



QUARTERLY STATEMENT

As of June 30, 2021
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0435, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 93661

Employer's ID Number..... 31-1021738

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Licensed as Business Type:

Life, Accident & Health

Incorporated/Organized..... November 13, 1981

Commenced Business..... December 21, 1981

Statutory Home Office

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

Main Administrative Office

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

513-357-3300
(Area Code) (Telephone Number)

Mail Address

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

Primary Location of Books and Records

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

513-357-3300
(Area Code) (Telephone Number)

Internet Web Site Address

www.massmutual.com

Statutory Statement Contact

Robert Mayhew Earle II
(Name)
rearle@gaig.com
(E-Mail Address)

513-412-1735
(Area Code) (Telephone Number) (Extension)
513-412-1673
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Executive Vice President	Michael Robert Fanning #	Chief Executive Officer
Michael Harrison Haney	Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

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

State of..... Ohio
County of..... Hamilton

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

(Signature)

Mark Francis Muething

1. (Printed Name)

President

(Title)

(Signature)

John Paul Gruber

2. (Printed Name)

Secretary

(Title)

(Signature)

Christopher Patrick Miliano

3. (Printed Name)

Treasurer

(Title)

Subscribed and sworn to before me

This 9th day of August 2021

Sherril Barnes

a. Is this an original filing?

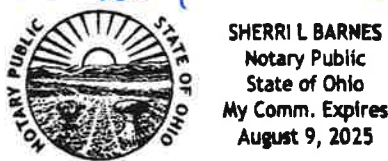
b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []



Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,351,407,166		2,351,407,166	2,358,471,921
2. Stocks:				
2.1 Preferred stocks.....	6,849,168		6,849,168	6,893,247
2.2 Common stocks.....	241		241	1,470,591
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(718,676)), cash equivalents (\$.....76,819,532) and short-term investments (\$.....14,992,700).....	91,093,556		91,093,556	88,750,088
6. Contract loans (including \$.....0 premium notes).....	48,853,060		48,853,060	50,642,803
7. Derivatives.....	17,910,913		17,910,913	18,712,784
8. Other invested assets.....	18,491,686		18,491,686	18,605,384
9. Receivables for securities.....	825,248		825,248	18,418
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,535,431,038	0	2,535,431,038	2,543,565,236
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	22,621,216	2,278	22,618,938	22,801,717
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 \$.....0 earned but unbilled premiums).....	130,566	130,566	0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			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.....	1,804,569	638,662	1,165,907	1,214,534
19. Guaranty funds receivable or on deposit.....	4,003		4,003	5,254
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	44,824
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	2,328,737	21,567	2,307,170	1,123,135
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,562,320,129	793,073	2,561,527,056	2,568,754,700
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	696,048,699		696,048,699	663,544,638
28. Total (Lines 26 and 27).....	3,258,368,828	793,073	3,257,575,755	3,232,299,338

DETAILS OF WRITE-INS				
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Funds held as collateral.....	1,270,000		1,270,000	40,000
2502. Accrued contractual fee income.....	756,457		756,457	782,842
2503. Receivable for marketing reallowance.....	259,209		259,209	237,898
2598. Summary of remaining write-ins for Line 25 from overflow page.....	43,071	21,567	21,504	62,395
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,328,737	21,567	2,307,170	1,123,135

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,142,213,380 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,142,213,380	2,175,477,858
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	.....	.....
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	18,588,461	20,063,641
4. Contract claims:		
4.1 Life.....	5,611,032	4,554,034
4.2 Accident and health.....	.....	.....
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....	.....	.....
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	.....	.....
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	.....	.....
6.3 Coupons and similar benefits (including \$.....0 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 \$.....0 discount; including \$.....0 accident and health premiums.....	.....	.....
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	.....	.....
9.2 Provision for experience rating refunds, including the liability of \$.....0 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.....	.....	.....
9.4 Interest Maintenance Reserve.....	2,589,018	2,770,422
10. Commissions to agents due or accrued - life and annuity contracts \$.....22,983, accident and health \$.....0 and deposit-type contract funds \$.....0.....	22,983	.....
11. Commissions and expense allowances payable on reinsurance assumed.....	.....	.....
12. General expenses due or accrued.....	1,873,347	1,738,351
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(1,367,649) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,367,649)	(1,581,392)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	316,764	305,850
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	683,723	1,254,896
15.2 Net deferred tax liability.....	.....	.....
16. Unearned investment income.....	.....	.....
17. Amounts withheld or retained by reporting entity as agent or trustee.....	132,719	58,954
18. Amounts held for agents' account, including \$.....761,911 agents' credit balances.....	761,911	676,888
19. Remittances and items not allocated.....	2,038,013	1,083,264
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....	.....
21. Liability for benefits for employees and agents if not included above.....	.....	.....
22. Borrowed money \$.....0 and interest thereon \$.....0.....	.....	.....
23. Dividends to stockholders declared and unpaid.....	.....	.....
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	16,464,360	15,548,236
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	.....	.....
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	.....	.....
24.04 Payable to parent, subsidiaries and affiliates.....	7,226,687	53,944
24.05 Drafts outstanding.....	.....	.....
24.06 Liability for amounts held under uninsured plans.....	.....	.....
24.07 Funds held under coinsurance.....	.....	.....
24.08 Derivatives.....	.....	.....
24.09 Payable for securities.....	3,919,540	2,463,461
24.10 Payable for securities lending.....	.....	.....
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	.....	.....
25. Aggregate write-ins for liabilities.....	2,368,364	1,014,602
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,203,442,653	2,225,483,009
27. From Separate Accounts statement.....	696,048,699	663,544,638
28. Total liabilities (Lines 26 and 27).....	2,899,491,352	2,889,027,647
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	.....	.....
31. Aggregate write-ins for other-than-special surplus funds.....	0	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).....	184,034,403	169,221,691
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	.....	.....
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	.....	.....
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	355,584,403	340,771,691
38. Totals of Lines 29, 30 and 37.....	358,084,403	343,271,691
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,257,575,755	3,232,299,338

DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	1,270,000	40,000
2502. Unclaimed property.....	1,098,364	974,602
2503. ....	.....	.....
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,368,364	1,014,602
3101. ....	.....	.....
3102. ....	.....	.....
3103. ....	.....	.....
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	52,293,704	68,413,104	121,123,223
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	54,691,790	56,613,132	114,117,957
4. Amortization of Interest Maintenance Reserve (IMR).....	400,888	407,537	859,514
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.....	4,519,109	3,844,409	8,055,326
8.2 Charges and fees for deposit-type contracts.....	64,868	129,146	286,725
8.3 Aggregate write-ins for miscellaneous income.....	1,645,037	1,572,727	3,188,619
9. Totals (Lines 1 to 8.3).....	113,615,396	130,980,055	247,631,364
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	9,651,910	8,624,924	17,107,755
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.....	143,499,368	117,623,571	241,906,394
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,905,443	2,939,275	5,468,336
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	(33,264,478)	(2,209,907)	(15,726,604)
20. Totals (Lines 10 to 19).....	121,792,243	126,977,863	248,755,881
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	4,314,822	5,258,315	9,970,611
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses and fraternal expenses.....	6,948,554	5,021,915	9,304,003
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	159,297	42,093	709,375
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(38,131,633)	(27,751,005)	(60,635,978)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	95,083,283	109,549,181	208,103,892
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	18,532,113	21,430,874	39,527,472
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).....	18,532,113	21,430,874	39,527,472
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,316,099	1,930,839	6,204,327
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	15,216,014	19,500,035	33,323,145
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....418,201 (excluding taxes of \$.....58,344 transferred to the IMR).....	465,134	(4,460,031)	(4,352,034)
35. Net income (Line 33 plus Line 34).....	15,681,148	15,040,004	28,971,111
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	343,271,691	349,311,929	349,311,929
37. Net income (Line 35).....	15,681,148	15,040,004	28,971,111
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(72,763).....	79,309	(8,451,951)	(2,072,646)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(113,929)	379,489	334,584
41. Change in nonadmitted assets.....	82,308	67,165	167,031
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(916,124)	1,729,492	559,682
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			(34,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	14,812,712	8,764,199	(6,040,238)
55. Capital and surplus as of statement date (Lines 36 + 54).....	358,084,403	358,076,128	343,271,691
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	770,766	774,096	1,539,554
08.302. Marketing reallocation.....	751,232	652,394	1,362,391
08.303. Contractual annual maintenance and surrender charge fees.....	123,014	145,608	261,936
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	25	629	24,738
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	1,645,037	1,572,727	3,188,619
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 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 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	52,293,704	68,413,104	121,123,223
2. Net investment income.....	60,620,607	63,757,641	126,729,658
3. Miscellaneous income.....	6,190,530	5,416,490	11,204,984
4. Total (Lines 1 through 3).....	119,104,841	137,587,235	259,057,865
5. Benefit and loss related payments.....	152,094,280	125,065,861	257,657,816
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(38,345,376)	(28,087,736)	(61,252,935)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	11,090,878	10,336,281	19,618,306
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....476,545 tax on capital gains (losses).....	4,363,817		6,471,658
10. Total (Lines 5 through 9).....	129,203,599	107,314,406	222,494,845
11. Net cash from operations (Line 4 minus Line 10).....	(10,098,758)	30,272,829	36,563,020
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	188,111,451	280,537,783	466,606,250
12.2 Stocks.....	2,008,048	1,183,979	3,337,857
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			304
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	190,119,499	281,721,762	469,944,411
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	179,484,138	247,508,962	392,474,010
13.2 Stocks.....		2,295,429	2,295,429
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	5,069,687	(2,477,109)	10,344,035
13.7 Total investments acquired (Lines 13.1 to 13.6).....	184,553,825	247,327,282	405,113,474
14. Net increase or (decrease) in contract loans and premium notes.....	(1,789,743)	(1,390,164)	(3,550,315)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	7,355,417	35,784,644	68,381,252
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(3,315,755)	(3,363,481)	(6,587,819)
16.5 Dividends to stockholders.....			34,000,000
16.6 Other cash provided (applied).....	8,402,564	3,587,103	(185,349)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	5,086,809	223,622	(40,773,168)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	2,343,468	66,281,095	64,171,104
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	88,750,088	24,578,984	24,578,984
19.2 End of period (Line 18 plus Line 19.1).....	91,093,556	90,860,079	88,750,088
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchanges.....	4,597,987	8,332,093	16,008,503
20.0002 Transfers.....	2,999,997		

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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.....			
2. Ordinary life insurance.....			
3. Ordinary individual annuities.....	40,948,084	58,013,418	102,859,857
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	11,345,620	10,399,686	18,263,366
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	52,293,704	68,413,104	121,123,223
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	52,293,704	68,413,104	121,123,223
14. Deposit-type contracts.....			
15. Total (Lines 13 and 14).....	52,293,704	68,413,104	121,123,223

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (“NAIC SAP”) and the state of Ohio basis, as shown below:

Net Income	June 30, 2021	December 31, 2020
(1) State basis	\$ 15,681,148	\$ 28,971,111
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	<u>\$ 15,681,148</u>	<u>\$ 28,971,111</u>
Surplus		
(5) Statutory surplus state basis	\$ 358,084,403	\$ 343,271,691
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	<u>\$ 358,084,403</u>	<u>\$ 343,271,691</u>

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The Company has no loan-backed securities with a credit-related OTTI charge recognized during the period.
- (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 | \$396,236 |
| 2. 12 months or longer | 566,809 |
| b. The aggregate related fair value of securities with unrealized losses: | |
| 1. Less than 12 months | \$68,650,351 |
| 2. 12 months or longer | 47,471,011 |
- (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 June 30, 2021. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- 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.

NOTES TO FINANCIAL STATEMENTS

- K. Low Income Housing Tax Credits – Not applicable.
- L. Restricted Assets – No significant change.
- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	\$ -	\$ 54,466	\$ -	\$ 54,217
(2) Bonds - FV	-	-	-	-	-	-
(3) LB&SS - AC	3	3	10	9	1,953	5
(4) LB&SS - FV	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	4	4	\$ 10	\$ 54,475	\$ 1,953	\$ 54,222

AC - Amortized Cost FV - Fair Value

- P. Short Sales – Not applicable.
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	22	0
(2) Aggregate amount of investment income	\$ 2,281,714	\$ -

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

A.,B. & C.

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

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

4/13/2021	\$ 1,254,898
4/13/2021	\$ 1,981,000
5/27/2021	\$ 1,127,919

The Company did not receive capital contributions from GALIC.

- D. The Company reported \$7,226,687 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.

NOTES TO FINANCIAL STATEMENTS

- I. The Company has no investment in a subsidiary.
- J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.
- K. The Company has no investment in a foreign insurance subsidiary.
- L. The Company does not hold an investment in a downstream non-insurance holding company.
- M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.
- N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.
- O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

Note 11 – Debt

Not applicable.

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMLIC. MMLIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees, agents and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were \$4,004,590,802 as of June 30, 2021 and \$3,862,452,761 as of December 31, 2020. The Company match for the qualified 401(k) thrift savings plan is limited to 5% of eligible W-2 compensation. GALIC's total matching thrift savings contributions included in general insurance expenses were \$1,890,870 for the six months ended June 30, 2021 and \$2,800,054 for the year ended December 31, 2020.

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

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	8,744	-	-	8,744
Commerical mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	54,182	-	-	54,182
Total bonds	-	62,926	-	-	62,926
Non-affiliated preferred stock	-	2,317,200	-	-	2,317,200
Non-affiliated common stock	241	-	-	-	241
Equity index call options	-	17,910,913	-	-	17,910,913
Variable annuity assets (separate accounts)	-	696,048,699	-	-	696,048,699
Total assets accounted for at fair value/NAV	\$ 241	\$ 716,339,738	\$ -	\$ -	\$ 716,339,979
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 696,048,699	\$ -	\$ -	\$ 696,048,699
Total liabilities at fair value	\$ -	\$ 696,048,699	\$ -	\$ -	\$ 696,048,699

(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 June 30, 2021.

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

(5) Derivative Assets and Liabilities

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	\$ 2,674,325	\$ 2,435,060	\$ -	\$ 2,674,325	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	302,492,726	275,523,763	-	302,492,726	-	-	-
Foreign government	4,175,924	3,993,379	-	4,175,924	-	-	-
Residential mortgage-backed securities	165,955,928	153,543,953	-	165,955,928	-	-	-
Commercial mortgage-backed securities	54,301,005	51,453,807	-	54,301,005	-	-	-
Asset-backed securities	296,687,036	290,456,093	-	296,116,598	570,438	-	-
Collateralized loan obligations	197,567,499	196,349,658	-	196,567,499	1,000,000	-	-
All other bonds	1,507,137,746	1,377,651,453	-	1,497,148,549	9,989,197	-	-
Total bonds	\$ 2,530,992,189	\$ 2,351,407,166	\$ -	\$ 2,519,432,554	\$ 11,559,635	\$ -	\$ -
Non-affiliated preferred stock	7,651,000	6,849,168	-	4,581,000	3,070,000	-	-
Non-affiliated common stock	241	241	241	-	-	-	-
Other investments	21,231,377	18,491,686	-	21,231,377	-	-	-
Equity index call options	17,910,913	17,910,913	-	17,910,913	-	-	-
Variable annuity assets (separate accounts)	696,048,699	696,048,699	-	696,048,699	-	-	-
Cash, cash equivalents and short-term investments	91,093,556	91,093,556	91,093,556	-	-	-	-
Policy loans	48,853,060	48,853,060	-	-	48,853,060	-	-
Total financial assets/NAV	\$ 3,413,781,035	\$ 3,230,654,489	\$ 91,093,797	\$ 3,259,204,543	\$ 63,482,695	\$ -	\$ -

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

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

Note 21 – Other Items

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

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

	6/30/2021		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 13,786,934	\$ (191,419)	\$ 13,595,515
Net realized capital gains (losses)	465,134	-	465,134
Change in net deferred income tax	113,929	(113,929)	-
Change in asset valuation reserve	-	(916,124)	(916,124)
FIA mark-to-market	1,315,151	353,036	1,668,187
As reported	\$ 15,681,148	\$ (868,436)	\$ 14,812,712

	6/30/2020		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 15,337,692	\$ (1,321,010)	\$ 14,016,682
Net realized capital gains (losses)	(4,460,031)	-	(4,460,031)
Change in net deferred income tax	(379,489)	379,489	-
Change in asset valuation reserve	-	1,729,492	1,729,492
FIA mark-to-market	4,541,832	(7,063,776)	(2,521,944)
As reported	\$ 15,040,004	\$ (6,275,805)	\$ 8,764,199

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

	June 30, 2021	June 30, 2020
Unaffiliated preferred stock	\$ (178)	\$ -
Unaffiliated common stock	(338,269)	(1,752,317)
Other invested assets	(8,043)	(4,867)
Deferred taxes	72,763	369,008
Subtotal	(273,727)	(1,388,176)
Derivatives - hedging FIA	353,036	(7,063,775)
Total	\$ 79,309	\$ (8,451,951)

Note 22 – Events Subsequent/Other Items of Note

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

Note 23 – Reinsurance

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

Statement as of June 30, 2021 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 [☒ X] No [☐]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.
Effective May 28, 2021, the Company became an indirect wholly-owned subsidiary of Massachusetts Mutual Life Insurance Company.

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?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [☐] No [☒ X]

4.2

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

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

5.

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

Yes [☐] No [☒ X] N/A [☐]

6.1

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

12/31/2016

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

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

9.1

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

Yes [☒ X] No [☐]

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☒ X] No [☐]

9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
As a result of the transaction described in item 3.3 above, the senior officers became subject to the code of ethics maintained by Massachusetts Mutual Life Insurance Company.

9.3

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

Yes [☐] No [☒ X]

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: \$ 0

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:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [☐] No [☒]

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

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
0	0
0	0
\$ 0	\$ 0
\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [☒] No [☐]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [☒] No [☐] N/A [☐]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

16.3 Total payable for securities lending reported on the liability page: \$ 0

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 and complete 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:

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

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

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The security was 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 reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No [X]

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

1.1 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 reinsurance 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
	

Q09

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L		187,530			187,530	
2.	Alaska.....	AK	L		8,983			8,983	
3.	Arizona.....	AZ	L		430,536			430,536	
4.	Arkansas.....	AR	L		65,260			65,260	
5.	California.....	CA	L		7,542,350			7,542,350	
6.	Colorado.....	CO	L		105,023			105,023	
7.	Connecticut.....	CT	L		963,352			963,352	
8.	Delaware.....	DE	L		66,555			66,555	
9.	District of Columbia.....	DC	L		10,935			10,935	
10.	Florida.....	FL	L		5,967,552			5,967,552	
11.	Georgia.....	GA	L		276,110			276,110	
12.	Hawaii.....	HI	L		560,844			560,844	
13.	Idaho.....	ID	L		158,166			158,166	
14.	Illinois.....	IL	L		1,314,305			1,314,305	
15.	Indiana.....	IN	L		187,900			187,900	
16.	Iowa.....	IA	L		275,173			275,173	
17.	Kansas.....	KS	L		68,339			68,339	
18.	Kentucky.....	KY	L		445,995			445,995	
19.	Louisiana.....	LA	L		133,732			133,732	
20.	Maine.....	ME	L		468,214			468,214	
21.	Maryland.....	MD	L		145,479			145,479	
22.	Massachusetts.....	MA	L		1,728,494			1,728,494	
23.	Michigan.....	MI	L		1,770,655			1,770,655	
24.	Minnesota.....	MN	L		690,610			690,610	
25.	Mississippi.....	MS	L		87,902			87,902	
26.	Missouri.....	MO	L		166,255			166,255	
27.	Montana.....	MT	L		184,355			184,355	
28.	Nebraska.....	NE	L		46,163			46,163	
29.	Nevada.....	NV	L		809,014			809,014	
30.	New Hampshire.....	NH	L		133,709			133,709	
31.	New Jersey.....	NJ	L		1,762,355			1,762,355	
32.	New Mexico.....	NM	L		141,426			141,426	
33.	New York.....	NY	N		28,248			28,248	
34.	North Carolina.....	NC	L		10,271,915			10,271,915	
35.	North Dakota.....	ND	L		81,729			81,729	
36.	Ohio.....	OH	L		3,714,108			3,714,108	
37.	Oklahoma.....	OK	L		25,597			25,597	
38.	Oregon.....	OR	L		103,487			103,487	
39.	Pennsylvania.....	PA	L		921,811			921,811	
40.	Rhode Island.....	RI	L		477,450			477,450	
41.	South Carolina.....	SC	L		219,913			219,913	
42.	South Dakota.....	SD	L		24,625			24,625	
43.	Tennessee.....	TN	L		1,581,909			1,581,909	
44.	Texas.....	TX	L		5,682,481			5,682,481	
45.	Utah.....	UT	L		787,506			787,506	
46.	Vermont.....	VT	N		22,685			22,685	
47.	Virginia.....	VA	L		434,943			434,943	
48.	Washington.....	WA	L		904,465			904,465	
49.	West Virginia.....	WV	L		30,852			30,852	
50.	Wisconsin.....	WI	L		62,717			62,717	
51.	Wyoming.....	WY	L		12,492			12,492	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N					0	
54.	Puerto Rico.....	PR	N					0	
55.	US Virgin Islands.....	VI	N		300			300	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N					0	
58.	Aggregate Other Alien.....	OT	XXX	0	1,200	0	0	1,200	0
59.	Subtotal.....	XXX		0	52,293,704	0	0	52,293,704	0
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX						0	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		0	52,293,704	0	0	52,293,704	0
96.	Plus Reinsurance Assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		0	52,293,704	0	0	52,293,704	0
98.	Less Reinsurance Ceded.....	XXX						0	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		0	52,293,704	0	0	52,293,704	0
DETAILS OF WRITE-INS									
58001.	Other Alien.....	XXX			1,200			1,200	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		0	1,200	0	0	1,200	0
9401.	.....	XXX						0	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0
(a) Active Status Count									
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
New Haven Holdco LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
Jefferies Finance LLC	27-0105644		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
Jefferies Private Credit GP LLC	None		Maryland
Jefferies Private Credit Fund LP	None		Delaware
Jefferies Private Credit BDC Inc.	None		Delaware
JFIN GP Adviser LLC	None		Delaware

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

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

Q12.1

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN Fund III LLC	None		Delaware
JFIN Fund VI LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN 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 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-III Ltd.	None		Delaware
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit 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

*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

Q12.2

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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 Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual 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
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 Assurance Limited	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 US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings 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 Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom

*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

Q12.5

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
Newpoint Real Estate Capital	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Capital Investment LLC	None		Maryland
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings ABIF SLP, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware

*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

Q12.6

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings Private Credit Corporation	None		Maryland
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings 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 2021-1	ZJX0JI.99999.SL.136		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings 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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	K15Q2K.99999.SL.442		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Braselton Point LLC	04-1590850		Delaware
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
GASL Holdings, LLC	82-2932156		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	04-1590850		Massachusetts
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Rockville Town Center LLC	54-2055778		Virginia
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

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

Q12.9

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46 th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	HU7DQI.00015.SF.826		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Hotel Opportunity Venture	87-0977058		Delaware
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
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
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Raleigh Crossing Phase I Holdings LLC	None		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware

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

Q12.10

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts

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

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

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

Q12.11

*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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0435	Massachusetts Mut Life Ins Co	65935...	04-1590850..	...3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA.....	UIP.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0435	Massachusetts Mut Life Ins Co	93432...	06-1041383..				C.M. Life Insurance Company.....	CT.....	IA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0435	Massachusetts Mut Life Ins Co	70416...	43-0581430..				MML Bay State Life Insurance Company.....	CT.....	IA.....	C.M. Life Insurance Company.....	OWNERSHIP...	...100.000	MMLIC.....		
0000			06-1041383..				CML Mezzanine Investor III, LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP...	...100.000	MMLIC.....		
0000							CML Special Situations Investor LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP...	...100.000	MMLIC.....		
0000							CML Global Capabilities LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MM Global Capabilities I LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MassMutual Global Business Services India LLP	IND.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MM Global Capabilities (Netherlands) B.V.....	NLD.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MassMutual Global Business Services Romania S.R.L.	ROU.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MM Global Capabilities II LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MM Global Capabilities III LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MM/Barings Multifamily TEBS 2020 LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000			04-1590850..				New Haven Holdco LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000							MML Special Situations Investor LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000			47-5322979..				Timberland Forest Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		
0000			47-5322979..				Timberland Forest Holding LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP...		MMLIC.....		
0000			47-5322979..				Timberland Forest Holding LLC.....	DE.....	NIA.....	Wood Creek Capital Management LLC.....	MANAGEMENT		MMLIC.....		
0000							Lyme Adirondack Forest Company, LLC.....	DE.....	NIA.....	Timberland Forest Holding LLC.....	OWNERSHIP...	...100.000	MMLIC.....		
0000							Lyme Adirondack Timberlands I, LLC.....	DE.....	NIA.....	Timberland Forest Holding LLC.....	OWNERSHIP...	...100.000	MMLIC.....		
0000							Lyme Adirondack Timberlands II, LLC.....	DE.....	NIA.....	Timberland Forest Holding LLC.....	OWNERSHIP...	...100.000	MMLIC.....		
0000			04-1590850..				Berkshire Way LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	...100.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			04-1590850				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 Private Equity Funds LLC	DE	NIA	MassMutual Trad Private Equity LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				MassMutual Private Equity Funds Subsidiary LLC	DE	NIA	MassMutual Private Equity Funds LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	OWNERSHIP	100.000	MMLIC		
0000							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				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	50.000	MMLIC		1
0000			86-2294635				Glidepath Holdings Inc	DE	UIP	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Glidepath Holdings Inc	OWNERSHIP	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	Great American Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding, LLC	OWNERSHIP	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	OWNERSHIP	100.000	MMLIC		
0000							Jefferies Private Credit GP LLC	DE	NIA	Jefferies Credit Management LLC	OWNERSHIP	100.000	MMLIC		
0000							Jefferies Private Credit Fund LP	DE	NIA	Jefferies Private Credit GP LLC	OWNERSHIP	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000							Jefferies Private Credit BDC Inc.....	MD.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN GP Adviser LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Fund III LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Fund VI LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Asset Management LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFAM GP LLC.....	DE.....	NIA.....	JFIN Asset Management, LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFAM GP LP.....	DE.....	NIA.....	JFIN Asset Management, LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Jefferies Direct Lending Fund C LP.....	DE.....	NIA.....	JFIN Asset Management, LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Jefferies DLF C Holdings LLC.....	DE.....	NIA.....	Jefferies Direct Lending Fund C LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Jefferies Direct Lending Fund C SPE LLC.....	DE.....	NIA.....	Jefferies DLF C Holdings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver Holdings LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver Holdings II LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Co-Issuer Corporation.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Europe GP, S.a.r.l.....	LUX.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Jefferies Finance Europe, S.L.P.....	LUX.....	NIA.....	JFIN Europe GP, S.a.r.l.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Jefferies Finance Europe, SCSp.....	LUX.....	NIA.....	JFIN Europe GP, S.a.r.l.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Jefferies Finance Business Credit LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Business Credit Fund I LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN High Yield Investments LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN LC Fund LLC.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN CLO 2012 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN CLO 2013 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN CLO 2014-II Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN CLO 2015 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	44.000	MMLIC.....		
0000							JFIN CLO 2015 Ltd.....	CYM.....	NIA.....	Apex Credit Partners LLC.....	OWNERSHIP.....	56.000	MMLIC.....		
0000							JFIN Revolver CLO 2014 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2017 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2017-II Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2017-III Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2018 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2019 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2019-II Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2020 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2021-II Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver CLO 2021-III Ltd.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							JFIN Revolver Fund, L.P.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP.....	90.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000							JFIN Revolver Funding 2021 Ltd.....	DE.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Apex Credit CLO 2015-II Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP....	33.000	MMLIC.....		
0000							Apex Credit CLO 2015-II Ltd.....	CYM.....	NIA.....	Apex Credit Partners LLC.....	OWNERSHIP....	53.000	MMLIC.....		
0000							Apex Credit CLO 2016 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Apex Credit CLO 2017 Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Apex Credit CLO 2017-II Ltd.....	CYM.....	NIA.....	Jefferies Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			04-1590850..				MM Copper Hill Road LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	100.000	MMLIC.....		
0000							MM Investment Holding.....	CYM.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	100.000	MMLIC.....		
0000			26-0073611..				MassMutual Asset Finance LLC.....	DE.....	NIA.....	MM Investment Holding.....	OWNERSHIP....	99.600	MMLIC.....		
0000			26-0073611..				MassMutual Asset Finance LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	0.400	MMLIC.....		
0000			90-1005837..				MMAF Equipment Finance LLC 2013-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			36-4785301..				MMAF Equipment Finance LLC 2014-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			38-3969560..				MMAF Equipment Finance LLC 2015-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			32-0489588..				MMAF Equipment Finance LLC 2016-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			35-2590691..				MMAF Equipment Finance LLC 2017-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			32-0546197..				MMAF Equipment Finance LLC 2017-B.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			82-5335801..				MMAF Equipment Finance LLC 2018-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			83-3722640..				MMAF Equipment Finance LLC 2019-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							MMAF Equipment Finance LLC 2019-B.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							MMAF Equipment Finance LLC 2021-A.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rozier LLC.....	DE.....	NIA.....	MassMutual Asset Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			04-2443240..				MML Management Corporation.....	MA.....	NIA.....	MM Investment Holding.....	OWNERSHIP....	100.000	MMLIC.....	.Y.....	
0000			04-3548444..				MassMutual International Holding MSC, Inc.....	MA.....	NIA.....	MML Management Corporation.....	OWNERSHIP....	100.000	MMLIC.....		
0000			04-3341767..				MassMutual Holding MSC, Inc.....	MA.....	NIA.....	MML Management Corporation.....	OWNERSHIP....	100.000	MMLIC.....		
0000							MML CM LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	100.000	MMLIC.....		
0000							Blueprint Income LLC.....	NY.....	NIA.....	MML CM LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Flourish Digital Assets LLC.....	DE.....	NIA.....	MML CM LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Flourish Financial LLC.....	DE.....	NIA.....	MML CM LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Flourish Technologies LLC.....	DE.....	NIA.....	MML CM LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			04-3356880..				MML Distributors LLC.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	100.000	MMLIC.....		
0000			04-3356880..				MML Distributors LLC.....	MA.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							MML Investment Advisers, LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	100.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			46-3238013..				MML Strategic Distributors, LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			06-1563535..	...2881445			The MassMutual Trust Company, FSB.....	CT.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....	...Y.....	
0000			04-1590850..				MML Private Placement Investment Company I, LLC	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			04-1590850..				MML Private Equity Fund Investor LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			04-1590850..				MML Private Equity Fund Investor LLC.....	DE.....	NIA.....	Baring Asset Management Limited.....	MANAGEMENT..		MMLIC.....		
0000			04-1590850..				MM Private Equity Intercontinental LLC.....	DE.....	NIA.....	MML Private Equity Fund Investor LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000			45-2738137..				Pioneers Gate LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			04-2854319..	...2392316			MassMutual Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....	...Y.....	
0000			06-1597528..				MassMutual Assignment Company.....	NC.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000			37-1732913..				Fern Street LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							Sleeper Street LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000			46-2252944..				Haven Life Insurance Agency, LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000			04-1590850..				MassMutual Capital Partners LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							MassMutual Ventures Holding LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							Athens Fund Management LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							Crane Venture Partners LLP.....	GBR.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...33.000	MMLIC.....		
0000							MassMutual Ventures Management LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							MassMutual Ventures SEA Management Private Limited	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							MassMutual Ventures Southeast Asia I LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							MassMutual Ventures Southeast Asia II LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							MassMutual Ventures UK LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000			47-1296410..				MassMutual Ventures US I LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							MassMutual Ventures US II LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							MassMutual Ventures US III LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							Open Alternatives LLC.....	DE.....	NIA.....	MassMutual Ventures Holding LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000			04-1590850..				MM Rothesay Holdco US LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000							Rothesay Limited.....	GBR.....	NIA.....	MM Rothesay Holdco US LLC.....	OWNERSHIP....	...100.000	MMLIC.....		
0000							Rothesay Life Plc.....	GBR.....	NIA.....	Rothesay Limited.....	OWNERSHIP....	...100.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000							Rothsay Assurance Limited.....	GBR.....	NIA.....	Rothsay Life PLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay MA No.1 Limited.....	GBR.....	NIA.....	Rothsay Life PLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay MA No.2 Limited.....	GBR.....	NIA.....	Rothsay Life PLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay MA No.3 Limited.....	GBR.....	NIA.....	Rothsay Life PLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay MA No.4 Limited.....	GBR.....	NIA.....	Rothsay Life PLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							LT Mortgage Finance Limited.....	GBR.....	NIA.....	Rothsay Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay Property Partnership 1 LLP.....	GBR.....	NIA.....	Rothsay Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay Foundation.....	GBR.....	NIA.....	Rothsay Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay Pensions Management Limited.....	GBR.....	NIA.....	Rothsay Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay Asset Management UK Limited.....	GBR.....	NIA.....	Rothsay Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Rothsay Asset Management US LLC.....	DE.....	NIA.....	Rothsay Asset Management UK Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							MM Catalyst Fund LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			47-1466022..				LifeScore Labs, LLC.....	MA.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			04-1590850..				MML Investors Services, LLC.....	MA.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			04-1590850..				MML Insurance Agency, LLC.....	MA.....	NIA.....	MML Investors Services, LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			41-2011634..				MMLISI Financial Alliances, LLC.....	DE.....	NIA.....	MML Investors Services, LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			45-4000072..				MM Asset Management Holding LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			51-0504477..				Barings LLC.....	DE.....	NIA.....	MassMutual Asset Management Holding LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0524271..				Baring Asset Management (Asia) Holdings Limited	HKG.....	NIA.....	Barings LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0457465..				Baring International Fund Managers (Bermuda) Limited	BMU.....	NIA.....	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0457463..				Baring Asset Management (Asia) Limited.....	HKG.....	NIA.....	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		
0000							Baring Asset Management Korea Limited.....	KOR.....	NIA.....	Baring Asset Management (Asia) Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Investment Management (Shanghai) Limited	HKG.....	NIA.....	Baring Asset Management (Asia) Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG.....	NIA.....	Baring Asset Management (Asia) Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0457707..				Baring SICE (Taiwan) Limited.....	TWN.....	NIA.....	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Singapore Pte. Ltd.....	SGP.....	NIA.....	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0236449..				Barings Japan Limited.....	JPN.....	NIA.....	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Australia Holding Company Pty Ltd.....	AUS.....	NIA.....	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			98-0457456..				Barings Australia Pty Ltd.....	AUS.....	NIA.....	Baring Australia Holding Company Pty Ltd.....	OWNERSHIP....	100.000	MMLIC.....		
0000			80-0875475..				Barings Finance LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							BCF Europe Funding Limited.....	IRL.....	NIA.....	Barings Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							BCF Senior Funding I LLC.....	DE.....	NIA.....	Barings Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							BCF Senior Funding I Designated Activity Company	IRL.....	NIA.....	Barings Finance LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			04-3238351..				Barings Securities LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0437588..				Barings Guernsey Limited.....	GGY.....	NIA.....	Barings LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Europe Limited.....	GBR.....	NIA.....	Barings Guernsey Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Asset Management Spain SL.....	ESP.....	NIA.....	Barings Europe Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Italy S.r.l.....	ITA.....	NIA.....	Barings Europe Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Sweden AB.....	SWE.....	NIA.....	Barings Europe Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Finland Oy.....	FIN.....	NIA.....	Barings Europe Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Netherlands B.V.....	NLD.....	NIA.....	Barings Europe Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings Real Estate UK Holdings Limited.....	DE.....	NIA.....	Barings Europe Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							BREAE AIFM LLP.....	GBR.....	NIA.....	Barings Real Estate UK Holdings Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0654401..				Barings Real Estate Advisers (Continental Europe) Limited	GBR.....	NIA.....	Barings Real Estate UK Holdings Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0654388..				Barings Real Estate Advisers Europe LLP.....	GBR.....	NIA.....	Barings Real Estate UK Holdings Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0654412..				Barings Real Estate Advisers Europe Finance LLP	GBR.....	NIA.....	Barings Real Estate UK Holdings Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-1194368..				Barings Real Estate GmbH.....	DEU.....	NIA.....	Barings Real Estate UK Holdings Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0241935..				Baring Asset Management Limited.....	GBR.....	NIA.....	MassMutual Holdings (Bermuda) Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000							Barings European Direct Lending 1 GP LLP.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-1012393..				Barings Global Advisors Limited.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0457328..				Baring International Investment Limited.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0457587..				Baring International Investment Management Holdings	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0457576..				Baring Asset Management UK Holdings Limited	GBR.....	NIA.....	Baring International Investment Management Holdings	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0465031..				Baring Asset Management GmbH.....	DEU.....	NIA.....	Baring Asset Management UK Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		
0000			98-0524272..				Baring International Fund Managers (Ireland) Limited	IRL.....	NIA.....	Baring Asset Management UK Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		
0000							Baring Asset Management Switzerland Sàrl.....	CHE.....	NIA.....	Baring Asset Management UK Holdings Limited	OWNERSHIP....	100.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			98-0497550..				Baring France SAS.....	FRA.....	NIA.....	Baring Asset Management UK Holdings Limited	OWNERSHIP.....	100.000	MMLIC.....		
0000			98-0457586..				Baring Fund Managers Limited.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							BCGSS 2 GP LLP.....	GBR.....	NIA.....	Baring Fund Managers Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			98-0457574..				Baring Pension Trustees Limited.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			98-0457578..				Baring Investment Services Limited.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings Core Fund Feeder I GP S.à.r.l.....	LUX.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings BME GP S.à.r.l.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings GPC GP S.à. r.l.....	LUX.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings European Core Property Fund GP Sarl.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings Investment Fund (LUX) GP S.à. r.l.....	LUX.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.....	LUX.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							GPLF4(S) GP S.à r.l.....	LUX.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							PREIF Holdings Limited Partnership.....	GBR.....	NIA.....	Baring Asset Management Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			98-0432153..				Barings (U.K.) Limited.....	GBR.....	NIA.....	Barings Guernsey Limited.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Newpoint Real Estate Capital.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			04-3238351..	3456895			Barings Real Estate Advisers Inc.....	CA.....	NIA.....	Barings Real Estate Advisers LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			81-2244465..				Chassis Acquisition Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC.....		
0000			81-2244465..				Chassis Acquisition Holding LLC.....	DE.....	NIA.....	Barings LLC.....	INFLUENCE.....		MMLIC.....		
0000			81-4258759..				CRA Aircraft Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC.....		
0000			81-4258759..				CRA Aircraft Holding LLC.....	DE.....	NIA.....	Barings LLC.....	INFLUENCE.....		MMLIC.....		
0000			83-0560183..				Aland Royalty Holdings LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	26.700	MMLIC.....		
0000			83-0560183..				Aland Royalty Holdings LP.....	DE.....	NIA.....	Barings LLC.....	MANAGEMENT.....		MMLIC.....		
0000			46-2344300..				Intermodal Holdings II LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	18.000	MMLIC.....		
0000			47-3055009..				Milestone Acquisition Holding, LLC.....	DE.....	NIA.....	MassMutual Holding LLC.....	Ownership/Influence	19.700	MMLIC.....		
0000			47-3055009..				Milestone Acquisition Holding, LLC.....	DE.....	NIA.....	Barings LLC.....	INFLUENCE.....		MMLIC.....		
0000							Novation Companies, Inc.....	MD.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	17.100	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.....	CT.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.300	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Tamiami Citurus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	15.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	INFLUENCE		MMLIC		
0000			46-0687392				Validus Holdings Company LLC	DE	NIA	Barings LLC	OWNERSHIP	40.400	MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Barings Capital Investment LLC	MD	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Barings ABIF SLP, 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	73.500	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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000							Barings North American Private Loan Fund Management II, LLC	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings Global Real Assets Fund GP, LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings GPSF.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings Private Credit Corporation.....	MD.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			84-5063008..				Barings Small Business Fund LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	42.300	MMLIC.....		
0000			84-5063008..				Barings Small Business Fund LLC.....	DE.....	NIA.....	Barings LLC.....	MANAGEMENT.....		MMLIC.....		
0000			98-0536233..				Benton Street Advisors, Inc.....	CYM.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							BRECS VII GP LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							CCM Fund I REIT Manager LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							CHY Venture GP LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							CREF X GP LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			04-1590850..				Great Lakes III GP, LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			04-1590850..				Lake Jackson LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			41-2280126..				Loan Strategies Management LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			80-0920285..				Mezzco III LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	99.300	MMLIC.....		
0000							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			04-1590850..				Somerset Special Opportunities Management LLC	DE.....	NIA.....	Barings LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Amherst Long Term Holdings, LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	24.500	MMLIC.....		
0000			04-3313782..				MassMutual International LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	100.000	MMLIC.....	Y.....	
0000							MassMutual Solutions LLC.....	DE.....	NIA.....	MassMutual International LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Haven Technologies Asia Limited.....	HKG.....	NIA.....	MassMutual International LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000							Yunfeng Financial Group Limited.....	HKG.....	NIA.....	MassMutual International LLC.....	OWNERSHIP.....	24.900	MMLIC.....		
0000							MassMutual Asia Limited (SPV).....	HKG.....	NIA.....	MassMutual International LLC.....	OWNERSHIP.....	100.000	MMLIC.....		
0000			04-1590850..				MML Mezzanine Investor II, LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	100.000	MMLIC.....		
0000			04-1590850..				MML Mezzanine Investor III, LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	11.100	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			27-3576835				MassMutual External Benefits Group LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...100.000	MMLIC.....		
0000			04-1590850				100 w. 3rd Street LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...100.000	MMLIC.....		
0000			04-1590850				2160 Grand Manager LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...98.100	MMLIC.....		
0000			82-2432216				300 South Tryon Hotel LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...100.000	MMLIC.....		
0000			04-1590850				300 South Tryon LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...100.000	MMLIC.....		
0000							Almack Mezzanine Fund II Unleveraged LP.....	GBR.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...72.900	MMLIC.....		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...100.000	MMLIC.....		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE.....	NIA.....	Barings LLC.....	MANAGEMENT.....		MMLIC.....		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...100.000	MMLIC.....		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE.....	NIA.....	Barings LLC.....	MANAGEMENT.....		MMLIC.....		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	...100.000	MMLIC.....		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE.....	NIA.....	Barings LLC.....	MANAGEMENT.....		MMLIC.....		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...11.200	MMLIC.....		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP.....	DE.....	NIA.....	C.M. Life Insurance Company.....	Ownership/Influence	...1.100	MMLIC.....		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP.....	DE.....	NIA.....	Barings LLC.....	MANAGEMENT.....		MMLIC.....		
0000							Barings Emerging Markets Corporate Bond Fund	IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...77.800	MMLIC.....		
0000							Barings Emerging Markets Corporate Bond Fund	IRL.....	NIA.....	Barings LLC.....	MANAGEMENT.....		MMLIC.....		
0000							Barings European Real Estate Debt Income Fund	LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...100.000	MMLIC.....		
0000							Barings European Real Estate Debt Income Fund	LUX.....	NIA.....	Barings LLC.....	INFLUENCE.....		MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.11

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			98-1206017..				Babson Capital Global Special Situation Credit Fund 2	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	23.600	MMLIC.....		
0000			98-1206017..				Babson Capital Global Special Situation Credit Fund 2	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	1.500	MMLIC.....		
0000			98-1206017..				Babson Capital Global Special Situation Credit Fund 2	DE.....	NIA.....	Barings LLC.....	MANAGEMENT..		MMLIC.....		
0000			37-1506417..				Babson Capital Loan Strategies Fund, L.P.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC.....		
0000			37-1506417..				Babson Capital Loan Strategies Fund, L.P.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	3.800	MMLIC.....		
0000			37-1506417..				Babson Capital Loan Strategies Fund, L.P.....	DE.....	NIA.....	Barings LLC.....	MANAGEMENT..		MMLIC.....		
0000							Barings US High Yield Bond Fund.....	IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	57.200	MMLIC.....		
0000							Barings US High Yield Bond Fund.....	IRL.....	NIA.....	Barings LLC.....	MANAGEMENT..		MMLIC.....		
0000							Babson CLO Ltd. 2013-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		3.....
0000							Babson CLO Ltd. 2014-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		2.....
0000							Babson CLO Ltd. 2015-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		4.....
0000							Babson CLO Ltd. 2015-II.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		5.....
0000							Babson CLO Ltd. 2016-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Babson CLO Ltd. 2016-II.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO Ltd. 2017-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2018-III.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2018-IV.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000			98-1473665..				Barings CLO 2019-II.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2019-III.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2019-IV.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2020-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2020-II.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2020-III.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2020-IV.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings CLO 2021-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Babson Euro CLO 2014-I BV.....	NLD.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Babson Euro CLO 2014-II BV.....	NLD.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Babson Euro CLO 2015-I BV.....	NLD.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Babson Euro CLO 2016-I BV.....	NLD.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000			36-037260H.				Barings Euro CLO 2019-I BV.....	IRL.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings Euro CLO 2019-II BV.....	IRL.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.12

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000							Barings Euro CLO 2020-I DAC.....	IRL.....	NIA.....	Barings LLC.....	INFLUENCE.....		MMLIC.....		
0000			37-15576VH.				Barings Euro CLO 2021-I DAC.....	IRL.....	NIA.....	Barings LLC.....	INFLUENCE.....		MMLIC.....		
0000			81-0841854..				Barings CLO Investment Partners LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	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	69.900	MMLIC.....		
0000							Barings Euro Value Add II (BREEVA II).....	LUX.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	6.100	MMLIC.....		
0000							Barings Euro Value Add II (BREEVA II).....	LUX.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							Barings Real Estate European Value Add I SCSp	GBR.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.700	MMLIC.....		
0000							Barings Real Estate European Value Add I SCSp	GBR.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	5.000	MMLIC.....		
0000							Barings Real Estate European Value Add I SCSp	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	100.000	MMLIC.....		
0000			85-3449260..				Barings Real Estate Debt Income Fund LP.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....		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.....	IRL.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							Barings Global Inv. Grade Strat Fund.....	IRL.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							Barings Global Private Loan Fund.....	LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.300	MMLIC.....		
0000							Barings Global Private Loan Fund.....	LUX.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000			82-3867745..				Barings Global Real Assets Fund LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.700	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	IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	16.000	MMLIC.....		
0000							Barings Global Special Situations Credit 4 Delaware	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	67.600	MMLIC.....		
0000							Barings Global Special Situations Credit 4 Delaware	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	3.600	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000							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....	17.400	MMLIC.....		
0000							Barings Global Special Situations Credit 4 LUX.	LUX.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	0.900	MMLIC.....		
0000							Barings Global Special Situations Credit 4 LUX.	LUX.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							Barings Global Special Situations Credit Fund 3	IRL.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							Barings Middle Market CLO 2017-I Ltd & LLC...	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings Middle Market CLO 2018-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Barings Middle Market CLO 2019-I.....	CYM.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000			38-4010344..				Barings North American Private Loan Fund LP.	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	43.700	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	34.000	MMLIC.....		
0000			98-1332384..				Barings RE Credit Strategies VII LP.....	DE.....	NIA.....	Baring Asset Management Limited.....	MANAGEMENT.		MMLIC.....		
0000							Braemar Energy Ventures I, L.P.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.800	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	9.800	MMLIC.....		
0000							Barings European Core Property Fund SCSp...	LUX.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	0.600	MMLIC.....		
0000							Barings European Core Property Fund SCSp...	LUX.....	NIA.....	Barings Real Estate Advisers LLC.....	MANAGEMENT.		MMLIC.....		
0000			38-4059932..				Benchmark 2018-B2 Mortgage Trust.....	NY.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000							Benchmark 2018-B4.....	NY.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000			38-4096530..				Benchmark 2018-B8.....	NY.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000			04-1590850..				Braselton Point LLC.....	DE.....	NIA.....	Barings LLC.....	OWNERSHIP....	100.000	MMLIC.....		
0000			20-5578089..				Barings Core Property Fund LP.....	DE.....	NIA.....	MassMutual Holding LLC.....	Ownership/Influence	20.200	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.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.300	MMLIC.....		
0000			46-5432619..				Cornerstone Real Estate Fund X LP.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	2.800	MMLIC.....		
0000			46-5432619..				Cornerstone Real Estate Fund X LP.....	DE.....	NIA.....	Barings Real Estate Advisers LLC.....	MANAGEMENT.		MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			35-2531693..				Cornerstone Permanent Mortgage Fund III LLC	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...100.000	MMLIC.....		
0000			61-1793735..				Cornerstone Permanent Mortgage Fund IV LLC	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			90-0991195..		...1597511		Gateway Mezzanine Partners II LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...33.000	MMLIC.....		
0000			90-0991195..		...1597511		Gateway Mezzanine Partners II LP.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	...4.900	MMLIC.....		
0000			82-2932156..				GASL Holdings, LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...11.300	MMLIC.....		
0000			90-0991195..		...1597511		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			38-4041011..				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000			38-4032059..				JPMD B Commercial Mortgage Securities Trust 2017-C5	NY.....	NIA.....	Barings LLC.....	INFLUENCE....		MMLIC.....		
0000			82-1512591..				KKR-MM Vector LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	...100.000	MMLIC.....		
0000			46-4255307..				Marco Hotel LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			04-1590850..				Miami Douglas One GP LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		
0000			04-1590850..				Miami Douglas One GP LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	...5.500	MMLIC.....		
0000			04-1590850..				Miami Douglas Two GP LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		
0000			04-1590850..				Miami Douglas Two GP LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....		MMLIC.....		
0000			04-1590850..				Miami Douglas One LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...90.000	MMLIC.....		
0000			04-1590850..				Miami Douglas One LP.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	...10.000	MMLIC.....		
0000			04-1590850..				Miami Douglas Two LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...90.000	MMLIC.....		
0000			04-1590850..				MM BIG Peninsula Co-Invest Member LLC.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...91.300	MMLIC.....		
0000			04-1590850..				MM BIG Peninsula Co-Invest Member LLC.....	MA.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	...3.000	MMLIC.....		
0000			85-3886824..				NYDIG Digital Assets Fund II LP.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	OWNERSHIP		MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	1.900	MMLIC		
0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	15.900	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	85.100	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	7.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	88.700	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	83.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	11.400	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000							Babson Capital Loan Strategies Master Fund LP	CYM.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							Barings European Growth Trust Fund.....	GBR.....	NIA.....	Barings LLC.....	Ownership/Influence	22.500	MMLIC.....		
0000			47-3790192..				Barings Global High Yield Fund.....	MA.....	NIA.....	Barings LLC.....	MANAGEMENT.		MMLIC.....		
0000							CCIC Fund.....	CHN.....	NIA.....	Barings LLC.....	Ownership/Influence	51.600	MMLIC.....		
0000			71-1018134..				Great Lakes II LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	11.200	MMLIC.....		
0000			71-1018134..				Great Lakes II LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP.....	1.000	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			87-0977058..				Barings Hotel Opportunity Ventures.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	50.000	MMLIC.....		
0000							Barings California Mortgage Fund IV.....	CA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	100.000	MMLIC.....		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	26.100	MMLIC.....		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP.....	2.300	MMLIC.....		
0000			82-2285211..				Calgary Railway Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	90.000	MMLIC.....		
0000			82-2285211..				Calgary Railway Holding LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP.....	10.000	MMLIC.....		
0000			82-3307907..				Cornbrook PRS Holdings LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	100.000	MMLIC.....		
0000			95-4207717..				Cornerstone California Mortgage Fund I LLC...	CA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	100.000	MMLIC.....		
0000			95-4207717..				Cornerstone California Mortgage Fund II LLC...	CA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	100.000	MMLIC.....		
0000			95-4207717..				Cornerstone California Mortgage Fund III LLC..	CA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	100.000	MMLIC.....		
0000			56-2630592..				Cornerstone Fort Pierce Development LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP.....	90.000	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			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....	...100.000	MMLIC.....		
0000			82-2783393..				Danville Riverwalk Venture, LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...94.400	MMLIC.....		
0000			20-3347091..				Fan Pier Development LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...66.200	MMLIC.....		
0000			20-3347091..				Fan Pier Development LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	5.900	MMLIC.....		
0000			04-1590850..				GIA EU Holdings LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			81-5360103..				Landmark Manchester Holdings LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			04-1590850..				MM Island Member LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...49.000	MMLIC.....		
0000			83-0881588..				NoHo West Venture LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...94.800	MMLIC.....		
0000			80-0948028..				One Harbor Shore LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...76.000	MMLIC.....		
0000			80-0948028..				One Harbor Shore LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	6.000	MMLIC.....		
0000			04-1590850..				PACO France Logistics LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...100.000	MMLIC.....		
0000			82-3393166..				Portland 400 Sixth Manager LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...95.000	MMLIC.....		
0000							Raleigh Crossing Phase I Holdings LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	...90.000	MMLIC.....		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE.....	NIA.....	Barings Real Estate Advisers LLC.....	INFLUENCE.....	.....	MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.18

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			27-2977720..				Sawgrass Village Shopping Center LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	84.200	MMLIC.....		
0000			27-2977720..				Sawgrass Village Shopping Center LLC.....	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	15.800	MMLIC.....		
0000							STOA Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	50.000	MMLIC.....		
0000			81-5273574..				Three PW Office Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	95.100	MMLIC.....		
0000			35-2484550..				Twenty Two Liberty LLC.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	65.000	MMLIC.....		
0000			35-2484550..				Twenty Two Liberty LLC.....	MA.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	35.000	MMLIC.....		
0000			82-3250684..				Unna, Dortmund Holding LLC.....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	100.000	MMLIC.....		
0000			45-5401109..				Washington Gateway Apartments Venture LLC.	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	90.700	MMLIC.....		
0000			45-5401109..				Washington Gateway Apartments Venture LLC.	DE.....	NIA.....	C.M. Life Insurance Company.....	OWNERSHIP....	4.800	MMLIC.....		
0000			51-0529328..		927972	OQ.....	MassMutual Premier Main Street Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	91.900	MMLIC.....		
0000			26-3229251..		927972	OQ.....	MassMutual Premier Strategic Emerging Markets Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	3.300	MMLIC.....		
0000			01-0821120..		916053	OQ.....	MassMutual Select Diversified Value Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	0.800	MMLIC.....		
0000			04-3512593..		916053	OQ.....	MassMutual Select Fundamental Growth Fund.	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	2.800	MMLIC.....		
0000			42-1710935..		916053	OQ.....	MassMutual Select Mid-Cap Value Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	23.000	MMLIC.....		
0000			02-0769954..		916053	OQ.....	MassMutual Select Small Capital Value Equity Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		
0000			04-3584140..		916053	OQ.....	MassMutual Select Small Company Value Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	9.900	MMLIC.....		
0000			82-3347422..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	5.700	MMLIC.....		
0000			82-3355639..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		
0000			82-3382389..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		
0000			82-3396442..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			82-3417420..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3430358..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3439837..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3451779..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3472295..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3481715..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3502011..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3525148..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			82-3533944..		916053	OQ.....	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			46-4257056..				MML Series International Equity Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			47-3517233..				MML Series II Asset Momentum Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	100.000	MMLIC.....		
0000			47-3529636..				MML Series II Dynamic Bond Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		
0000			47-3544629..				MML Series II Equity Rotation Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	95.000	MMLIC.....		
0000			47-3559064..				MML Series II Special Situations Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	97.400	MMLIC.....		
0000			27-1933389..		916053	OQ.....	MassMutual RetireSMART 2035 Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	3.000	MMLIC.....		
0000			27-1932769..		916053	OQ.....	MassMutual RetireSMART 2045 Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	8.300	MMLIC.....		
0000			46-3289207..		916053	OQ.....	MassMutual RetireSMART 2055 Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	24.300	MMLIC.....		
0000			47-5326235..		916053	OQ.....	MassMutual RetireSMART 2060 Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...	55.800	MMLIC.....		
0000			45-1618155..		916053	OQ.....	MassMutual 20/80 Allocation Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP...		MMLIC.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			45-1618222..		916053	OQ.....	MassMutual 80/20 Allocation Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		
0000			03-0532464..		916053	OQ.....	MassMutual RetireSMART In Retirement Fund.	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....	1.700	MMLIC.....		
0000			45-1618262..		916053	OQ.....	MassMutual 40/60 Allocation Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		
0000			45-1618046..		916053	OQ.....	MassMutual 60/40 Allocation Fund.....	MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	OWNERSHIP....		MMLIC.....		

Asteri 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 June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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.
4.
5.

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.

The data for this supplement is not required to be filed.
8.

The data for this supplement is not required to be filed.

Bar Code:



Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	December 31, Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	43,071	21,567	21,504	62,395
2597. Summary of remaining write-ins for Line 25.....	43,071	21,567	21,504	62,395

Additional Write-ins for Summary of Operations:

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
08.304.	Miscellaneous income.....	25	629	2,987
08.305.	Miscellaneous accrual.....	.....	.....	.....21,751
08.397.	Summary of remaining write-ins for Line 8.3.....	25	629	24,738

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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 end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
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 points 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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	18,605,384	18,826,241
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 depreciation.....	113,698	220,856
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	18,491,686	18,605,384
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	18,491,686	18,605,384

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,366,835,759	2,439,754,316
2. Cost of bonds and stocks acquired.....	182,483,623	408,757,622
3. Accrual of discount.....	2,260,138	6,692,217
4. Unrealized valuation increase (decrease).....	(346,490)	(895,408)
5. Total gain (loss) on disposals.....	1,161,164	3,437,487
6. Deduct consideration for bonds and stocks disposed of.....	195,400,698	487,527,579
7. Deduct amortization of premium.....	1,018,635	2,486,175
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		4,492,010
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	2,281,714	3,595,289
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,358,256,575	2,366,835,759
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	2,358,256,575	2,366,835,759

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

QSI02

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).....	1,483,363,325	26,218,076	85,870,069	(1,244,769)	1,483,363,325	1,422,466,563		1,456,242,634
2. NAIC 2 (a).....	885,374,206	112,484,291	44,803,668	2,250,919	885,374,206	955,305,748		862,869,586
3. NAIC 3 (a).....	33,281,795		3,348,181	(731,490)	33,281,795	29,202,124		35,409,231
4. NAIC 4 (a).....	8,137,197		23,683	167,259	8,137,197	8,280,773		6,182,034
5. NAIC 5 (a).....	2,301,342		161,750	1,994	2,301,342	2,141,586		760,718
6. NAIC 6 (a).....	6,633			(6,633)	6,633	0		7,714
7. Total Bonds.....	2,412,464,498	138,702,367	134,207,351	437,280	2,412,464,498	2,417,396,794	0	2,361,471,917
PREFERRED STOCK								
8. NAIC 1.....	2,871,240			(22,072)	2,871,240	2,849,168		2,893,069
9. NAIC 2.....	4,000,000				4,000,000	4,000,000		4,000,178
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	6,871,240	0	0	(22,072)	6,871,240	6,849,168	0	6,893,247
15. Total Bonds and Preferred Stock.....	2,419,335,738	138,702,367	134,207,351	415,208	2,419,335,738	2,424,245,962	0	2,368,365,164

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....65,989,628; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	14,992,700	XXX.....	14,991,700	.....	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,999,997	.....
2. Cost of short-term investments acquired.....	14,991,700	5,020,317
3. Accrual of discount.....	1,000	0
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	2,999,997	2,000,000
7. Deduct amortization of premium.....	.....	.....20,320
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).....	14,992,700	2,999,997
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	14,992,700	2,999,997

Statement as of June 30, 2021 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).....	18,712,784
2.	Cost paid/(consideration received) on additions.....	5,718,935
3.	Unrealized valuation increase/(decrease).....	(6,520,806)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge 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).....	17,910,913
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	17,910,913

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, 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.....	0
	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.....	00
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.....	0
	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.....	00
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
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.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
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 the 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).....	0
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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.....	17,910,913
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3. Total (Line 1 plus Line 2).....	17,910,913
4. Part D, Section 1, Column 6.....	17,910,913
5. Part D, Section 1, Column 7.....	
6. Total (Line 3 minus Line 4 minus Line 5).....	0
Fair Value Check	
7. Part A, Section 1, Column 16.....	17,910,913
8. Part B, Section 1, Column 13.....	
9. Total (Line 7 plus Line 8).....	17,910,913
10. Part D, Section 1, Column 9.....	17,910,913
11. Part D, Section 1, Column 10.....	
12. Total (Line 9 minus Line 10 minus Line 11).....	0
Potential Exposure Check	
13. Part A, Section 1, Column 21.....	
14. Part B, Section 1, Column 20.....	
15. Part D, Section 1, Column 12.....	
16. Total (Line 13 plus Line 14 minus Line 15).....	0

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	90,065,184	26,295,267
2. Cost of cash equivalents acquired.....	422,240,115	378,278,326
3. Accrual of discount.....	4,039	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		304
6. Deduct consideration received on disposals.....	435,489,806	314,508,713
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).....	76,819,532	90,065,184
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	76,819,532	90,065,184

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2				3	4	5	6	7	8	9	10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment												
3133N3	X2	5	FH RE6097 - RMBS.....		.....	04/09/2021.....	CREDIT SUISSE SECURITIES (USA).....	.....	4,967,188	5,000,000	3,611	1.A
3133N3	X3	3	FH RE6098 - RMBS.....		.....	04/09/2021.....	Bank of America Merrill Lynch.....	.....	3,072,188	3,000,000	2,708	1.A
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....					.....				8,039,375	8,000,000	6,319	XXX
Bonds - Industrial and Miscellaneous												
00287Y	CA	5	ABBVIE INC.....		.....	04/29/2021.....	Bank of America Merrill Lynch.....	.....	1,116,870	1,000,000	18,225	2.B FE.....
03880V	AA	8	ARCLO 2019-FL2 A - CDO.....		C.....	04/13/2021.....	MORGAN STANLEY CO.....	.....	2,005,313	2,000,000		1.A FE.....
03880W	AA	6	ARCLO 2020-FL1 A - CDO.....		C.....	04/13/2021.....	Amherst Securities Group LLC.....	.....	2,003,125	2,000,000		1.A FE.....
11135F	BL	4	BROADCOM INC.....		.....	04/01/2021.....	EXCHANGE.....	.....			(12,933)	2.C FE.....
12189L	AU	5	BURLINGTON NORTHERN SANTA FE LLC.....		.....	04/29/2021.....	US BANCORP.....	.....	1,212,880	1,000,000	7,836	1.G FE.....
12641P	AR	5	CSMC 2009-R 2A6 - CMO/RMBS.....		.....	04/01/2021.....	Direct.....	.....		21		1.D FM.....
12641P	BC	7	CSMC 2009-R 4A6 - CMO/RMBS.....		.....	04/01/2021.....	Direct.....	.....		10		6. FM.....
12641P	BR	4	CSMC 2009-R 6A6 - CMO/RMBS.....		.....	04/01/2021.....	Direct.....	.....		87		1.D FM.....
12641Q	AS	1	CSMC 2009-7R 5A5 - CMO/RMBS.....		.....	05/01/2021.....	Direct.....	.....		934		1.D FM.....
12641Q	CZ	3	CSMC 2009-7R 134 - CMO/RMBS.....		.....	05/01/2021.....	Direct.....	.....		1		1.D FM.....
15186P	AA	6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD.....		C.....	04/08/2021.....	GREENSLEDGE CAPITAL MARKETS LLC.....	.....	1,000,000	1,000,000		1.A FE.....
205887	CE	0	CONAGRA BRANDS INC.....		.....	04/29/2021.....	JP Morgan.....	.....	1,295,180	1,000,000	300	2.C FE.....
254687	EV	4	WALT DISNEY CO.....		.....	04/29/2021.....	CREDIT SUISSE SECURITIES (USA).....	.....	1,249,030	1,000,000	6,333	2.A FE.....
30260G	AA	4	FCITL 211 A - ABS.....		.....	04/06/2021.....	Amherst Securities Group LLC.....	.....	1,999,912	2,000,000		1.A FE.....
375558	AX	1	GILEAD SCIENCES INC.....		.....	04/29/2021.....	CREDIT SUISSE SECURITIES (USA).....	.....	1,208,070	1,000,000	4,267	2.A FE.....
472321	AK	4	JMAC 2008-R2 3A2 - CMO/RMBS.....		.....	04/01/2021.....	Direct.....	.....		1,631		1.D FM.....
47232D	AL	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		.....	05/01/2021.....	Direct.....	.....		73		1.D FM.....
47232D	AV	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		.....	06/01/2021.....	Direct.....	.....		1,467		1.D FM.....
47232D	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		.....	05/01/2021.....	Direct.....	.....		18		1.D FM.....
47232D	DN	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		.....	06/01/2021.....	Direct.....	.....		182		1.D FM.....
47232D	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		.....	05/01/2021.....	Direct.....	.....		645		1.D FM.....
47232V	BY	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	05/26/2021.....	Direct.....	.....		20		1.D FM.....
47232V	CP	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	06/01/2021.....	Direct.....	.....		1,700		1.D FM.....
47232V	CU	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	04/01/2021.....	Direct.....	.....		72		4.B FM.....
47232V	DY	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	06/01/2021.....	Direct.....	.....		29		1.D FM.....
47232V	GR	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		.....	04/01/2021.....	Direct.....	.....		1,561		1.D FM.....
494550	AV	8	KINDER MORGAN ENERGY PARTNERS LP.....		.....	06/08/2021.....	BAIRD, ROBERT W., & COMPANY IN.....	.....	9,428,440	7,000,000	163,042	2.B FE.....
573874	AM	6	MARVELL TECHNOLOGY INC.....		.....	05/04/2021.....	EXCHANGE.....	.....	2,999,485	3,000,000	53,625	2.C FE.....
57430U	30	1	MDIBS 2006-1 A - ABS.....		.....	04/10/2021.....	Direct.....	.....		126,318		5.A FE.....
581557	BC	8	MCKESSON CORP.....		.....	04/29/2021.....	JP Morgan.....	.....	1,207,840	1,000,000	6,511	2.B FE.....
681919	BD	7	OMNICOM GROUP INC.....		.....	04/28/2021.....	CITIGROUP.....	.....	2,994,690	3,000,000		2.A FE.....
74387Y	AD	5	PFMT 2021-1 A2A - CMO/RMBS.....		.....	04/09/2021.....	Amherst Securities Group LLC.....	.....	4,957,568	4,988,747	3,603	1.A FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....					.....				34,678,403	31,123,516	250,808	XXX
8399997. Total - Bonds - Part 3.....					.....				42,717,778	39,123,516	257,127	XXX
8399999. Total - Bonds.....					.....				42,717,778	39,123,516	257,127	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....					.....				42,717,778	XXX	257,127	XXX

QE04

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration	Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol									
Bonds - U.S. Government																																							
31383S	RS	1	FN 511797 - RMBS.....	..	06/01/2021.	Paydown.....					160	160	160	157			3			3			160			0	4	05/01/2031.	1.A										
31406J	2L	6	FN 811779 - RMBS.....	..	06/01/2021.	Paydown.....					164	164	167	119			45			45			164			0	4	01/01/2035.	1.A										
690353	XM	4	US INTERNATIONAL DEVELOPMENT FINANCE COR.....	..	06/15/2021.	Paydown.....					28,571	28,571	28,571	28,572			(0)			(0)			28,571			0	513	12/15/2030.	1.A										
0599999. Total - Bonds - U.S. Government.....														28,895	28,895	28,898	28,848		0	48	0	48	0	28,895	0	0	0	521	XXX	XXX									
Bonds - U.S. States, Territories and Possessions																																							
686053	GG	8	OREGON SCH BRDS ASSN.....	..	06/30/2021.	Redemption @ 100.00.....					284,838	284,838	315,156	303,459			(1,075)			(1,075)			302,384		(17,546)	(17,546)	6,778	06/30/2028.	1.C FE.....										
1799999. Total - Bonds - U.S. States, Territories & Possessions.....														284,838	284,838	315,156	303,459		0	(1,075)	0	(1,075)	0	302,384	0	(17,546)	(17,546)	6,778	XXX	XXX									
Bonds - U.S. Political Subdivisions of States																																							
660393	L3	1	NORTH LAS VEGAS NEV.....	..	06/01/2021.	Maturity @ 100.00.....					1,625,000	1,625,000	1,625,000	1,625,000						0			1,625,000			0	45,273	06/01/2021.	1.E FE.....										
2499999. Total - Bonds - U.S. Political Subdivisions of States.....														1,625,000	1,625,000	1,625,000	1,625,000		0	0	0	0	1,625,000	0	0	0	45,273	XXX	XXX										
Bonds - U.S. Special Revenue and Special Assessment																																							
130795	Z6	7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV.....	..	05/17/2021.	Direct.....					35,000	35,000	48,431	35,136			(136)			(136)			35,000			0	1,321	05/15/2040.	1.C FE.....										
196479	F9	5	COLORADO HSG & FIN AUTH - MBS.....	..	06/01/2021.	Paydown.....					156,459	156,459	161,119	159,925			(3,465)			(3,465)			156,459			0	2,456	03/01/2048.	1.A FE.....										
3133N3	U9	3	FH RE6008 - RMBS.....	..	06/01/2021.	Paydown.....					343,588	343,588	349,332	348,043			(4,455)			(4,455)			343,588			0	4,722	11/01/2049.	1.A										
3133N3	X2	5	FH RE6097 - RMBS.....	..	05/01/2021.	Paydown.....					13,747	13,747	13,657			90			90			13,747			0	23	05/01/2051.	1.A FE.....											
3133N3	X2	5	FH RE6097 - RMBS.....	..	06/01/2021.	Paydown.....					18,638	18,638	18,516			122			122			18,638			0	62	05/01/2051.	1.A											
3133N3	X3	3	FH RE6098 - RMBS.....	..	05/01/2021.	Paydown.....					18,273	18,273	18,713			(440)			(440)			18,273			0	38	05/01/2051.	1.A FE.....											
3133N3	X3	3	FH RE6098 - RMBS.....	..	06/01/2021.	Paydown.....					10,479	10,479	10,731			(252)			(252)			10,479			0	44	05/01/2051.	1.A											
3133N3	XX	7	FH RE6094 - RMBS.....	..	04/01/2021.	Paydown.....					30,102	30,102	29,820			282			282			30,102			0	50	04/01/2051.	1.A FE.....											
3133N3	XX	7	FH RE6094 - RMBS.....	..	06/01/2021.	Paydown.....					76,837	76,837	76,116			720			720			76,837			0	332	04/01/2051.	1.A											
3140HN	LY	6	FN BK8442 - RMBS.....	..	04/01/2021.	Paydown.....					52,770	52,770	52,902			(132)			(132)			52,770			0	88	01/01/2051.	1.A FE.....											
3140HN	LY	6	FN BK8442 - RMBS.....	..	06/01/2021.	Paydown.....					106,531	106,531	106,797			(266)			(266)			106,531			0	516	01/01/2051.	1.A											
3140K0	EL	8	FN BO4638 - RMBS.....	..	06/01/2021.	Paydown.....					222,085	222,085	222,467	222,365			(280)			(280)			222,085			0	2,301	11/01/2049.	1.A										
3140QB	N5	3	FN CA4011 - RMBS.....	..	06/01/2021.	Paydown.....					119,688	119,688	121,558	121,100			(1,412)			(1,412)			119,688			0	1,676	08/01/2049.	1.A										
3140QC	DT	0	FN CA4613 - RMBS.....	..	06/01/2021.	Paydown.....					401,547	401,547	407,905	406,361			(4,815)			(4,815)			401,547			0	5,661	11/01/2049.	1.A										
31418D	YR	7	FN MA4319 - RMBS.....	..	04/01/2021.	Paydown.....					28,156	28,156	28,052			103			103			28,156			0	47	04/01/2051.	1.A FE.....											
31418D	YR	7	FN MA4319 - RMBS.....	..	06/01/2021.	Paydown.....					71,224	71,224	70,962			262			262			71,224			0	296	04/01/2051.	1.A											
462467	NW	7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....	..	06/01/2021.	Call @ 100.00.....					50,000	50,000	50,000	50,000			0			0			50,000			0	616	02/01/2042.	1.A FE.....										
56052F	BC	8	MAINE ST HSG AUTH MTG PUR.....	..	05/20/2021.	Direct.....					1,545,000	1,545,000	1,545,000	1,545,001			(1)			(1)			1,545,000			0	28,320	11/15/2030.	1.B FE.....										
575832	P4	6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ.....	..	05/03/2021.	Direct.....					165,000	165,000	165,000	165,000			0			0			165,000			0	4,775	05/01/2025.	1.A										
57586N	UR	0	MASSACHUSETTS ST HSG FIN AGY - MBS.....	..	04/15/2021.	Paydown.....					264,176	264,175	265,275	264,960			(785)			(785)			264,176			0	3,853	01/15/2046.	1.B FE.....										
59465M	D2	8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....	..	04/01/2021.	Maturity @ 100.00.....					160,000	160,000	160,000	160,000			0			0			160,000			0	3,278	04/01/2021.	1.C FE.....										
59465M	W9	2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....	..	04/01/2021.	Direct.....					20,000	20,000	20,000	20,000			(0)			(0)			20,000			0	374	10/01/2033.	1.C FE.....										
60416Q	HA	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	06/01/2021.	Paydown.....					112,790	112,790	112,790	112,790			0			0			112,790			0	1,475	03/01/2048.	1.A FE.....										
60416Q	HJ	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	06/01/2021.	Paydown.....					106,978	106,978	106,978	106,978			(0)			(0)			106,978			0	1,579	01/01/2049.	1.A FE.....										
647200	4S	0	NEW MEXICO MTG FIN AUTH.....	..	06/01/2021.	Call @ 100.00.....					40,000	40,000	40,000	40,000			0			0			40,000			0	433	09/01/2040.	1.B FE.....										
64971Q	GW	7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	..	05/01/2021.	Maturity @ 100.00.....					2,000,000	2,000,000	2,005,000	2,000,206			(206)			(206)			2,000,000			0	34,500	05/01/2021.	1.A FE.....										
64972C	BD	4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	..	06/15/2021.	Paydown.....					2,156	2,156	2,156	2,156			0			0			2,156			0	27	06/15/2036.	1.C FE.....										
64972C	FS	7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	..	05/03/2021.	Direct.....					335,000	335,000	337,680	335,110			(110)			(110)			335,000			0	7,263	11/01/2035.	1.C FE.....										

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
649883	QE	8	NEW YORK ST MTG AGY HOMEOWNER MTG REV	..	04/01/2021.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	19,995	04/01/2021.	1.B FE.....
658207	MA	0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP	..	05/03/2021.	Direct.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	5,000	.....	.....	.....0	101	01/01/2030.	1.B FE.....
677377	2P	7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....	..	06/01/2021.	Call @ 100.00.....	.....	70,000	70,000	70,000	70,000	.....	.....	.....	.....0	.....	70,000	.....	.....(0)	(0)	773	11/01/2041.	1.A FE.....
686087	MP	9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	..	04/01/2021.	Direct.....	.....	75,000	75,000	75,000	75,000	.....	.....	.....	.....0	.....	75,000	.....	.....	.....0	1,168	07/01/2033.	1.C FE.....
76221R	UF	8	RHODE ISLAND HSG & MTG FIN CORP.....	..	04/01/2021.	Direct.....	.....	1,135,000	1,135,000	1,135,000	1,135,000	.....	.....	.....	.....0	.....	1,135,000	.....	.....	.....0	21,383	10/01/2027.	1.C FE.....
76221T	AN	9	RHODE ISLAND HSG & MTG FIN CORP REV.....	..	04/01/2021.	Direct.....	.....	115,000	115,000	115,000	115,000	.....	.....	.....	.....0	.....	115,000	.....	.....	.....0	2,300	10/01/2023.	1.B FE.....
882750	NE	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE.....	..	05/03/2021.	Direct.....	.....	280,000	280,000	280,000	280,000	.....	.....	.....	.....0	.....	280,000	.....	.....	.....0	6,775	07/01/2041.	1.B FE.....
88275F	NU	9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	06/01/2021.	Call @ 100.00.....	.....	25,000	25,000	25,000	25,035	.....	.....(3)	.....	.....(3)	.....	25,032	.....	.....(32)	(32)	412	09/01/2039.	1.B FE.....
92812U	Q3	5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	..	06/01/2021.	Paydown.....	.....	83,244	83,244	83,244	83,245	.....	.....(1)	.....	.....(1)	.....	83,244	.....	.....	.....0	1,498	12/25/2043.	1.A FE.....
92812U	Q4	3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	..	06/01/2021.	Paydown.....	.....	64,296	64,296	64,296	64,296	.....	.....	.....	.....0	.....	64,296	.....	.....	.....0	887	10/25/2037.	1.A FE.....
92812U	Q6	8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	..	06/01/2021.	Paydown.....	.....	68,261	68,261	68,261	68,252	.....	.....9	.....	.....9	.....	68,261	.....	.....	.....0	883	06/25/2041.	1.A FE.....
92812U	Q7	6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	..	06/25/2021.	Paydown.....	.....	57,163	57,163	57,163	57,163	.....	.....	.....	.....0	.....	57,163	.....	.....	.....0	651	10/25/2049.	1.A FE.....
92813T	EE	6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M.....	..	06/01/2021.	Paydown.....	.....	38,553	38,553	38,553	38,533	.....	.....20	.....	.....20	.....	38,553	.....	.....	.....0	525	08/25/2042.	1.B FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							9,522,740	9,522,739	9,563,474	9,111,653	0	(15,149)	0	(15,149)	0	9,522,772	0	(32)	(32)	163,477	XXX	XXX

Bonds - Industrial and Miscellaneous

00038A	AB	9	ABB TREASURY CENTER (USA) INC.....	..	06/15/2021.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	1,968,120	1,998,258	.....	.....1,742	.....	.....1,742	.....	2,000,000	.....	.....	.....0	40,000	06/15/2021.	1.G FE.....
00038R	AA	4	AASET 2019-2 A - ABS.....	..	06/16/2021.	Paydown.....	.....	14,050	14,050	14,050	14,050	.....	.....(0)	.....	.....(0)	.....	14,050	.....	.....	.....0	237	10/16/2039.	1.G FE.....
00102D	AC	2	ACIS 145 A2 - CDO.....	..	05/10/2021.	Paydown.....	.....	92,332	92,332	92,332	92,340	.....	.....(8)	.....	.....(8)	.....	92,332	.....	.....	.....0	1,632	11/02/2026.	1.A FE.....
001055	AL	6	AFLAC INC.....	..	05/10/2021.	Call @ 100.00.....	.....	2,135,881	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	2,000,000	.....	.....	.....0	165,082	06/15/2023.	1.G FE.....
00192J	AA	4	APS 2016-1 1A - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	65,037	65,037	57,964	62,437	.....	.....2,600	.....	.....2,600	.....	65,037	.....	.....	.....0	76	07/27/2057.	1.A FE.....
00214M	AA	1	ARLFR 1406 A1 - RMBS.....	..	06/15/2021.	Paydown.....	.....	34,542	34,542	33,519	34,542	.....	.....	.....	.....0	.....	34,542	.....	.....	.....0	418	06/15/2044.	1.F FE.....
00255U	AA	3	AASET 2020-1 A - ABS.....	..	06/15/2021.	Paydown.....	.....	39,511	39,511	39,511	39,511	.....	.....0	.....	.....0	.....	39,511	.....	.....	.....0	489	01/17/2040.	1.G FE.....
004375	FG	1	ACCR 2006-1 A4 - RMBS.....	..	06/25/2021.	Paydown.....	.....	129,768	129,768	113,344	122,613	.....	.....7,156	.....	.....7,156	.....	129,768	.....	.....	.....0	376	04/25/2036.	1.D FM.....
00452P	AD	9	ACIS 2015-6 A2 - CDO.....	..	05/10/2021.	Paydown.....	.....	196,709	196,709	196,709	196,709	.....	.....	.....	.....0	.....	196,709	.....	.....	.....0	3,312	05/03/2027.	1.A FE.....
006346	AS	9	ADMSO 181 A - ABS.....	..	06/15/2021.	Paydown.....	.....	9,302	9,302	9,352	9,339	.....	.....(36)	.....	.....(36)	.....	9,302	.....	.....	.....0	186	11/16/2048.	1.F FE.....
007036	GS	9	ARMT 2005-2 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	23,372	23,372	21,867	21,639	.....	.....1,732	.....	.....1,732	.....	23,372	.....	.....	.....0	292	06/25/2035.	1.D FM.....
02315Q	AA	6	AMBAC LSNI LLC.....	..	06/30/2021.	Paydown.....	.....	18	18	18	18	.....	.....23	.....	.....23	.....	18	.....	.....	.....0	1,624	02/12/2023.	5.B GI.....
02660L	AA	8	AHMA 2006-4 A11 - RMBS.....	..	06/25/2021.	Paydown.....	.....	9,644	9,644	6,403	9,502	.....	.....142	.....	.....142	.....	9,644	.....	.....	.....0	13	10/25/2046.	1.D FM.....
02665U	AA	3	AH4R 2014-SFR2 A - RMBS.....	..	06/01/2021.	Paydown.....	.....	5,407	5,407	5,407	5,402	.....	.....5	.....	.....5	.....	5,407	.....	.....	.....0	85	10/17/2036.	1.A FE.....
02665X	AA	7	AH4R 2014-SFR3 A - RMBS.....	..	06/01/2021.	Paydown.....	.....	17,090	17,090	17,240	17,141	.....	.....(51)	.....	.....(51)	.....	17,090	.....	.....	.....0	261	12/18/2036.	1.A FE.....
02666A	AA	6	AH4R 2015-SFR1 A - RMBS.....	..	06/01/2021.	Paydown.....	.....	13,183	13,183	13,182	13,169	.....	.....14	.....	.....14	.....	13,183	.....	.....	.....0	189	04/17/2052.	1.A FE.....
02666B	AA	4	AH4R 2015-SFR2 A - RMBS.....	..	06/01/2021.	Paydown.....	.....	2,471	2,471	2,469	2,469	.....	.....2	.....	.....2	.....	2,471	.....	.....	.....0	38	10/17/2052.	1.A FE.....
034863	AV	2	ANGLO AMERICAN CAPITAL PLC.....	C	06/03/2021.	Tender Offer.....	.....	2,312,240	2,000,000	1,998,180	1,998,425	.....	.....140	.....	.....140	.....	1,998,565	.....	.....1,435	1,435	384,504	04/01/2025.	2.B FE.....
038370	AA	0	AQFIT 19A A - ABS.....	..	06/15/2021.	Paydown.....	.....	75,919	75,919	75,907	75,908	.....	.....11	.....	.....11	.....	75,919	.....	.....	.....0	974	07/16/2040.	1.F FE.....
038413	AA	8	AQFIT 2020-A A - ABS.....	..	06/17/2021.	Paydown.....	.....	191,297	191,297	191,262	191,262	.....	.....34	.....	.....34	.....	191,297	.....	.....	.....0	1,492	07/17/2046.	1.F FE.....
048303	CE	9	ATLANTIC CITY ELECTRIC CO.....	..	04/01/2021.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	998,480	999,961	.....	.....39	.....	.....39	.....	1,000,000	.....	.....	.....0	21,750	04/01/2021.	1.F FE.....
05633N	AJ	3	BCAP 2010-RR12 1A9 - CMO/RMBS.....	C	06/01/2021.	Paydown.....	.....	29,097	28,306	24,799	28,830	.....	.....267	.....	.....267	.....	29,097	.....	.....	.....0	379	06/26/2037.	1.D FM.....
05541D	AU	0	BCAP 2012-RR8 4A3 - CMO/RMBS.....	..	06/21/2021.	Paydown.....	.....	50,347	50,347	41,599	47,286	.....	.....3,061	.....	.....3,061	.....	50,347	.....	.....	.....0	64	11/26/2036.	1.D FM.....
05586A	AA	6	BSPT 2018-FL4 A - CDO.....	..	06/15/2021.	Paydown.....	.....	461,598	461,598	461,598	461,554	.....	.....44	.....	.....44	.....	461,598	.....	.....	.....0	2,486	09/17/2035.	1.A FE.....
05605G	AJ	1	B2R 2015-2 B - RMBS.....	..	06/01/2021.	Paydown.....	.....	171,137	171,137	176,269	171,137	.....	.....(0)	.....	.....(0)	.....	171,137	.....	.....	.....0	8,769	11/18/2048.	1.D FE.....

QE05.1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.2

1			2			3	4	5			6	7	8	9	10			Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
					F o r e i g n													11	12	13	14	15							
CUSIP Identification			Description			Disposal Date	Name of Purchaser			Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
058931	AD	8	BAFC 2006-3 2A1 - CMO/RMBS.....			06/01/2021.	Paydown.....				4,623	5,771	4,706	4,520		103			103		4,623			0	144	03/25/2036.	1.D FM.....		
05949A	H8	6	BOAMS 2005-A 2A1 - CMO/RMBS.....			06/01/2021.	Paydown.....				6,241	6,241	6,034	6,004		237			237		6,241			0	61	02/25/2035.	1.D FM.....		
05949A	H9	4	BOAMS 2005-A 2A2 - CMO/RMBS.....			06/01/2021.	Paydown.....				5,461	5,461	5,317	5,345		116			116		5,461			0	53	02/25/2035.	1.D FM.....		
05949C	GW	0	BOAMS 2005-8 A9 - CMO/RMBS.....			06/01/2021.	Paydown.....				13,669	13,564	10,505	13,621		48			48		13,669			0	254	09/25/2035.	3.B FM.....		
05949C	HM	1	BOAMS 2005-I 1A1 - CMO/RMBS.....			06/01/2021.	Paydown.....				4,872	5,606	5,107	4,777		94			94		4,872			0	56	10/25/2035.	3.B FM.....		
05949C	KS	4	BOAMS 2005-J 2A3 - CMO/RMBS.....			06/01/2021.	Paydown.....				714	715	699	713		1			1		714			0	7	11/25/2035.	3.B FM.....		
05951F	AB	0	BAFC 2007-1 T1B - RMBS.....			06/01/2021.	Paydown.....				7,787	7,363	6,429	7,713		74			74		7,787			0	162	01/25/2037.	1.D FM.....		
05951U	AC	5	BAFC 2006-8T2 A2 - CMO/RMBS.....			06/01/2021.	Paydown.....				677	673	516	668		9			9		677			0	14	10/25/2036.	1.D FM.....		
059522	AU	6	BAFC 2007-C 1A2 - CMO/RMBS.....			06/01/2021.	Paydown.....				33,337	34,339	31,402	33,178		160			160		33,337			0	448	05/20/2036.	1.D FM.....		
05953Y	AH	4	BAFC 2007-4 A1B - RMBS.....			06/01/2021.	Paydown.....				8,397	8,209	2,706	8,283		114			114		8,397			0	170	05/26/2037.	1.D FM.....		
05973B	AA	5	BANC 2019-CRE6 A - CMBS.....			06/15/2021.	Paydown.....				383,782	383,782	331,971	351,137		32,644			32,644		383,782			0	1,846	09/17/2036.	1.A FE.....		
05990H	AH	6	BAFC 2010-R2 1A3 - CMO/RMBS.....			06/01/2021.	Paydown.....				46,080	50,511	31,959	45,569		510			510		46,080			0	1,307	08/26/2037.	1.D FM.....		
05990H	AQ	6	BAFC 2010-R2 3A4 - CMO/RMBS.....			06/01/2021.	Paydown.....				34,443	34,443	33,485	32,915		1,528			1,528		34,443			0	375	07/26/2035.	1.D FM.....		
07384M	S7	8	BSARM 2004-5 2A - CMO/RMBS.....			06/01/2021.	Paydown.....				6,065	6,065	6,091	6,066		(1)			(1)		6,065			0	73	07/25/2034.	1.D FM.....		
07384Y	KF	2	BSABS 2003-AC4 A - RMBS.....			06/01/2021.	Paydown.....				37,547	37,547	37,945	37,573		(27)			(27)		37,547			0	803	09/25/2033.	1.D FM.....		
11134L	AH	2	BROADCOM CORP.....			04/01/2021.	Adjustment.....												0					0	(81,611)	01/15/2027.	2.C FE.....		
12326Q	AA	2	BJETS 191 A - ABS.....			06/15/2021.	Paydown.....				95,628	95,628	95,625	95,628		1			1		95,628			0	1,940	07/15/2034.	1.G FE.....		
12327F	AA	5	BJETS 2020-1 A - ABS.....			06/15/2021.	Paydown.....				160,330	160,330	160,327	160,327		2			2		160,330			0	2,051	11/15/2035.	1.G FE.....		
12479R	AB	3	CAUTO 2014-1 A - ABS.....			06/15/2021.	Paydown.....				4,299	4,299	4,297	4,299		0			0		4,299			0	66	10/17/2044.	1.E FE.....		
12479R	AD	9	CAUTO 2017-1 A1 - ABS.....			06/15/2021.	Paydown.....				2,386	2,386	2,385	2,386		0			0		2,386			0	36	04/15/2047.	1.E FE.....		
12529L	AA	8	CFMT 2020-HB4 A - RMBS.....			06/25/2021.	Paydown.....				389,945	389,945	389,945	389,945		0			0		389,945			0	1,591	12/26/2030.	1.A FE.....		
125431	AH	9	CWLH 2006-HYB4 2A1 - CMO/RMBS.....			06/01/2021.	Paydown.....				10,067	9,974	4,151	9,926		141			141		10,067			0	126	06/20/2036.	1.D FM.....		
12563L	AS	6	CLIF 203 A - ABS.....			06/18/2021.	Paydown.....				30,000	30,000	29,994	29,994		6			6		30,000			0	259	10/18/2045.	1.F FE.....		
12564E	AA	0	CIM 2021-J2 A1 - CMO/RMBS.....			06/01/2021.	Paydown.....				111,871	111,871	113,129			(1,259)			(1,259)		111,871			0	491	04/25/2051.	1.A FE.....		
12564K	AA	6	CIM 2021-J1 A1 - CMO/RMBS.....			06/01/2021.	Paydown.....				71,057	71,057	72,922			(1,865)			(1,865)		71,057			0	486	03/25/2051.	1.A FE.....		
12593F	BC	7	COMM 2015-LC21 A3 - CMBS.....			06/01/2021.	Paydown.....				14,175	14,175	14,267	14,215		(40)			(40)		14,175			0	244	07/10/2048.	1.D FM.....		
12632Q	AW	3	COMM 2014-CCRE18 A4 - CMBS.....			05/01/2021.	Paydown.....				102,130	102,130	103,147	102,393		(264)			(264)		102,130			0	1,209	07/17/2047.	1.D FM.....		
12641P	AE	4	CSMC 2009-R A3 - CMO/RMBS.....			04/27/2021.	Paydown.....				20,318	20,318	20,318	20,137		181			181		20,318			0	387	10/26/2038.	1.D FM.....		
12641P	AF	1	CSMC 2009-R A4 - CMO/RMBS.....			06/01/2021.	Paydown.....				81,055	81,055	11,977	78,066		2,988			2,988		81,055			0	1,866	10/26/2038.	1.D FM.....		
12641P	AN	4	CSMC 2009-R 2A3 - CMO/RMBS.....			06/01/2021.	Paydown.....				62,888	62,888	62,888	62,796		92			92		62,888			0	1,398	05/29/2035.	1.D FM.....		
12641P	AR	5	CSMC 2009-R 2A6 - CMO/RMBS.....			06/01/2021.	Paydown.....					213							0					0	5	05/29/2035.	1.D FM.....		
12641P	BA	1	CSMC 2009-R 4A4 - CMO/RMBS.....			06/01/2021.	Paydown.....				3,768	3,768	2,898	3,732		36			36		3,768			0	95	11/26/2035.	1.D FM.....		
12641P	BC	7	CSMC 2009-R 4A6 - CMO/RMBS.....			06/01/2021.	Paydown.....					122		(17)	470	(453)			17					0	3	11/26/2035.	6. FM.....		
12641P	BN	3	CSMC 2009-R 6A3 - CMO/RMBS.....			06/01/2021.	Paydown.....				23,862	23,862	23,862	23,769		93			93		23,862			0	567	09/27/2038.	1.D FM.....		
12641P	BR	4	CSMC 2009-R 6A6 - CMO/RMBS.....			06/01/2021.	Paydown.....					1							0					0	0	09/27/2038.	1.D FM.....		
12641Q	AA	0	CSMC 2009-7R 3A3 - CMO/RMBS.....			06/01/2021.	Paydown.....				2,069	2,122	876	2,066		3			3		2,069			0	50	09/26/2037.	1.D FM.....		
12641Q	AJ	1	CSMC 2009-7R 4A5 - CMO/RMBS.....			06/01/2021.	Paydown.....					75		0		(0)			(0)					0	2	07/26/2037.	5.B FM.....		
12641Q	AP	7	CSMC 2009-7R 5A2 - CMO/RMBS.....			06/01/2021.	Paydown.....				40,376	40,376	40,376	40,235		141			141		40,376			0	921	11/26/2035.	1.D FM.....		
12641Q	AS	1	CSMC 2009-7R 5A5 - CMO/RMBS.....			06/30/2021.	Paydown.....					221		(1,263)		(3)			(3)		(1,266)		1,266	1,266	4	11/26/2035.	1.D FM.....		
12641Q	AW	2	CSMC 2009-7R 6A1 - CMO/RMBS.....			06/01/2021.	Paydown.....				1,358	1,358	1,358	1,356		2			2		1,358			0	34	09/26/2035.	1.D FM.....		

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.3

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
12641Q	AY	8	CSMC 2009-7R 6A3 - CMO/RMBS.....	..	04/01/2021.	Paydown.....		14,638	14,554	2,222	14,210	.....	.....427	.....	.....427	.....	.....14,638	.....	.....	.....0	389	12/26/2036.	1.D FM.....
12641Q	BF	8	CSMC 2009-7R 7A4 - CMO/RMBS.....	..	06/25/2021.	Paydown.....		19,693	19,693	13,398	19,693	.....	.....(0)	.....	.....(0)	.....	.....19,693	.....	.....	.....0	468	08/26/2035.	4.B FM.....
12641Q	BX	9	CSMC 2009-7R 9A4 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		55,270	55,270	55,270	55,238	.....	.....31	.....	.....31	.....	.....55,270	.....	.....	.....0	1,020	02/26/2035.	1.D FM.....
12641Q	CH	3	CSMC 2009-7R 111 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		2,841	2,841	2,841	2,832	.....	.....9	.....	.....9	.....	.....2,841	.....	.....	.....0	72	01/26/2036.	1.D FM.....
12641Q	CR	1	CSMC 2009-7R 124 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		.....	.....3	2	(0)	.....	.....0	.....	.....0	.....	.....	.....	.....0	0	01/26/2036.	1.D FM.....	
12641Q	CS	9	CSMC 2009-7R 125 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		4,941	4,941	4,941	4,983	.....	.....(42)	.....	.....(42)	.....	.....4,941	.....	.....	.....0	126	06/26/2037.	1.D FM.....
12641Q	CX	8	CSMC 2009-7R 132 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		.....	.....23	3	0	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....0	1	06/26/2037.	1.D FM.....	
12641Q	CZ	3	CSMC 2009-7R 134 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		31,895	31,895	20,387	31,636	.....	.....259	.....	.....259	.....	.....31,895	.....	.....	.....0	272	04/26/2037.	1.D FM.....
12641Q	DH	2	CSMC 2009-7R 146 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		39,242	39,242	1,450	36,591	.....	.....2,651	.....	.....2,651	.....	.....39,242	.....	.....	.....0	22	03/25/2037.	1.D FM.....
12641Q	EB	4	CSMC 2009-7R 172 - CMO/RMBS.....	..	06/25/2021.	Paydown.....		.....	.....	.....	.....(87)	.....	.....	.....	.....0	.....	.....(87)	.....	.....87	87	03/25/2037.	1.D FM.....	
12641Q	EE	8	CSMC 2009-7R 175 - CMO/RMBS.....	..	06/24/2021.	Adjustment.....		42,028	42,028	42,028	41,963	.....	.....65	.....	.....65	.....	.....42,028	.....	.....	.....0	374	03/26/2037.	1.D FM.....
12641Q	EL	2	CSMC 2009-7R 182 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		25,545	25,545	25,545	25,501	.....	.....44	.....	.....44	.....	.....25,545	.....	.....	.....0	499	03/01/2036.	1.D FM.....
12641Q	EV	0	CSMC 2009-7R 1A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		.....	.....	.....	.....(1,723)	.....	.....	.....	.....0	.....	.....(1,723)	.....	.....1,723	1,723	03/26/2036.	1.D FM.....	
12641Q	EY	4	CSMC 2009-7R 1A4 - CMO/RMBS.....	..	06/30/2021.	Adjustment.....		54,470	54,470	35,879	55,521	.....	.....751	.....	.....751	.....	.....56,272	.....	.....(1,802)	(1,802)	993	08/27/2035.	1.D FM.....
12641Q	FE	7	CSMC 2009-7R 2A3 - CMO/RMBS.....	..	04/27/2021.	Paydown.....		91,437	91,437	69,707	68,339	.....	.....23,098	.....	.....23,098	.....	.....91,437	.....	.....	.....0	1,208	06/26/2036.	1.D FM.....
12641T	AB	2	CSMC 2009-5R 1A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		96,109	96,109	89,862	90,939	.....	.....5,170	.....	.....5,170	.....	.....96,109	.....	.....	.....0	1,113	03/25/2043.	1.D FM.....
12646U	AK	4	CSMC 2013-IVR1 A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		76,234	76,234	71,231	72,042	.....	.....4,192	.....	.....4,192	.....	.....76,234	.....	.....	.....0	908	04/27/2043.	1.D FM.....
12647P	AH	7	CSMC 2013-IVR2 A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		129,999	129,999	125,287	125,642	.....	.....4,357	.....	.....4,357	.....	.....129,999	.....	.....	.....0	1,718	08/25/2043.	1.D FM.....
126650	AW	0	CVSPAS NOTES CTF - CMBS.....	..	05/10/2021.	Paydown.....		15,836	15,836	15,836	15,837	.....	.....(1)	.....	.....(1)	.....	.....15,836	.....	.....	.....0	315	01/11/2027.	2.B FE.....
126650	AW	0	CVSPAS NOTES CTF - CMBS.....	..	06/10/2021.	Paydown.....		7,971	7,971	7,971	7,971	.....	.....(0)	.....	.....(0)	.....	.....7,971	.....	.....	.....0	211	01/11/2027.	2.B
126670	JP	4	CWHL 2005-HYB9 1A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		3,703	4,018	3,504	3,664	.....	.....39	.....	.....39	.....	.....3,703	.....	.....	.....0	37	02/20/2036.	1.D FM.....
126670	NY	0	CWL 2005-16 2A3 - RMBS.....	..	06/01/2021.	Paydown.....		38,941	38,941	1,864	36,646	.....	.....2,295	.....	.....2,295	.....	.....38,941	.....	.....	.....0	724	07/25/2034.	1.D FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		18,550	18,569	16,414	18,491	.....	.....59	.....	.....59	.....	.....18,550	.....	.....	.....0	430	04/25/2035.	1.D FM.....
12667F	5E	1	CWALT 2005-6CB 1A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		28,337	28,500	26,142	28,216	.....	.....121	.....	.....121	.....	.....28,337	.....	.....	.....0	617	04/25/2035.	1.D FM.....
12667G	AC	7	CWALT 2005-13CB A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		22,261	22,692	19,033	21,892	.....	.....370	.....	.....370	.....	.....22,261	.....	.....	.....0	519	05/25/2035.	1.D FM.....
126694	D5	4	CWHL 2006-HYB2 3A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		50,319	50,829	44,520	49,018	.....	.....1,301	.....	.....1,301	.....	.....50,319	.....	.....	.....0	720	04/22/2036.	1.D FM.....
126694	D7	0	CWHL 2006-HYB2 4A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		1,299	1,299	1,186	1,274	.....	.....26	.....	.....26	.....	.....1,299	.....	.....	.....0	16	04/22/2036.	1.D FM.....
12669D	US	5	CWHL 2002-39 A18 - CMO/RMBS.....	..	04/01/2021.	Paydown.....		355	355	352	355	.....	.....(0)	.....	.....(0)	.....	.....355	.....	.....	.....0	7	02/25/2033.	2.B FM.....
12669D	US	5	CWHL 2002-39 A18 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		7,349	11,444	11,342	7,359	.....	.....(10)	.....	.....(10)	.....	.....7,349	.....	.....	.....0	276	02/25/2033.	3.B FM.....
12669F	V8	3	CWHL 2004-HYB4 3A - CMO/RMBS.....	..	06/01/2021.	Paydown.....		7,366	7,366	7,377	7,313	.....	.....53	.....	.....53	.....	.....7,366	.....	.....	.....0	85	09/20/2034.	1.D FM.....
12669G	R4	5	CWHL 2005-15 A8 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		43,360	43,728	35,700	43,431	.....	.....(71)	.....	.....(71)	.....	.....43,360	.....	.....	.....0	986	08/25/2035.	1.D FM.....
12803P	AB	4	CAJUN 2017-1 A2 - RMBS.....	..	05/20/2021.	Paydown.....		15,000	15,000	14,884	14,958	.....	.....42	.....	.....42	.....	.....15,000	.....	.....	.....0	488	08/20/2047.	2.C FE.....
141781	G#	5	CARGILL, INCORPORATED.....	..	06/30/2021.	Paydown.....		105,263	105,263	123,269	108,627	.....	.....(3,364)	.....	.....(3,364)	.....	.....105,263	.....	.....	.....0	.....	06/30/2023.	1.F
14315J	AN	9	CGMS 172 A2B - CDO.....	C	04/20/2021.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	999,815	.....	.....27	.....	.....27	.....	.....999,842	.....	.....158	158	13,294	07/21/2031.	1.C FE.....
14576A	AA	0	CARM 201 A1 - RMBS.....	..	06/15/2021.	Paydown.....		5,000	5,000	4,998	4,998	.....	.....2	.....	.....2	.....	.....5,000	.....	.....	.....0	39	12/15/2050.	1.A FE.....
152314	KJ	8	CXHE 2004-C AF5 - RMBS.....	..	06/01/2021.	Paydown.....		42,743	42,743	42,636	42,636	.....	.....107	.....	.....107	.....	.....42,743	.....	.....	.....0	922	06/25/2034.	1.D FM.....
15672A	AA	0	CERB XVIII A - CDO.....	..	04/15/2021.	Paydown.....		256,844	256,844	256,844	256,760	.....	.....84	.....	.....84	.....	.....256,844	.....	.....	.....0	2,583	04/15/2027.	1.A FE.....
161546	CW	4	CFAB 2002-3 IA5 - RMBS.....	..	06/01/2021.	Paydown.....		21,073	21,073	21,071	21,014	.....	.....59	.....	.....59	.....	.....21,073	.....	.....	.....0	559	06/25/2032.	1.D FM.....
16162W	PV	5	CHASE 2005-A2 1A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		5,616	5,614	4,197	5,513	.....	.....103	.....	.....103	.....	.....5,616	.....	.....	.....0	67	01/25/2036.	1.D FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.4

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
16162X	AD	9	CHASE 2006-S3 1A4 - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	1,407	1,407	1,011	1,421	.....	(13)	.....	(13)	.....	1,407	.....	.....	0	32	11/25/2036.	1.D FM.....
16163C	AG	7	CHASE 06A1 2A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	15,933	13,649	3,835	15,572	.....	361	.....	361	.....	15,933	.....	.....	0	172	09/25/2036.	1.D FM.....
17181C	AA	6	CIMLT 181 A - RMBS.....	..	06/20/2021.	Paydown.....	.....	22,904	22,904	22,904	22,903	.....	.....	.....	1	.....	22,904	.....	.....	0	143	03/20/2043.	1.C FE.....
17307G	ED	6	CMLTI 2004-HYB2 3A - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	37,254	37,254	35,242	36,996	.....	257	.....	257	.....	37,254	.....	.....	0	540	03/27/2034.	1.D FM.....
17312H	AF	6	CRMSI 2007-2 A6 - RMBS.....	..	06/01/2021.	Paydown.....	.....	3,219	3,219	3,096	3,112	.....	107	.....	107	.....	3,219	.....	.....	0	65	06/25/2037.	1.D FM.....
17315N	AD	5	CMLTI 2009-8 2A1 - CMO/RMBS.....	..	05/25/2021.	Paydown.....	.....	20,148	20,148	20,148	20,063	.....	85	.....	85	.....	20,148	.....	.....	0	434	04/25/2037.	1.D FM.....
17315X	AF	8	CMLTI 2009-9 2A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	27,560	26,977	20,436	27,082	.....	478	.....	478	.....	27,560	.....	.....	0	369	11/25/2035.	1.D FM.....
17316A	AQ	3	CMLTI 2009-10 4A1 - CMO/RMBS.....	..	04/26/2021.	Paydown.....	.....	14,304	14,304	14,089	14,230	.....	74	.....	74	.....	14,304	.....	.....	0	298	05/26/2037.	1.D FM.....
17323M	AE	5	CMLTI 2015-A B3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	29,815	29,815	27,094	29,677	.....	138	.....	138	.....	29,815	.....	.....	0	546	06/25/2058.	1.D FM.....
19123M	AB	9	COCA-COLA EUROPACIFIC PARTNERS PLC.....	C	06/01/2021.	Call @ 100.00.....	.....	1,000,000	1,000,000	982,460	998,420	.....	1,033	.....	1,033	.....	999,454	.....	546	546	25,458	08/19/2021.	2.A FE.....
19421U	AA	2	CASL 2019-A A1 - ABS.....	..	06/25/2021.	Paydown.....	.....	56,018	56,018	55,747	55,762	.....	256	.....	256	.....	56,018	.....	.....	0	342	12/28/2048.	1.C FE.....
19687Y	AA	3	COLT 2020-RPL1 A1 - RMBS.....	..	06/01/2021.	Paydown.....	.....	173,507	173,507	.....	173,507	.....	0	.....	0	.....	173,507	.....	.....	0	1,022	01/26/2065.	1.A FE.....
20267U	AA	7	CBSLT 2016-B A1 - ABS.....	..	06/25/2021.	Paydown.....	.....	39,636	39,636	39,626	39,628	.....	8	.....	8	.....	39,636	.....	.....	0	412	10/25/2040.	1.A FE.....
21872M	AA	0	CAFL 182 A - CMBS.....	..	06/01/2021.	Paydown.....	.....	97,091	97,091	97,091	97,085	.....	6	.....	6	.....	97,091	.....	.....	0	2,768	11/15/2052.	1.A FE.....
22541Q	FV	9	CSFB 2003-17 1A4 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	1,192	1,192	1,200	1,190	.....	1	.....	1	.....	1,192	.....	.....	0	29	06/25/2033.	1.D FM.....
22541S	PJ	1	CSFB 2004-AR6 CB1 - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	4,936	4,936	3,924	4,211	.....	725	.....	725	.....	4,936	.....	.....	0	27	10/25/2034.	1.D FM.....
22944P	AA	5	CSMC 2013-TH1 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	87,813	87,813	78,853	78,794	.....	9,019	.....	9,019	.....	87,813	.....	.....	0	772	02/25/2043.	1.D FM.....
233046	AE	1	DNKN 2017-1 A2I - RMBS.....	..	05/20/2021.	Paydown.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	.....	5,000	.....	.....	0	91	11/20/2047.	2.B FE.....
233046	AF	8	DNKN 2017-1 AII - RMBS.....	..	05/20/2021.	Paydown.....	.....	10,000	10,000	10,000	10,000	.....	.....	.....	0	.....	10,000	.....	.....	0	202	11/20/2047.	2.B FE.....
233046	AM	3	DNKN 2019-1 A23 - RMBS.....	..	05/20/2021.	Paydown.....	.....	8,125	8,125	8,245	8,227	.....	(102)	.....	(102)	.....	8,125	.....	.....	0	163	05/20/2049.	1.C FE.....
23305U	AA	5	DBRR 2011-LC2 A4A - CMBS.....	..	04/14/2021.	Paydown.....	.....	45,536	45,536	47,964	45,551	.....	(14)	.....	(14)	.....	45,536	.....	.....	0	689	07/14/2044.	1.D FM.....
23305Y	AJ	8	DBUBS 2011-LC3 AM - CMBS.....	..	04/12/2021.	Paydown.....	.....	455,445	455,445	442,895	454,214	.....	1,230	.....	1,230	.....	455,445	.....	.....	0	8,175	08/12/2044.	1.D FM.....
23341B	AC	9	DRB 2016-B A2 - ABS.....	..	06/25/2021.	Paydown.....	.....	34,860	34,860	34,850	34,854	.....	7	.....	7	.....	34,860	.....	.....	0	398	06/25/2040.	1.A FE.....
24763L	FN	5	DELHE 1999-2 A7F - RMBS.....	..	06/01/2021.	Paydown.....	.....	2,909	2,909	2,909	2,134	.....	775	.....	775	.....	2,909	.....	.....	0	40	08/15/2030.	1.D FM.....
251510	DQ	3	DBALT 2005-2 2A1 - CMO/RMBS.....	..	05/25/2021.	Paydown.....	.....	31	31	27	31	.....	.....	.....	0	.....	31	.....	.....	0	0	04/25/2035.	4.B FM.....
251510	DQ	3	DBALT 2005-2 2A1 - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	16	16	13	16	.....	.....	.....	0	.....	16	.....	.....	0	0	04/25/2035.	4.B FM.....
25755T	AE	0	DPABS 2015-1 A2 - RMBS.....	..	04/25/2021.	Paydown.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	.....	5,000	.....	.....	0	112	10/25/2045.	2.A FE.....
25755T	AH	3	DPABS 2017-1 A23 - RMBS.....	..	04/25/2021.	Paydown.....	.....	7,500	7,500	7,500	7,500	.....	.....	.....	0	.....	7,500	.....	.....	0	154	07/25/2047.	2.A FE.....
25755T	AL	4	DPABS 2019-1 A2 - RMBS.....	..	04/26/2021.	Paydown.....	.....	3,750	3,750	3,750	3,750	.....	.....	.....	0	.....	3,750	.....	.....	0	69	10/25/2049.	2.A FE.....
25755T	AM	2	DPABS 2019-1 A2 - RMBS.....	..	04/25/2021.	Paydown.....	.....	8,750	.....	.....	.....	.....	8,750	.....	8,750	.....	8,750	.....	.....	0	70	10/25/2049.	1.C FE.....
26209X	AC	5	HONK 2020-2 A2 - RMBS.....	..	04/20/2021.	Paydown.....	.....	2,500	2,500	2,500	2,500	.....	.....	.....	0	.....	2,500	.....	.....	0	28	01/20/2051.	2.C FE.....
28851Q	AE	3	ECLO 1R AR - CDO.....	..	04/15/2021.	Paydown.....	.....	2,912	2,912	2,912	2,912	.....	0	.....	0	.....	2,912	.....	.....	0	27	10/15/2029.	1.A FE.....
28852L	AA	1	ECLO III A1 - CDO.....	..	04/20/2021.	Paydown.....	.....	25,385	25,385	25,385	25,387	.....	(2)	.....	(2)	.....	25,385	.....	.....	0	240	07/22/2030.	1.A FE.....
28852L	AE	3	ECLO III A2 - CDO.....	..	04/06/2021.	Paydown.....	.....	3,077,038	3,077,038	3,077,038	3,076,643	.....	395	.....	395	.....	3,077,038	.....	.....	0	64,487	07/22/2030.	1.A FE.....
28852L	AN	3	ECLO 2018-3A A2R - CDO.....	..	04/20/2021.	Paydown.....	.....	40,616	40,616	40,616	.....	.....	.....	.....	0	.....	40,616	.....	.....	0	31	07/22/2030.	1.A FE.....
30070R	AA	0	XAN 20RSO8 A - CDO.....	C	06/17/2021.	Paydown.....	.....	755,281	755,281	755,281	755,281	.....	.....	.....	0	.....	755,281	.....	.....	0	4,485	03/16/2035.	1.A FE.....
30258B	AA	9	FDf 2 A - CDO.....	C	06/10/2021.	Paydown.....	.....	1,500,000	1,500,000	1,498,500	1,500,000	.....	.....	.....	0	.....	1,500,000	.....	.....	0	37,137	05/12/2031.	1.A FE.....
30260G	AA	4	FCITL 211 A - ABS.....	..	06/15/2021.	Paydown.....	.....	253,662	253,662	253,651	.....	.....	11	.....	11	.....	253,662	.....	.....	0	299	04/15/2033.	1.A FE.....
31737V	AA	4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A.....	..	05/01/2021.	Paydown.....	.....	58,351	58,351	57,886	57,905	.....	446	.....	446	.....	58,351	.....	.....	0	355	07/25/2030.	1.A FE.....
31737V	AA	4	FAHB 20HB2 A - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	15,982	15,982	15,855	15,860	.....	122	.....	122	.....	15,982	.....	.....	0	137	07/25/2030.	1.A FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.5

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
					F o r e i g n								11	12	13	14	15							
CUSIP Identification			Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
32027L	AE	5	FFML 2006-FF14 A5 - RMBS.....	..	06/25/2021.	Paydown.....	.....	.....47,583	47,583	42,498	44,670	.....	.....2,913	.....	.....2,913	.....	.....47,583	.....	.....	.....0	55	10/25/2036.	1.D FM.....	
32051G	XQ	3	FHASI 2005-AR5 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....11,654	11,392	10,527	11,436	.....	.....218	.....	.....218	.....	.....11,654	.....	.....	.....0	129	11/25/2035.	1.D FM.....	
32051G	XQ	3	FHASI 2005-AR5 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....22,851	22,338	21,347	21,450	.....	.....1,401	.....	.....1,401	.....	.....22,851	.....	.....	.....0	253	11/25/2035.	3.B FM.....	
32051G	XV	2	FHASI 2005-AR5 4A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....28,052	28,052	27,651	27,830	.....	.....222	.....	.....222	.....	.....28,052	.....	.....	.....0	351	11/25/2035.	1.D FM.....	
32052D	AG	6	FHAMS 2006-FA8 1A7 - CMO/RMBS.....	..	06/30/2021.	Paydown.....	.....	.....3,536	3,744	1,927	(921)	.....	.....3,459	.....	.....3,459	.....	.....2,538	.....	.....998	998	96	02/25/2037.	1.D FM.....	
347466	AE	4	FORT IRWIN LAND LLC.....	..	06/15/2021.	Paydown.....	.....	.....44,390	44,390	41,811	42,653	.....	.....1,737	.....	.....1,737	.....	.....44,390	.....	.....	.....0	1,176	12/15/2035.	1.F FE.....	
34960Y	AE	2	FCO VII A1F - CDO.....	..	06/15/2021.	Paydown.....	.....	.....235,851	235,851	235,851	235,869	.....	.....(18)	.....	.....(18)	.....	.....235,851	.....	.....	.....0	4,481	12/15/2028.	1.A FE.....	
34960Y	AQ	5	FCO VII ATR - CDO.....	..	06/15/2021.	Paydown.....	.....	.....235,851	235,851	235,851	235,851	.....	.....	.....	.....0	.....	.....235,851	.....	.....	.....0	2,146	12/15/2028.	1.A FE.....	
35040U	AA	9	FFIN 2017-1 A - ABS.....	..	06/15/2021.	Paydown.....	.....	.....85,353	85,353	85,341	85,349	.....	.....4	.....	.....4	.....	.....85,353	.....	.....	.....0	1,160	07/15/2033.	1.B FE.....	
35041J	AA	3	FFIN 2019-1 A - ABS.....	..	06/15/2021.	Paydown.....	.....	.....52,483	52,483	52,475	52,031	.....	.....452	.....	.....452	.....	.....52,483	.....	.....	.....0	836	11/15/2034.	1.C FE.....	
361438	AB	0	GAMCO INVESTORS INC.....	..	06/01/2021.	Maturity @ 100.00.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	58,750	06/01/2021.	3.A Z.....	
3622E8	AB	1	GSAA 2006-15 AF2 - RMBS.....	..	06/01/2021.	Paydown.....	.....	.....17,937	17,937	2,426	17,879	.....	.....58	.....	.....58	.....	.....17,937	.....	.....	.....0	126	09/25/2036.	1.D FM.....	
362341	4A	4	GSR 2006-AR1 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....10,295	9,632	9,216	10,257	.....	.....37	.....	.....37	.....	.....10,295	.....	.....	.....0	114	01/25/2036.	1.D FM.....	
362341	SG	5	GSR 2005-AR6 B1 - CMO/RMBS.....	..	05/01/2021.	Paydown.....	.....	.....9,065	15,668	14,199	14,206	.....	.....(5,141)	.....	.....(5,141)	.....	.....9,065	.....	.....	.....0	193	09/25/2035.	5.B FM.....	
362341	SG	5	GSR 2005-AR6 B1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....25,595	31,400	28,456	28,470	.....	.....(2,875)	.....	.....(2,875)	.....	.....25,595	.....	.....	.....0	412	09/25/2035.	5.B FM.....	
36242D	FS	7	GSR 2004-11 2A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....9,570	9,570	9,621	9,520	.....	.....50	.....	.....50	.....	.....9,570	.....	.....	.....0	150	09/25/2034.	1.D FM.....	
36242D	PG	2	GSR 2004-14 3A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	.....28,641	28,641	28,173	27,831	.....	.....811	.....	.....811	.....	.....28,641	.....	.....	.....0	287	12/25/2034.	1.D FM.....	
36298G	AA	7	GSPALO 2006-1 CTF - CMBS.....	..	06/09/2021.	Paydown.....	.....	.....25,637	25,637	26,218	25,939	.....	.....(302)	.....	.....(302)	.....	.....25,637	.....	.....	.....0	686	10/09/2029.	1.G	
36655Y	AB	3	GARR 2018-1 A1T - CDO.....	..	06/21/2021.	Paydown.....	.....	.....584,340	584,340	583,371	583,824	.....	.....516	.....	.....516	.....	.....584,340	.....	.....	.....0	4,912	03/22/2027.	1.A FE.....	
36656A	AG	3	SIX10 181 A3 - CDO.....	C	04/17/2021.	Paydown.....	.....	.....242,530	242,530	242,530	242,566	.....	.....(36)	.....	.....(36)	.....	.....242,530	.....	.....	.....0	4,717	07/17/2028.	1.A FE.....	
38172X	AG	4	GOCAP 16 A1R - CDO.....	C	06/24/2021.	Paydown.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,043	.....	.....(43)	.....	.....(43)	.....	.....2,000,000	.....	.....	.....0	25,524	07/25/2029.	1.A FE.....	
38172X	AJ	8	GOCAP 16 A2R - CDO.....	C	06/24/2021.	Paydown.....	.....	.....1,000,000	1,000,000	1,000,000	999,990	.....	.....10	.....	.....10	.....	.....1,000,000	.....	.....	.....0	13,766	07/25/2029.	1.A FE.....	
38521V	AA	9	GACM 2019-FL1 A - CDO.....	C	06/15/2021.	Paydown.....	.....	.....355,175	355,227	355,227	355,227	.....	.....(52)	.....	.....(52)	.....	.....355,175	.....	.....	.....0	2,098	06/15/2037.	1.A FE.....	
38522H	AA	9	GACM 2020-FL2 A - CDO.....	C	04/16/2021.	Paydown.....	.....	.....68,480	68,480	68,480	68,480	.....	.....	.....	.....0	.....	.....68,480	.....	.....	.....0	593	03/16/2035.	1.A FE.....	
39678W	AA	6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....	..	06/01/2021.	Paydown.....	.....	.....9,907	9,907	9,858	9,932	.....	.....(24)	.....	.....(24)	.....	.....9,907	.....	.....	.....0	189	09/01/2034.	1.D FM.....	
40414L	AM	1	HEALTHPEAK PROPERTIES INC.....	..	05/19/2021.	Tender Offer.....	.....	.....3,057,318	2,817,000	2,794,041	2,806,731	.....	.....896	.....	.....896	.....	.....2,807,627	.....	.....9,373	9,373	300,529	02/01/2025.	2.A FE.....	
40538C	AU	4	HLA 2014-1 B2R - CDO.....	C	04/18/2021.	Paydown.....	.....	.....769,429	769,429	769,429	769,429	.....	.....	.....	.....0	.....	.....769,429	.....	.....	.....0	13,122	04/18/2026.	1.A FE.....	
411707	AH	5	HNGRY 201 A - RMBS.....	..	06/20/2021.	Paydown.....	.....	.....3,250	3,250	3,250	3,250	.....	.....	.....	.....0	.....	.....3,250	.....	.....	.....0	64	12/20/2050.	2.B FE.....	
42806D	CH	0	HERTZ 192 A - ABS.....	..	06/25/2021.	Paydown.....	.....	.....62,341	157,801	157,754	157,768	.....	.....(95,426)	.....	.....(95,426)	.....	.....62,341	.....	.....	.....0	2,837	05/25/2025.	1.F FE.....	
431116	AB	8	HIGHMARK INC.....	..	05/15/2021.	Maturity @ 100.00.....	.....	.....1,000,000	1,000,000	995,960	999,824	.....	.....176	.....	.....176	.....	.....1,000,000	.....	.....	.....0	23,750	05/15/2021.	1.G FE.....	
440405	AE	8	HORZN 181 A - ABS.....	..	06/15/2021.	Paydown.....	.....	.....23,561	23,561	23,561	23,562	.....	.....(0)	.....	.....(0)	.....	.....23,561	.....	.....	.....0	364	12/15/2038.	1.G FE.....	
44040H	AA	0	HORZN 2019 A - ABS.....	..	06/15/2021.	Paydown.....	.....	.....40,042	40,042	40,042	40,043	.....	.....(1)	.....	.....(1)	.....	.....40,042	.....	.....	.....0	673	07/15/2039.	1.G FE.....	
443510	AF	9	HUBBELL INC.....	..	04/02/2021.	Call @ 100.00.....	.....	.....1,053,264	1,000,000	991,740	998,477	.....	.....199	.....	.....199	.....	.....998,676	.....	.....1,324	1,324	67,060	11/15/2022.	2.A FE.....	
44932B	AN	6	ICG 183 A2 - CDO.....	..	04/07/2021.	Various.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,015	.....	.....(15)	.....	.....(15)	.....	.....2,000,000	.....	.....	.....0	40,207	01/26/2032.	1.A FE.....	
449786	AP	7	ING BANK NV.....	C	06/09/2021.	Maturity @ 100.00.....	.....	.....2,000,000	2,000,000	1,992,220	1,999,586	.....	.....414	.....	.....414	.....	.....2,000,000	.....	.....	.....0	50,000	06/09/2021.	1.D FE.....	
45112A	AA	5	ICONX 2012-1 A2 - ABS.....	..	04/25/2021.	Paydown.....	.....	.....3,944	3,944	3,944	3,944	.....	.....	.....	.....0	.....	.....3,944	.....	.....	.....0	83	01/26/2043.	4.C FE.....	
45254N	MZ	7	IMM 2005-2 1A2 - RMBS.....	..	06/25/2021.	Paydown.....	.....	.....20,958	20,958	17,604	18,772	.....	.....2,186	.....	.....2,186	.....	.....20,958	.....	.....	.....0	68	04/25/2035.	1.D FM.....	
45254N	NT	0	IMM 2005-3 M1 - RMBS.....	..	06/25/2021.	Paydown.....	.....	.....2,659	2,659	2,659	2,282	.....	.....377	.....	.....377	.....	.....2,659	.....	.....	.....0	8	08/25/2035.	1.D FM.....	
46185J	AA	6	IHSFR 2018-SFR1 A - RMBS.....	..	06/17/2021.	Paydown.....	.....	.....7,317	7,317	7,317	7,317	.....	.....0	.....	.....0	.....	.....7,317	.....	.....	.....0	26	03/19/2037.	1.A FE.....	
46187X	AA	3	IHSFR 2018-SFR4 A - RMBS.....	..	06/17/2021.	Paydown.....	.....	.....18,635	18,635	16,865	18,511	.....	.....124	.....	.....124	.....	.....18,635	.....	.....	.....0	98	01/19/2038.	1.A FE.....	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.6

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
46616M AA 8	HENDR 2010-3 A - RMBS.....			..	06/15/2021.	Paydown.....		14,777	14,777	14,774	14,697		81		81		14,777			0	289	12/15/2048.	1A FE.....
46616P AA 1	HENDR 2011-1 A - RMBS.....			..	06/15/2021.	Paydown.....		24,874	24,874	24,866	24,866		7		7		24,874			0	466	10/15/2056.	1A FE.....
46617A AA 3	HENDR 123 A - RMBS.....			..	06/15/2021.	Paydown.....		26,196	26,196	25,934	25,958		239		239		26,196			0	341	09/15/2065.	1A FE.....
46617F AA 2	HENDR 2013-1 A - RMBS.....			..	06/01/2021.	Paydown.....		11,103	11,103	11,095	11,096		7		7		11,103			0	154	04/15/2067.	1A FE.....
46617J AA 4	HENDR 2013-2 A - RMBS.....			..	06/15/2021.	Paydown.....		29,992	29,992	29,985	29,993		(1)		(1)		29,992			0	513	03/15/2062.	1A FE.....
46617L AA 9	HENDR 133 A - RMBS.....			..	06/15/2021.	Paydown.....		25,362	25,362	25,341	25,342		19		19		25,362			0	440	01/17/2073.	1A FE.....
46617N AS 6	JFIN 142R 1BR - CDO.....			C	04/20/2021.	Paydown.....		92,639	92,639	92,639	92,645		(6)		(6)		92,639			0	1,290	07/20/2026.	1A FE.....
46617T AA 2	HENDR 2014-1 A - RMBS.....			..	06/15/2021.	Paydown.....		16,634	16,634	16,625	16,623		11		11		16,634			0	288	03/15/2063.	1A FE.....
46617Y AP 8	JFIN 2015R A2R - CDO.....			C	06/15/2021.	Paydown.....		250,488	250,488	250,488	250,415		73		73		250,488			0	8,807	03/16/2026.	1A FE.....
46618A AA 2	HENDR 2014-2 A - RMBS.....			..	06/15/2021.	Paydown.....		26,875	26,875	26,660	26,677		198		198		26,875			0	401	01/17/2073.	1A FE.....
46618H AA 7	HENDR 2014-3 A - RMBS.....			..	06/15/2021.	Paydown.....		30,588	30,588	30,662	30,663		(74)		(74)		30,588			0	457	06/15/2077.	1A FE.....
46618L AA 8	HENDR 2015-1 A - RMBS.....			..	06/15/2021.	Paydown.....		61,287	61,287	60,742	60,774		513		513		61,287			0	812	09/15/2072.	1A FE.....
46619R AA 4	HENDR 2015-2 A - RMBS.....			..	06/15/2021.	Paydown.....		17,714	17,714	17,749	17,743		(29)		(29)		17,714			0	290	03/15/2058.	1A FE.....
46620J AA 9	HENDR 171 A - RMBS.....			..	06/15/2021.	Paydown.....		6,807	6,807	6,802	6,802		5		5		6,807			0	118	08/16/2060.	1A FE.....
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		1,019	1,019	905	911		108		108		1,019			0	13	07/25/2035.	1D FM.....
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		4,774	4,782	3,229	4,804		(31)		(31)		4,774			0	116	12/25/2035.	1D FM.....
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		117,842	117,842	96,947	116,529		1,313		1,313		117,842			0	1,368	03/25/2036.	1D FM.....
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		22,131	22,276	12,472	22,082		49		49		22,131			0	489	03/25/2036.	1D FM.....
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		8,529	8,531	3,211	8,290		239		239		8,529			0	111	06/25/2036.	1D FM.....
46628V AH 9	JPALT 2006-S3 A5 - RMBS.....			..	06/01/2021.	Paydown.....		11,536	11,536	7,709	(47)		47		47					0	230	08/25/2036.	1D FM.....
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		673	792		658		15		15		673			0	10	04/25/2037.	1D FM.....
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		47,169	47,169	37,322	39,935		7,233		7,233		47,169			0	605	07/29/2037.	1D FM.....
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		35,320	35,320	27,395	35,309		11		11		35,320			0	1,183	11/26/2036.	1D FM.....
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		118,110	123,123	58,142	116,026		2,083		2,083		118,110			0	2,900	04/26/2037.	1D FM.....
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI.....			..	06/01/2021.	Paydown.....		42,148	42,148	29,168	34,352		7,796		7,796		42,148			0	956	03/01/2039.	1D FM.....
46635T CG 5	JPMCC 2011-C3 A4 - CMBS.....			..	04/16/2021.	Paydown.....		64,454	64,454	63,034	64,318		136		136		64,454			0	1,014	02/16/2046.	1D FM.....
46636V AC 0	JPMCC 2011-C5 A3 - CMBS.....			..	06/01/2021.	Paydown.....		126,685	126,685	127,952	126,552		133		133		126,685			0	2,186	08/17/2046.	1D FM.....
46651G AC 3	JPMMT 2019-7 A3 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		69,406	69,406	70,274	70,230		(824)		(824)		69,406			0	957	02/25/2050.	1D FM.....
472320 AA 8	JMAC 08R1 A - CMO/RMBS.....			..	06/01/2021.	Paydown.....		103,540	105,425	80,609	100,973		2,566		2,566		103,540			0	2,152	06/25/2047.	1D FM.....
472321 AC 2	JMAC 2010-R8 2A1 - CMO/RMBS.....			..	05/26/2021.	Paydown.....		9,279	9,279	8,020	9,156		123		123		9,279			0	92	07/27/2037.	1D FM.....
472321 AD 0	JMAC 2010-R8 2A2 - CMO/RMBS.....			..	05/01/2021.	Paydown.....		1,763	1,763	18	1,693		70		70		1,763			0	21	07/27/2037.	1D FM.....
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		6,953	6,953	197	(28)		28		28					0	82	07/25/2037.	1D FM.....
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		45,558	45,558	36,027	45,078		479		479		45,558			0	450	01/25/2039.	1D FM.....
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS.....			..	06/01/2021.	Paydown.....		206	937	107	183		23		23		206			0	11	02/25/2037.	1D FM.....
47232D AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	06/01/2021.	Paydown.....		7,852	7,852	6,980	7,770		82		82		7,852			0	197	09/01/2036.	1D FM.....
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	06/01/2021.	Paydown.....			36		0		(0)		(0)					0	1	09/01/2036.	1D FM.....
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	06/30/2021.	Paydown.....		60,145	60,145	6,291	49,969		6,415		6,415		56,384		3,761	3,761	702	01/01/2047.	1D FM.....
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	06/01/2021.	Paydown.....		20,455	20,455	19,394	20,357		98		98		20,455			0	394	09/01/2036.	1D FM.....
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	05/01/2021.	Paydown.....		6,645	6,645	6,645	6,653		(7)		(7)		6,645			0	105	01/01/2036.	3.B FM.....
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	06/01/2021.	Paydown.....		3,290	3,290	3,290	3,297		(7)		(7)		3,290			0	73	01/01/2036.	3.B FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.7

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/25/2021.	Paydown.....		37,839	37,839		35,305		2,534		2,534		37,839			.0	.70	09/25/2036.	1.D FM.....
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/25/2021.	Paydown.....	1		3,702		1		(1)		(1)					.0	.8	09/25/2036.	1.D FM.....
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		53,778	53,778	33,287	52,804		974		974		53,778			.0	1,428	07/01/2037.	1.D FM.....
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....			6,000	1,740	9		(9)		(9)					.0	157	07/01/2037.	1.D FM.....
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....			6,000		15		(15)		(15)					.0	157	07/01/2037.	4.B FM.....
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		2,993	2,993	1,322	2,849		144		144		2,993			.0	37	05/01/2036.	1.D FM.....
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		13,420	13,420	2,381	12,903		517		517		13,420			.0	189	04/01/2047.	1.D FM.....
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....			73						0					.0	1	04/01/2047.	1.D FM.....
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/02/2021.	Paydown.....		5,304	5,304	4,486	5,165		139		139		5,304			.0	123	06/01/2037.	1.D FM.....
47232D DA 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		21,457	21,457	9,107	21,308		149		149		21,457			.0	527	06/01/2037.	1.D FM.....
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....			5		1		(0)		(0)					.0	0	06/01/2037.	1.D FM.....
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		1,757	1,776	461	1,716		41		41		1,757			.0	37	08/01/2037.	1.D FM.....
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		20,129	20,129	12,386	19,952		177		177		20,129			.0	633	08/25/2037.	1.D FM.....
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	05/01/2021.	Paydown.....			455		0		(0)		(0)					.0	13	08/01/2037.	1.D FM.....
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		45,089	45,089	27,596	43,317		1,772		1,772		45,089			.0	508	09/01/2035.	1.D FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....			555	165	(12)		12		12					.0	7	09/01/2035.	1.D FM.....
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		18,433	18,433	4,300	17,533		899		899		18,433			.0	307	04/01/2037.	1.D FM.....
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....			2		0				0					.0	0	04/01/2037.	1.D FM.....
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	06/01/2021.	Paydown.....		16,591	16,591	11,610	16,579		12		12		16,591			.0	194	12/01/2036.	1.D FM.....
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS.....		..	06/01/2021.	Paydown.....		173,987	173,987	169,093	165,788		8,199		8,199		173,987			.0	2,920	11/26/2037.	1.D FM.....
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		8,109	8,109	8,109	8,096		14		14		8,109			.0	214	02/01/2037.	1.D FM.....
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			693		0				0					.0	18	02/01/2037.	1.D FM.....
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		28,385	28,385	28,385	28,339		46		46		28,385			.0	718	02/01/2037.	1.D FM.....
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			2,427		8		(8)		(8)					.0	60	02/01/2037.	1.D FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	04/01/2021.	Paydown.....		432	398		359		73		73		432			.0	13	11/01/2037.	5.B FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		323	318		222		101		101		323			.0	12	11/01/2037.	5.B FM.....
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	04/27/2021.	Paydown.....		2,935	2,935	2,935	2,812		122		122		2,935			.0	109	07/01/2036.	1.D FM.....
47232V CC 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		8,711	8,711	4,815	8,502		210		210		8,711			.0	226	07/01/2036.	1.D FM.....
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			1,811	29	1		(1)		(1)					.0	44	07/01/2036.	1.D FM.....
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		10,451	10,451	8,805	10,324		127		127		10,451			.0	93	04/01/2037.	1.D FM.....
47232V CN 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		28,051	28,051	15,155	27,619		431		431		28,051			.0	612	11/01/2035.	1.D FM.....
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	05/26/2021.	Paydown.....		9,607	9,607	9,607	9,508		100		100		9,607			.0	214	05/01/2036.	1.D FM.....
47232V CS 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		1,940	1,940	1,002	1,895		44		44		1,940			.0	58	05/01/2036.	1.D FM.....
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			273		1		(1)		(1)					.0	7	05/01/2036.	4.B FM.....
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		13,709	13,709	13,709	13,655		54		54		13,709			.0	360	09/01/2035.	1.D FM.....
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			2,525		7		(7)		(7)					.0	33	09/01/2035.	1.D FM.....
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	04/01/2021.	Paydown.....		130	130		129		1		1		130			.0	6	04/01/2036.	1.D FM.....
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		20,830	20,830	17,822	20,735		95		95		20,830			.0	412	02/01/2036.	3.B FM.....
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		7,594	7,594	7,594	7,564		31		31		7,594			.0	194	04/01/2036.	1.D FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.8

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			730						0					0	18	04/01/2036.	1.D FM.....
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		4,280	4,280	3,086	4,284		(3)		(3)		4,280			0	105	07/01/2036.	1.D FM.....
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	05/01/2021.	Paydown.....			199		1		(1)		(1)					0	4	07/01/2036.	1.D FM.....
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		18,573	18,573	13,303	18,509		64		64		18,573			0	445	03/01/2036.	1.D FM.....
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/30/2021.	Paydown.....			990		(1,798)		(25)		(25)		(1,823)		1,823	1,823	30	03/01/2036.	1.D FM.....
47232V EE 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		7,379	7,379	7,379	7,381		(1)		(1)		7,379			0	161	03/01/2037.	1.D FM.....
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			7,283						0					0	211	03/01/2037.	1.D FM.....
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		13,831	13,831	11,350	13,697		134		134		13,831			0	343	04/01/2037.	1.D FM.....
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			2,017						0					0	46	04/01/2037.	1.D FM.....
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		39,074	37,758		38,661		414		414		39,074			0	896	01/01/2036.	1.D FM.....
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		6,240	6,240	6,240	6,236		4		4		6,240			0	151	02/01/2036.	1.D FM.....
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			1,001	379	(12)		12		12					0	22	02/01/2036.	1.D FM.....
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....		25,519	25,519	1,285	23,969		1,550		1,550		25,519			0	139	01/01/2047.	1.D FM.....
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	05/01/2021.	Paydown.....		10,639	10,639	4,352	10,410		229		229		10,639			0	259	03/01/2036.	1.D FM.....
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/01/2021.	Paydown.....			3,857	458	3		(3)		(3)					0	104	03/01/2036.	1.D FM.....
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	06/30/2021.	Paydown.....			303		(970)		(1)		(1)		(971)		971	971	1	01/01/2047.	1.D FM.....
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1.....		..	04/01/2021.	Paydown.....		120,681	120,681	24,438	118,935		1,746		1,746		120,681			0	2,413	09/01/2036.	1.D FM.....
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1.....		..	06/01/2021.	Paydown.....		82,712	82,712	16,749	80,740		1,972		1,972		82,712			0	2,470	09/01/2036.	1.D FM.....
48244X AA 0	KDAC 2017-1 A - ABS.....		C	06/17/2021.	Various.....		659,691	682,473	682,450	682,473		1		1		682,474		(22,783)	(22,783)	14,847	12/15/2042.	2.B FE.....
500255 AU 8	KOHL'S CORP.....		..	04/13/2021.	Tender Offer.....		1,333,800	1,250,000	1,249,700	1,249,864		8		8		1,249,872		128	128	160,553	07/17/2025.	2.C FE.....
50543L AA 0	LAFL 2016 A1 - ABS.....		C	06/15/2021.	Paydown.....		47,025	47,025	46,112	46,528		497		497		47,025			0	859	01/15/2042.	2.A FE.....
525221 GM 3	LXS 2005-9N 1A1 - RMBS.....		..	06/25/2021.	Paydown.....		106,060	106,060	90,449	91,823		14,237		14,237		106,060			0	281	02/25/2036.	1.D FM.....
525241 AL 9	LXS 2007-1 WF1 - RMBS.....		..	06/01/2021.	Paydown.....		8,925	9,302	3,611	8,782		143		143		8,925			0	173	01/25/2037.	1.D FM.....
53946M AA 5	LNCR 2018-CRE1 A - CDO.....		C	04/15/2021.	Paydown.....		201,981	201,981	179,511	188,039		13,942		13,942		201,981			0	853	05/15/2028.	1.A FE.....
543190 AA 0	LTRAN III A1 - RMBS.....		..	06/15/2021.	Paydown.....		76,444	76,444	74,067	75,016		1,428		1,428		76,444			0	790	01/17/2045.	1.F FE.....
55281T AB 6	MCA II B - CDO.....		..	05/17/2021.	Paydown.....		104,349	104,349	104,349	104,363		(14)		(14)		104,349			0	1,507	08/15/2028.	2.B FE.....
55448Q AQ 9	MACK-CALI REALTY LP.....		..	06/07/2021.	Call @ 100.00.....		1,024,778	1,000,000	998,010	999,711		94		94		999,805		195	195	53,778	04/18/2022.	3.C FE.....
57385L AB 4	MARVELL TECHNOLOGY GROUP LTD.....		..	05/04/2021.	EXCHANGE.....		2,999,485	3,000,000	2,999,280	2,999,465		20		20		2,999,485			0	56,625	06/22/2028.	2.C FE.....
57430U 30 1	MDIBS 2006-1 A - ABS.....		..	05/10/2021.	Paydown.....		126,318	126,318	70,095	125,166		1,151		1,151		126,318			0	564	12/10/2065.	5.A FE.....
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS.....		..	04/01/2021.	Paydown.....		146	146	85	147		(1)		(1)		146			0	2	05/25/2036.	3.B FM.....
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		324	324	188	326		(2)		(2)		324			0	9	05/25/2036.	2.B FM.....
57645T AA 5	MARM 2007-HF2 A1 - RMBS.....		..	06/25/2021.	Paydown.....		79,813	79,813	72,181	76,805		3,008		3,008		79,813			0	224	09/25/2037.	1.D FM.....
585495 AA 2	MELLO 21MTG1 A1 - CMO/RMBS.....		..	06/25/2021.	Paydown.....		126,694	126,694	128,251			(1,557)		(1,557)		126,694			0	477	04/25/2051.	1.A FE.....
589929 PK 8	GNABS 1998-GN1 M1 - RMBS.....		..	06/01/2021.	Paydown.....		3,724	3,724	3,723	3,707		17		17		3,724			0	104	02/25/2027.	1.D FM.....
59319W AA 9	MF1 2020-FL3 A - CDO.....		..	06/15/2021.	Paydown.....		480,775	480,775	480,775	480,775		(0)		(0)		480,775			0	5,274	07/16/2035.	1.A FE.....
61751D AE 4	MSM 2006-17XS A3A - RMBS.....		..	06/01/2021.	Paydown.....		26,492	26,492	17,949	26,362		130		130		26,492			0	175	10/25/2046.	1.D FM.....
61751M AU 8	MSM 2007-10XS A18 - RMBS.....		..	06/01/2021.	Paydown.....		148,203	148,203	135,004	130,422		17,781		17,781		148,203			0	1,316	02/25/2037.	1.D FM.....
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		229,694	229,694	238,543	224,766		4,928		4,928		229,694			0	5,520	04/26/2036.	1.D FM.....
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS.....		..	06/01/2021.	Paydown.....		43,488	43,488	16,568	42,647		842		842		43,488			0	1,370	10/26/2037.	1.D FM.....
61915R AB 2	MHL 2005-2 1A2 - RMBS.....		..	06/25/2021.	Paydown.....		12,487	12,487	6,868	8,328		4,160		4,160		12,487			0	42	05/25/2035.	1.D FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.9

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
62942K	AA	4	NRPMT 2013-1 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		197,177	197,177	188,304	189,858		7,319		7,319		197,177			.0	2,619	07/25/2043.	1.D FM.....
62955M	AA	4	NZES 2020-FHT1 A - ABS.....	..	05/25/2021.	Paydown.....		51,751	51,751	51,750	51,750		1	1	1		51,751			.0	816	11/25/2025.	2.C PL.....
62955M	AA	4	NZES 20FHT1 A - CMO/RMBS.....	..	06/25/2021.	Paydown.....		24,971	24,971	24,971	24,970		1		1		24,971			.0	526	11/25/2025.	2.C PL.....
63862X	AA	0	NHLT 2020-1 A - RMBS.....	..	06/25/2021.	Paydown.....		136,017	136,017	136,017	136,017		0		0		136,017			.0	696	09/25/2030.	1.A FE.....
643528	AB	8	NCAMT 2006-ALT1 AF2 - RMBS.....	..	06/01/2021.	Paydown.....		1,328	1,328	648	1,329		(1)		(1)		1,328			.0	9	07/25/2036.	1.D FM.....
643529	AC	4	NCAMT 2006-ALT2 AF3 - RMBS.....	..	06/01/2021.	Paydown.....		10,613	10,613	7,058	10,589		24		24		10,613			.0	78	10/25/2036.	1.D FM.....
643529	AD	2	NCAMT 2006-ALT2 AF4 - RMBS.....	..	06/01/2021.	Paydown.....		5,306	5,306	3,529	5,294		12		12		5,306			.0	39	10/25/2036.	1.D FM.....
64829T	AA	9	NZES 18FNT1 A - CMO/RMBS.....	..	06/25/2021.	Paydown.....		112,415	112,415	112,391	112,403		11		11		112,415			.0	1,690	05/25/2023.	2.C FE.....
64829T	AB	7	NZES 18FNT1 B - CMO/RMBS.....	..	06/25/2021.	Paydown.....		224,829	224,829	224,811	224,822		7		7		224,829			.0	3,661	05/25/2023.	2.C FE.....
65130P	AW	0	NEWFL 2016-1 A2R - CDO.....	C	04/20/2021.	Paydown.....		185,673	185,673	185,673	185,662		11		11		185,673			.0	3,591	04/20/2028.	1.A FE.....
65251X	AN	6	NSBKY 1 AR - CDO.....	..	04/26/2021.	Paydown.....		78,774	78,774	78,774	78,774		0		0		78,774			.0	723	10/25/2028.	1.A FE.....
65538P	AA	6	NAA 2007-1 1AA - RMBS.....	..	06/01/2021.	Paydown.....		6,653	6,636	6,498	6,498		155		155		6,653			.0	123	03/25/2047.	1.D FM.....
65539C	AK	2	NMRR 2011-4R 110 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		35,859	33,761	29,344	35,609		250		250		35,859			.0	441	12/29/2036.	1.D FM.....
667294	AW	2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T.....	..	06/10/2021.	Paydown.....		176,576	176,575	180,990	177,414		(838)		(838)		176,576			.0	12,158	10/01/2023.	3.B FE.....
67091R	AP	4	OCP 2015-8 2BR - CDO.....	D	04/01/2021.	Various.....							85		85		85		(85)	(85)		04/19/2027.	1.B FE.....
67103H	AB	3	O'REILLY AUTOMOTIVE INC.....	..	06/15/2021.	Call @ 100.00.....		1,000,000	1,000,000	998,260	999,867		85		85		999,952		48	48	34,688	09/15/2021.	2.A FE.....
67181D	AA	9	OAKIG 2020-1 A1 - CMBS/RMBS.....	..	06/20/2021.	Paydown.....		4,360	4,360	4,360	4,360		0		0		4,360			.0	34	11/21/2050.	1.A FE.....
67181D	AB	7	OAKIG 2020-1 A2 - CMBS/RMBS.....	..	06/20/2021.	Paydown.....		4,360	4,360	4,358	4,358		2		2		4,360			.0	40	11/21/2050.	1.A FE.....
67190A	AA	4	OAKIG 2021-1 A1 - RMBS.....	..	06/20/2021.	Paydown.....		8,167	8,167	8,166			1		1		8,167			.0	38	01/20/2051.	1.A FE.....
67190A	AB	2	OAKIG 2021-1 A2 - RMBS.....	..	06/20/2021.	Paydown.....		6,534	6,534	6,533			1		1		6,534			.0	40	01/20/2051.	1.A FE.....
67401U	AC	1	OAKCL 192 A1B - CDO.....	C	04/15/2021.	Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000		0		0		2,000,000			.0	41,600	04/15/2031.	1.A FE.....
67448Q	AC	5	OBX 19EXP1 1A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		182,291	182,291	181,380	181,392		899		899		182,291			.0	2,777	01/25/2059.	1.D FM.....
67707C	AG	3	OAKC X-R A2B - CDO.....	C	04/20/2021.	Various.....		1,000,000	1,000,000	1,000,000	999,999		1		1		1,000,000			.0	22,375	12/12/2030.	1.A FE.....
68268H	AA	4	OMFIT 2016-3 A - ABS.....	..	06/18/2021.	Paydown.....		298,356	298,356	307,306	300,353		(1,997)		(1,997)		298,356			.0	5,379	06/18/2031.	1.C FE.....
68268L	AA	5	OMFIT 2015-3 A - ABS.....	..	06/18/2021.	Paydown.....		398,113	398,113	392,978	397,398		715		715		398,113			.0	5,914	11/18/2028.	1.A FE.....
693456	AA	3	PMTLT 2013-J1 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		169,804	169,804	165,453	165,596		4,208		4,208		169,804			.0	2,379	09/25/2043.	1.D FM.....
69346T	AA	2	PFP 2019-5 A - CDO.....	..	06/16/2021.	Paydown.....		130,183	130,183	130,183	130,183		0		0		130,183			.0	620	04/14/2036.	1.A FE.....
69362B	AY	8	PSEG POWER LLC.....	..	06/15/2021.	Call @ 100.00.....		1,000,000	1,000,000	999,110	999,939		39		39		999,978		22	22	31,125	09/15/2021.	2.A FE.....
693684	AA	0	PSMC 201 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		214,812	214,812	219,612	216,193		(1,381)		(1,381)		214,812			.0	2,801	01/25/2050.	1.D FM.....
69374X	AA	8	PSMC 2019-2 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		220,828	220,828	225,245	223,489		(2,661)		(2,661)		220,828			.0	3,063	10/25/2049.	1.D FM.....
69375B	AA	5	PSMC 2019-3 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		478,793	478,793	485,750	481,466		(2,673)		(2,673)		478,793			.0	6,447	11/26/2049.	1.D FM.....
69546T	AA	0	PAID 2020-3 A - ABS.....	..	06/15/2021.	Paydown.....		257,363	257,363	257,360	257,361		2		2		257,363			.0	2,264	05/17/2027.	1.G FE.....
72353P	AA	4	PIONEER AIRCRAFT FINANCE LTD - ABS.....	C	06/15/2021.	Paydown.....		9,280	9,280	9,280	9,280		0		0		9,280			.0	156	06/15/2044.	2.B FE.....
74387Y	AD	5	PFMT 2021-1 A2A - CMO/RMBS.....	..	06/01/2021.	Paydown.....		97,762	97,762	96,844			918		918		97,762			.0	311	04/25/2051.	1.A FE.....
744538	AC	3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE.....	..	06/01/2021.	Call @ 100.00.....		1,000,000	1,000,000	995,780	999,683		197		197		999,880		120	120	24,000	09/01/2021.	1.E FE.....
74927T	AC	5	RBSSP 2010-9 3A2 - CMO/RMBS.....	..	06/26/2021.	Paydown.....		47,713	47,713	44,790	47,492		220		220		47,713			.0	891	10/26/2034.	1.D FM.....
74928D	AV	7	RBSSP 2009-1A 7A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		39,452	35,889	16,238	37,366		2,086		2,086		39,452			.0	502	06/01/2037.	1.D FM.....
74928F	AY	6	RBSSP 2009-3 6A3 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		168,287	170,754	104,380	165,098		3,189		3,189		168,287			.0	4,591	03/25/2036.	1.D FM.....
74928U	AM	9	RBSSP 2009-12 5A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		13,696	16,952	12,005	13,459		237		237		13,696			.0	189	08/26/2036.	1.D FM.....
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....		208,592	208,592	211,818	209,470		(879)		(879)		208,592			.0	2,915	09/27/2049.	1.D FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.10

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
749389 AA 0	RCKT 201 A1 - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	373,527	373,527	373,527	356,718	370,105	.....	.....3,421	.....	.....3,421	.....	.....373,527	.....	.....	.....0	4,484	02/25/2050.	1.D FM.....
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS.....	..	05/10/2021.	Paydown.....	.....	.....	.....93,351	93,351	2,616	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	239	03/10/2037.	1.D FM.....
74968R AA 3	RPIT 191 A - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	667,757	667,757	667,757	662,588	663,410	.....	.....4,347	.....	.....4,347	.....	.....667,757	.....	.....	.....0	7,735	10/25/2063.	1.A FE.....
74969B AA 7	RBIT 202 A - ABS.....	..	06/25/2021.	Paydown.....	.....	362,788	362,788	362,788	362,684	362,670	.....	.....119	.....	.....119	.....	.....362,788	.....	.....	.....0	2,512	06/25/2030.	1.A FE.....
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....	..	06/25/2021.	Paydown.....	.....	164,081	164,081	164,081	164,081	164,081	.....	.....	.....	.....0	.....	.....164,081	.....	.....	.....0	2,130	04/26/2060.	1.A FE.....
754730 AD 1	RAYMOND JAMES FINANCIAL INC.....	..	04/02/2021.	Tender Offer.....	.....	1,710,900	1,500,000	1,501,140	1,500,489	.....	.....	.....(34)	.....	.....(34)	.....	.....1,500,454	.....	.....(454)	(454)	253,322	04/01/2024.	2.A FE.....
75575J AA 3	RCMT 2020-FL4 A - CMBS.....	..	06/25/2021.	Paydown.....	.....	64	64	64	64	64	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1	02/26/2035.	1.A FE.....
75971F AY 9	RAMC 2007-3 AF6 - RMBS.....	..	06/01/2021.	Paydown.....	.....	15,221	15,221	10,959	15,099	15,099	.....	.....122	.....	.....122	.....	.....15,221	.....	.....	.....0	188	09/25/2037.	1.D FM.....
759950 EM 6	RAMC 2004-4 AF5 - RMBS.....	..	06/01/2021.	Paydown.....	.....	39,756	39,756	35,892	39,645	39,645	.....	.....111	.....	.....111	.....	.....39,756	.....	.....	.....0	616	02/25/2035.	1.D FM.....
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	7,125	7,262	1,921	7,079	7,079	.....	.....45	.....	.....45	.....	.....7,125	.....	.....	.....0	180	10/25/2035.	1.D FM.....
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	4,330	5,025	73	4,259	4,259	.....	.....71	.....	.....71	.....	.....4,330	.....	.....	.....0	120	02/25/2036.	1.D FM.....
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	46,035	50,542	45,958	45,542	45,542	.....	.....493	.....	.....493	.....	.....46,035	.....	.....	.....0	726	05/18/2035.	1.D FM.....
76971E AA 2	RBIT 20HB1 A1 - ABS.....	..	06/25/2021.	Paydown.....	.....	125	125	125	125	125	.....	.....0	.....	.....0	.....	.....125	.....	.....	.....0	1	10/25/2050.	1.A FE.....
78397A AB 0	SCFET 2019-1 A2 - ABS.....	..	06/20/2021.	Paydown.....	.....	54,948	54,948	54,943	54,939	54,939	.....	.....9	.....	.....9	.....	.....54,948	.....	.....	.....0	677	10/21/2024.	1.A FE.....
784054 AB 4	SCFET 201 A2 - ABS.....	..	06/21/2021.	Paydown.....	.....	352,105	352,105	352,088	352,093	352,093	.....	.....12	.....	.....12	.....	.....352,105	.....	.....	.....0	1,015	10/20/2025.	1.A FE.....
78471D AA 5	SCLP 161 A - ABS.....	..	06/25/2021.	Paydown.....	.....	53,517	53,517	53,511	53,514	53,514	.....	.....2	.....	.....2	.....	.....53,517	.....	.....	.....0	722	08/25/2025.	1.A FE.....
80306A AA 8	SAPA 2018-1 A - ABS.....	C	06/15/2021.	Paydown.....	.....	25,646	25,646	25,634	25,637	25,637	.....	.....9	.....	.....9	.....	.....25,646	.....	.....	.....0	465	12/15/2040.	2.B FE.....
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	433,359	433,359	440,943	440,680	440,680	.....	.....(7,321)	.....	.....(7,321)	.....	.....433,359	.....	.....	.....0	6,009	12/27/2049.	1.D FM.....
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	100,941	100,941	95,563	96,379	96,379	.....	.....4,562	.....	.....4,562	.....	.....100,941	.....	.....	.....0	1,152	05/25/2043.	1.D FM.....
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	79,275	79,275	78,210	78,375	78,375	.....	.....900	.....	.....900	.....	.....79,275	.....	.....	.....0	1,092	09/25/2043.	1.D FM.....
81745M AA 9	SEMT 2013-2 A - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	144,502	144,502	129,449	131,577	131,577	.....	.....12,924	.....	.....12,924	.....	.....144,502	.....	.....	.....0	1,125	02/25/2043.	1.D FM.....
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	249,246	249,246	254,464	250,890	250,890	.....	.....(1,644)	.....	.....(1,644)	.....	.....249,246	.....	.....	.....0	3,461	11/25/2049.	1.D FM.....
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	238,871	238,871	244,768	240,014	240,014	.....	.....(1,143)	.....	.....(1,143)	.....	.....238,871	.....	.....	.....0	3,287	03/25/2050.	1.D FM.....
817743 AA 5	SPRO 2019-1 A2 - RMBS.....	..	04/25/2021.	Paydown.....	.....	2,500	2,500	2,500	2,500	2,500	.....	.....	.....	.....0	.....	.....2,500	.....	.....	.....0	49	10/25/2049.	2.C FE.....
83368R AA 0	SOCIETE GENERALE SA.....	C	04/15/2021.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	1,997,240	1,999,921	1,999,921	.....	.....79	.....	.....79	.....	.....2,000,000	.....	.....	.....0	52,000	04/15/2021.	1.F FE.....
83546D AF 5	SONIC 2018-1 A2 - RMBS.....	..	06/20/2021.	Paydown.....	.....	3,750	3,750	3,750	3,750	3,750	.....	.....(0)	.....	.....(0)	.....	.....3,750	.....	.....	.....0	63	02/20/2048.	2.B FE.....
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS.....	..	06/25/2021.	Paydown.....	.....	46,278	46,278	35,403	44,360	44,360	.....	.....1,918	.....	.....1,918	.....	.....46,278	.....	.....	.....0	158	12/25/2035.	1.D FM.....
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....	..	04/01/2021.	Paydown.....	.....	24,143	24,143	24,143	24,152	24,152	.....	.....(9)	.....	.....(9)	.....	.....24,143	.....	.....	.....0	495	10/01/2029.	2.A FE.....
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	13,034	13,005	11,148	12,961	12,961	.....	.....73	0	73	.....	.....13,034	.....	.....	.....0	143	01/25/2037.	1.D FM.....
86212V AA 2	STR 2016-1 A1 - ABS.....	..	06/20/2021.	Paydown.....	.....	7,760	7,760	7,756	7,758	7,758	.....	.....3	.....	.....3	.....	.....7,760	.....	.....	.....0	128	10/22/2046.	1.E FE.....
86212V AD 6	STR 2018-1 A1 - ABS.....	..	06/20/2021.	Paydown.....	.....	5,000	5,000	4,999	4,999	4,999	.....	.....1	.....	.....1	.....	.....5,000	.....	.....	.....0	83	10/20/2048.	1.A FE.....
86213C AB 1	STR 2015-1 A2 - ABS.....	..	06/20/2021.	Paydown.....	.....	1,250	1,250	1,230	1,240	1,240	.....	.....10	.....	.....10	.....	.....1,250	.....	.....	.....0	22	04/20/2045.	1.E FE.....
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	2,542	2,473	1,158	2,484	2,484	.....	.....58	.....	.....58	.....	.....2,542	.....	.....	.....0	4	08/25/2035.	1.D FM.....
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS.....	..	06/01/2021.	Paydown.....	.....	7,656	8,203	6,717	7,570	7,570	.....	.....86	.....	.....86	.....	.....7,656	.....	.....	.....0	111	05/25/2036.	1.D FM.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....	..	06/25/2021.	Paydown.....	.....	938,116	938,116	886,519	887,443	887,443	.....	.....50,672	.....	.....50,672	.....	.....938,116	.....	.....	.....0	1,522	05/25/2047.	1.F FE.....
869507 AA 1	SPSS 2017-1 A - ABS.....	..	06/15/2021.	Paydown.....	.....	6,011	6,011	6,008	6,009	6,009	.....	.....3	.....	.....3	.....	.....6,011	.....	.....	.....0	108	01/15/2071.	1.A FE.....
87164K AC 8	SYNGENTA FINANCE NV.....	C	05/21/2021.	Various.....	.....	1,101,070	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....101,070	101,070	30,315	04/24/2028.	2.C FE.....
871829 BL 0	SYSCO CORP.....	..	06/07/2021.	Tender Offer.....	.....	865,443	674,000	672,598	672,676	672,676	.....	.....47	.....	.....47	.....	.....672,723	.....	.....1,277	1,277	87,045	04/01/2030.	2.C FE.....
87275Q AA 5	TRTX 2018-FL2 A - CMBS.....	..	06/17/2021.	Paydown.....	.....	955,104	955,104	918,094	944,429	944,429	.....	.....10,675	.....	.....10,675	.....	.....955,104	.....	.....	.....0	6,026	11/18/2037.	1.A FE.....
87342R AF 1	BELL 181 A22 - RMBS.....	..	05/25/2021.	Paydown.....	.....	2,500	2,500	2,500	2,500	2,500	.....	.....(0)	.....	.....(0)	.....	.....2,500	.....	.....	.....0	57	11/25/2048.	1.C FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification		Description	F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
88156E	AB	2		06/25/2021.	Paydown.....		72,071	72,071	61,518	70,342		1,729		1,729		72,071			0	95	01/25/2038.	2.B FM.....
88157V	AB	3		06/25/2021.	Paydown.....		11,849	11,849	6,161	11,655		194		194		11,849			0	18	08/25/2038.	1.D FM.....
88159D	AA	3		04/20/2021.	Paydown.....		11,282	11,282	11,218	11,235		47		47		11,282			0	244	10/21/2047.	2.A FE.....
88315L	AC	2		04/20/2021.	Paydown.....		846,667	846,667	846,389	846,419		247		247		846,667			0	11,176	04/20/2044.	1.F FE.....
89655Y	AA	4		06/16/2021.	Paydown.....		11,040	11,040	11,040	11,042		(2)		(2)		11,040			0	349	11/16/2039.	2.A FE.....
89656C	AA	1		06/16/2021.	Paydown.....		79,666	79,666	83,047	81,981		(2,316)		(2,316)		79,666			0	1,757	10/16/2040.	1.F FE.....
89656F	AA	4		06/15/2021.	Paydown.....		548,199	548,199	544,647	546,489		1,710		1,710		548,199			0	6,185	01/15/2043.	1.F FE.....
89656F	AB	2		06/15/2021.	Paydown.....		9,000,000	9,000,000	8,885,898	8,964,039		35,961		35,961		9,000,000			0	158,625	01/15/2043.	1.F FE.....
89656F	AC	0		06/15/2021.	Paydown.....		2,251,319	2,251,319	2,295,642	2,283,906		(32,588)		(32,588)		2,251,319			0	43,878	07/15/2043.	1.F FE.....
89657B	AA	2		06/17/2021.	Paydown.....		61,760	61,760	58,769	59,030		2,730		2,730		61,760			0	983	04/17/2049.	1.F FE.....
89657B	AB	0		06/17/2021.	Paydown.....		36,155	36,155	36,147	36,147		8		8		36,155			0	360	10/18/2049.	1.F FE.....
89690E	AC	1		06/15/2021.	Call @ 100.00.....		1,003,081	998,494	998,494	998,521		(18)		(18)		998,503		(8)	(8)	34,661	07/15/2041.	1.F FE.....
89690E	AE	7		06/15/2021.	Call @ 100.00.....		2,008,000	2,000,000	1,955,039	1,978,239		2,772		2,772		1,981,011		18,989	18,989	48,850	04/15/2044.	1.F FE.....
89821J	AA	6		05/03/2021.	Paydown.....		2,054	2,054	2,054	2,054				0		2,054			0	23	02/02/2039.	1.C FE.....
90320W	AA	1		04/15/2021.	Call @ 100.00.....		2,046,511	2,000,000	2,000,000	2,000,000				0		2,000,000			0	72,197	12/15/2021.	1.F FE.....
90352W	AD	6		06/28/2021.	Paydown.....		19,182	19,182	19,181			0		0		19,182			0	112	02/28/2051.	1.F FE.....
90932L	AA	5		06/01/2021.	Paydown.....		72,530	72,530	72,530	72,545		(16)		(16)		72,530			0	1,251	06/01/2029.	1.E FE.....
90932P	AA	6		04/11/2021.	Paydown.....		27,094	27,094	27,094	27,102		(8)		(8)		27,094			0	542	10/11/2027.	2.A FE.....
91823G	AA	6		04/20/2021.	Paydown.....		697,741	697,741	696,160	696,298		1,443		1,443		697,741			0	6,071	07/20/2030.	1.A FE.....
91832Y	AA	6		05/17/2021.	Paydown.....		164,317	164,317	164,394	164,159		158		158		164,317			0	716	10/15/2035.	1.A FE.....
92212K	AA	4		06/15/2021.	Paydown.....		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	33	07/15/2044.	1.G FE.....
92257L	AB	6		04/26/2021.	Paydown.....		4,801	4,801	4,800	4,788		13		13		4,801			0	50	05/25/2047.	1.A FE.....
92915Q	AE	3		04/01/2021.	Paydown.....		1,000,000	1,000,000	1,000,000	992,061		7,939		7,939		1,000,000			0	7,112	07/22/2030.	1.A FE.....
92925V	AF	7		04/01/2021.	Paydown.....		4,909	5,743	5,251	4,872		38		38		4,909			0	59	02/25/2037.	2.B FM.....
92925V	AF	7		06/01/2021.	Paydown.....		27,600	23,217	21,228	27,398		201		201		27,600			0	314	02/25/2037.	1.D FM.....
92936C	AJ	8		06/01/2021.	Paydown.....		540,356	532,627	540,741	531,892		8,464		8,464		540,356			0	11,691	06/17/2044.	1.D FM.....
92938E	AM	5		06/01/2021.	Paydown.....		214,241	214,241	216,371	214,800		(559)		(559)		214,241			0	6,407	09/17/2046.	1.D FM.....
93363P	AC	4		06/01/2021.	Paydown.....		91,433	90,471	84,965	90,669		765		765		91,433			0	1,002	11/25/2036.	3.B FM.....
93934N	AR	6		06/25/2021.	Paydown.....		4,798	5,624		4,624		174		174		4,798			0	16	07/25/2036.	1.D FM.....
94973V	AW	7		05/17/2021.	Call @ 100.00.....		2,000,000	2,000,000	1,997,680	1,999,845		93		93		1,999,938		62	62	55,500	08/15/2021.	2.B FE.....
94989Y	AY	9		06/01/2021.	Paydown.....		89	89	90			(0)		(0)		89			0	1	01/17/2059.	1.D FM.....
95002F	AA	2		06/01/2021.	Paydown.....		928,345	931,440	948,031	933,575		(5,230)		(5,230)		928,345			0	12,892	09/27/2049.	1.D FM.....
95002K	AA	1		06/25/2021.	Paydown.....		128,678	128,198	129,721	128,972		(294)		(294)		128,678			0	1,545	12/27/2049.	1.D FM.....
95058X	AG	3		06/15/2021.	Paydown.....		37,500	37,500	37,500	37,500				0		37,500			0	709	06/15/2049.	2.B FE.....
96034L	AA	9		06/01/2021.	Paydown.....		76,221	76,221	76,121	76,176		45		45		76,221			0	857	03/20/2034.	1.A FE.....
96928*	CQ	8		06/15/2021.	Paydown.....		8,847	8,847	8,847	8,847		(0)		(0)		8,847			0	246	06/15/2033.	2.B
96928*	CR	6		06/15/2021.	Paydown.....		10,832	10,832	10,832	10,832		(0)		(0)		10,832			0	301	05/15/2034.	2.B
97064F	AA	3		06/15/2021.	Paydown.....		22,021	22,021	22,021	22,021		0		0		22,021			0	296	03/15/2045.	1.F FE.....
974153	AB	4		06/05/2021.	Paydown.....		3,750	3,750	3,750	3,750				0		3,750			0	64	12/05/2050.	2.B FE.....
97652P	AL	5		06/01/2021.	Paydown.....		44,290	44,290	44,013	44,035		255		255		44,290			0	673	06/20/2044.	1.D FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
3899999.	Total - Bonds - Industrial and Miscellaneous.....					94,160,264	93,035,065	91,183,148	91,729,560	470	...258,983	0	259,453	0	92,728,300	0	120,242	120,242	..2,912,431	XXX	XXX
8399997.	Total - Bonds - Part 4.....					105,621,736	104,496,537	102,715,676	102,798,520	470	...242,807	0	243,277	0	104,207,351	0	102,664	102,664	..3,128,479	XXX	XXX
8399999.	Total - Bonds.....					105,621,736	104,496,537	102,715,676	102,798,520	470	...242,807	0	243,277	0	104,207,351	0	102,664	102,664	..3,128,479	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					105,621,736	XXX	102,715,676	102,798,520	470	...242,807	0	243,277	0	104,207,351	0	102,664	102,664	..3,128,479	XXX	XXX

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/06/2020.....	07/06/2021.....	.....	...7,676,191	3179.72.....	170,411	.....	.....	.....303,205	.....	...303,205	9,506	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/06/2020.....	07/06/2021.....	.....	...1,697,051	3179.72.....	20,382	.....	.....	.....33,940	.....	...33,940	5,320	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020.....	07/06/2021.....	.....	...9,221,188	3179.72.....	162,412	.....	.....	.....276,631	.....	...276,631	44,542	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020.....	07/06/2021.....	.....	...1,271,888	3179.72.....	25,582	.....	.....	.....43,879	.....	...43,879	7,152	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020.....	07/06/2021.....	.....	...1,907,832	3179.72.....	43,521	.....	.....	.....75,358	.....	...75,358	12,451	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/06/2020.....	07/06/2021.....	.....	...1,271,888	3179.72.....	32,450	.....	.....	.....56,598	.....	...56,598	9,481	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/06/2020.....	07/20/2021.....	.....	...2,879,838	3179.72.....	88,411	.....	.....	.....156,949	.....	...156,949	27,027	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/20/2020.....	07/20/2021.....	.....	...7,152,687	3251.84.....	154,498	.....	.....	.....278,940	.....	...278,940	20,379	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020.....	07/20/2021.....	.....	...1,300,736	3251.84.....	15,494	.....	.....	.....25,987	.....	...25,987	4,680	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020.....	07/20/2021.....	.....	...9,105,152	3251.84.....	159,444	.....	.....	.....272,845	.....	...272,845	50,448	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	...2,257,853	3251.84.....	45,157	.....	.....	.....77,805	.....	...77,805	14,559	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	07/20/2020.....	07/20/2021.....	.....	...975,552	3251.84.....	21,082	.....	.....	.....36,540	.....	...36,540	6,892	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	...1,218,679	3251.84.....	27,908	.....	.....	.....48,689	.....	...48,689	9,238	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	...2,214,990	3251.84.....	56,039	.....	.....	.....98,446	.....	...98,446	18,771	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	07/20/2021.....	.....	...1,295,201	3251.84.....	35,359	.....	.....	.....62,738	.....	...62,738	12,028	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/20/2020.....	08/06/2021.....	.....	...2,417,806	3251.84.....	76,886	.....	.....	.....138,838	.....	...138,838	27,027	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/06/2020.....	08/06/2021.....	.....	...6,519,273	3349.16.....	138,665	.....	.....	.....250,967	.....	...250,967	34,928	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	...1,339,664	3349.16.....	15,954	.....	.....	.....26,575	.....	...26,575	5,333	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	...11,052,228	3349.16.....	193,526	.....	.....	.....328,786	.....	...328,786	66,990	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/06/2020.....	08/06/2021.....	.....	...2,344,412	3349.16.....	46,679	.....	.....	.....80,198	.....	...80,198	16,492	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/06/2020.....	08/06/2021.....	.....	...1,244,668	3349.16.....	26,748	.....	.....	.....46,277	.....	...46,277	9,580	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/06/2020.....	08/06/2021.....	.....	...1,006,941	3349.16.....	25,274	.....	.....	.....44,420	.....	...44,420	9,347	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	08/06/2020.....	08/06/2021.....	.....	...2,815,506	3349.16.....	81,087	.....	.....	.....145,106	.....	...145,106	31,108	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/06/2020.....	08/20/2021.....	.....	...1,257,544	3349.16.....	41,499	.....	.....	.....75,387	.....	...75,387	16,522	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/20/2020.....	08/20/2021.....	.....	...6,414,722	3385.51.....	137,917	.....	.....	.....246,933	.....	...246,933	45,484	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020.....	08/20/2021.....	.....	...1,015,653	3385.51.....	12,097	.....	.....	.....20,021	.....	...20,021	4,049	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020.....	08/20/2021.....	.....	...7,109,571	3385.51.....	123,783	.....	.....	.....210,194	.....	...210,194	43,707	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020.....	08/20/2021.....	.....	...3,046,959	3385.51.....	59,755	.....	.....	.....102,085	.....	...102,085	21,463	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020.....	08/20/2021.....	.....	...2,031,306	3385.51.....	56,288	.....	.....	.....99,032	.....	...99,032	21,740	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	08/20/2020.....	09/03/2021.....	.....	...2,708,408	3385.51.....	83,723	.....	.....	.....149,344	.....	...149,344	33,392	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/04/2020.....	09/03/2021.....	.....	...6,204,302	3426.96.....	129,608	.....	.....	.....232,622	.....	...232,622	54,092	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020.....	09/03/2021.....	.....	...1,028,088	3426.96.....	12,142	.....	.....	.....20,136	.....	...20,136	4,751	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020.....	09/03/2021.....	.....	...7,882,008	3426.96.....	137,227	.....	.....	.....231,259	.....	...231,259	55,901	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020.....	09/03/2021.....	.....	...1,713,480	3426.96.....	32,062	.....	.....	.....54,445	.....	...54,445	13,242	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020.....	09/03/2021.....	.....	...1,810,518	3426.96.....	35,740	.....	.....	.....61,052	.....	...61,052	14,922	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020.....	09/03/2021.....	.....	...1,798,286	3426.96.....	45,748	.....	.....	.....78,981	.....	...78,981	19,816	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/04/2020.....	09/03/2021.....	.....	...3,426,960	3426.96.....	92,564	.....	.....	.....160,478	.....	...160,478	40,568	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/04/2020.....	09/20/2021.....	.....	...1,114,467	3426.96.....	32,866	.....	.....	.....57,582	.....	...57,582	14,741	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/18/2020.....	09/20/2021.....	.....	...5,884,359	3319.47.....	114,157	.....	.....	.....208,850	.....	...208,850	30,250	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020.....	09/20/2021.....	.....	...1,991,682	3319.47.....	22,928	.....	.....	.....38,995	.....	...38,995	8,374	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020.....	09/20/2021.....	.....	...7,634,781	3319.47.....	129,890	.....	.....	.....224,044	.....	...224,044	48,102	.....	.....	.....	.....	.....	0002.....

QE06

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

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 Items(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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020.....	09/20/2021.....	.....	1,991,682	3319.47.....	36,668	.....	.....	63,304	.....	63,304	13,621	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020.....	09/20/2021.....	.....	1,991,682	3319.47.....	38,660	.....	.....	67,188	.....	67,188	14,487	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020.....	09/20/2021.....	.....	1,327,788	3319.47.....	28,962	.....	.....	50,599	.....	50,599	10,960	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020.....	09/20/2021.....	.....	1,991,682	3319.47.....	50,612	.....	.....	89,413	.....	89,413	19,540	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	09/18/2020.....	10/06/2021.....	.....	1,327,788	3319.47.....	37,990	.....	.....	67,960	.....	67,960	15,001	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/06/2020.....	10/06/2021.....	.....	6,973,193	3360.95.....	138,767	.....	.....	250,971	.....	250,971	43,230	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/06/2021.....	.....	2,352,665	3360.95.....	27,079	.....	.....	45,667	.....	45,667	9,764	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/06/2021.....	.....	7,730,185	3360.95.....	130,718	.....	.....	224,562	.....	224,562	48,521	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/06/2021.....	.....	2,016,570	3360.95.....	36,926	.....	.....	63,425	.....	63,425	13,750	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/06/2021.....	.....	1,344,380	3360.95.....	26,366	.....	.....	45,510	.....	45,510	9,903	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/06/2021.....	.....	1,344,380	3360.95.....	33,626	.....	.....	59,036	.....	59,036	13,081	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/06/2021.....	.....	1,680,475	3360.95.....	46,232	.....	.....	81,826	.....	81,826	18,305	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/06/2021.....	.....	1,680,475	3360.95.....	49,087	.....	.....	87,439	.....	87,439	19,697	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/06/2020.....	10/20/2021.....	.....	1,008,285	3360.95.....	32,476	.....	.....	58,707	.....	58,707	13,403	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/20/2020.....	10/20/2021.....	.....	6,326,326	3443.12.....	117,606	.....	.....	211,870	.....	211,870	49,522	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....	.....	2,410,184	3443.12.....	27,982	.....	.....	45,959	.....	45,959	10,330	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....	.....	8,607,800	3443.12.....	147,285	.....	.....	245,794	.....	245,794	56,535	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....	.....	1,721,560	3443.12.....	31,697	.....	.....	53,232	.....	53,232	12,316	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	10/20/2021.....	.....	1,377,248	3443.12.....	27,974	.....	.....	47,142	.....	47,142	10,996	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/20/2020.....	10/20/2021.....	.....	1,637,921	3443.12.....	36,689	.....	.....	62,248	.....	62,248	14,657	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	10/20/2020.....	11/05/2021.....	.....	2,065,872	3443.12.....	57,248	.....	.....	98,922	.....	98,922	23,880	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/06/2020.....	11/05/2021.....	.....	7,909,408	3509.44.....	147,431	.....	.....	268,826	.....	268,826	75,396	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....	.....	3,509,440	3509.44.....	40,394	.....	.....	66,020	.....	66,020	15,869	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....	.....	8,773,600	3509.44.....	146,610	.....	.....	242,963	.....	242,963	59,730	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....	.....	3,509,440	3509.44.....	66,014	.....	.....	110,267	.....	110,267	27,368	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....	.....	1,052,832	3509.44.....	25,912	.....	.....	44,319	.....	44,319	11,310	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/05/2021.....	.....	2,456,608	3509.44.....	67,581	.....	.....	117,027	.....	117,027	30,305	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/06/2020.....	11/19/2021.....	.....	1,052,832	3509.44.....	32,860	.....	.....	57,904	.....	57,904	15,293	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/20/2020.....	11/19/2021.....	.....	5,893,643	3557.54.....	106,086	.....	.....	194,364	.....	194,364	62,436	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....	.....	2,846,032	3557.54.....	33,323	.....	.....	52,960	.....	52,960	13,341	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....	.....	7,826,588	3557.54.....	129,985	.....	.....	210,723	.....	210,723	54,251	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....	.....	1,423,016	3557.54.....	25,202	.....	.....	40,935	.....	40,935	10,590	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....	.....	1,778,770	3557.54.....	35,057	.....	.....	57,713	.....	57,713	15,077	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....	.....	1,067,262	3557.54.....	27,118	.....	.....	45,377	.....	45,377	12,181	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	11/19/2021.....	.....	1,423,016	3557.54.....	38,862	.....	.....	65,690	.....	65,690	17,810	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	11/20/2020.....	12/06/2021.....	.....	1,423,016	3557.54.....	43,274	.....	.....	74,090	.....	74,090	20,440	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/04/2020.....	12/06/2021.....	.....	7,424,420	3699.12.....	134,382	.....	.....	246,848	.....	246,848	111,917	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020.....	12/06/2021.....	.....	2,589,384	3699.12.....	30,320	.....	.....	45,700	.....	45,700	14,196	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020.....	12/06/2021.....	.....	9,247,800	3699.12.....	155,460	.....	.....	239,561	.....	239,561	76,832	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020.....	12/06/2021.....	.....	1,479,648	3699.12.....	26,354	.....	.....	40,885	.....	40,885	13,190	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020.....	12/06/2021.....	.....	2,219,472	3699.12.....	44,858	.....	.....	69,915	.....	69,915	22,843	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020.....	12/06/2021.....	.....	1,849,560	3699.12.....	46,627	.....	.....	74,026	.....	74,026	24,832	.....	.....	.....	.....	.....	0002.....

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

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 Items(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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020...	12/06/2021....	.....	2,219,472	3699.12.....	59,726	.....	.....	.....95,437	.....	.....95,437	32,329	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/04/2020...	12/20/2021....	.....	1,109,736	3699.12.....	31,639	.....	.....	.....51,006	.....	.....51,006	17,443	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/18/2020...	12/20/2021....	.....	6,029,353	3709.41.....	113,352	.....	.....	.....199,172	.....	.....199,172	90,771	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020...	12/20/2021....	.....	2,225,646	3709.41.....	26,510	.....	.....	.....38,945	.....	.....38,945	12,089	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020...	12/20/2021....	.....	7,789,761	3709.41.....	133,275	.....	.....	.....200,051	.....	.....200,051	64,004	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020...	12/20/2021....	.....	1,483,764	3709.41.....	27,466	.....	.....	.....41,278	.....	.....41,278	13,300	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020...	12/20/2021....	.....	1,483,764	3709.41.....	30,582	.....	.....	.....46,334	.....	.....46,334	15,091	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020...	12/20/2021....	.....	1,112,823	3709.41.....	29,947	.....	.....	.....46,518	.....	.....46,518	15,669	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020...	12/20/2021....	.....	1,112,823	3709.41.....	32,395	.....	.....	.....50,724	.....	.....50,724	17,294	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	12/18/2020...	01/06/2022....	.....	1,854,705	3709.41.....	58,812	.....	.....	.....93,046	.....	.....93,046	32,183	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	01/06/2021....	01/06/2022....	.....	6,797,022	3748.14.....	.....	.....124,386	.....	.....221,478	.....	.....221,478	97,092	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021....	01/06/2022....	.....	2,998,512	3748.14.....	.....	.....36,011	.....	.....51,589	.....	.....51,589	15,578	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021....	01/06/2022....	.....	7,871,094	3748.14.....	.....	.....133,107	.....	.....195,351	.....	.....195,351	62,244	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021....	01/06/2022....	.....	1,874,070	3748.14.....	.....	.....33,752	.....	.....49,661	.....	.....49,661	15,909	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021....	01/06/2022....	.....	1,499,256	3748.14.....	.....	.....30,302	.....	.....44,780	.....	.....44,780	14,478	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021....	01/06/2022....	.....	1,874,070	3748.14.....	.....	.....41,437	.....	.....61,483	.....	.....61,483	20,046	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/06/2021....	01/06/2022....	.....	1,634,544	3748.14.....	.....	.....42,989	.....	.....64,519	.....	.....64,519	21,530	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/06/2021....	01/20/2022....	.....	1,124,442	3748.14.....	.....	.....34,531	.....	.....52,710	.....	.....52,710	18,179	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/20/2021....	01/20/2022....	.....	5,966,784	3851.85.....	.....	.....109,789	.....	.....185,586	.....	.....185,586	75,798	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021....	01/20/2022....	.....	2,311,110	3851.85.....	.....	.....27,518	.....	.....38,559	.....	.....38,559	11,041	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021....	01/20/2022....	.....	6,933,330	3851.85.....	.....	.....117,223	.....	.....166,747	.....	.....166,747	49,523	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021....	01/20/2022....	.....	1,540,740	3851.85.....	.....	.....28,054	.....	.....40,178	.....	.....40,178	12,124	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021....	01/20/2022....	.....	2,311,110	3851.85.....	.....	.....47,858	.....	.....68,650	.....	.....68,650	20,792	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021....	01/20/2022....	.....	1,155,555	3851.85.....	.....	.....30,169	.....	.....43,973	.....	.....43,973	13,804	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	01/20/2021....	02/04/2022....	.....	2,311,110	3851.85.....	.....	.....65,882	.....	.....96,995	.....	.....96,995	31,113	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/05/2021....	02/04/2022....	.....	6,409,045	3886.83.....	.....	.....114,081	.....	.....187,330	.....	.....187,330	73,249	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/05/2021....	02/04/2022....	.....	3,109,464	3886.83.....	.....	.....36,411	.....	.....51,185	.....	.....51,185	14,774	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/05/2021....	02/04/2022....	.....	9,328,392	3886.83.....	.....	.....157,738	.....	.....224,832	.....	.....224,832	67,094	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021....	02/04/2022....	.....	1,779,175	3886.83.....	.....	.....32,381	.....	.....46,422	.....	.....46,422	14,041	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021....	02/04/2022....	.....	1,716,187	3886.83.....	.....	.....34,839	.....	.....50,209	.....	.....50,209	15,370	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/05/2021....	02/04/2022....	.....	1,202,667	3886.83.....	.....	.....30,427	.....	.....44,105	.....	.....44,105	13,677	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/05/2021....	02/04/2022....	.....	1,166,049	3886.83.....	.....	.....31,144	.....	.....45,457	.....	.....45,457	14,313	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021....	02/04/2022....	.....	1,410,192	3886.83.....	.....	.....39,485	.....	.....57,675	.....	.....57,675	18,190	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/05/2021....	02/18/2022....	.....	987,202	3886.83.....	.....	.....31,590	.....	.....46,719	.....	.....46,719	15,129	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/19/2021....	02/18/2022....	.....	6,197,613	3906.71.....	.....	.....112,487	.....	.....177,455	.....	.....177,455	64,968	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/19/2021....	02/18/2022....	.....	2,366,787	3906.71.....	.....	.....27,691	.....	.....38,602	.....	.....38,602	10,910	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021....	02/18/2022....	.....	7,032,078	3906.71.....	.....	.....119,617	.....	.....167,887	.....	.....167,887	48,270	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021....	02/18/2022....	.....	1,172,013	3906.71.....	.....	.....21,577	.....	.....30,289	.....	.....30,289	8,712	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021....	02/18/2022....	.....	1,562,684	3906.71.....	.....	.....32,518	.....	.....45,887	.....	.....45,887	13,370	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/19/2021....	02/18/2022....	.....	924,796	3906.71.....	.....	.....21,640	.....	.....30,740	.....	.....30,740	9,099	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	02/19/2021....	02/18/2022....	.....	1,172,013	3906.71.....	.....	.....29,428	.....	.....42,107	.....	.....42,107	12,679	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/19/2021....	03/04/2022....	.....	2,100,130	3906.71.....	.....	.....61,744	.....	.....88,978	.....	.....88,978	27,235	.....	.....	.....	.....	.....	0002.....

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

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 Items(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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	6,118,765	3841.94.....	.....	110,750	.....	184,026	.....	184,026	73,276	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/05/2021.....	03/04/2022.....	.....	2,613,383	3841.94.....	.....	30,315	.....	42,039	.....	42,039	11,724	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/05/2021.....	03/04/2022.....	.....	7,683,880	3841.94.....	.....	129,168	.....	181,275	.....	181,275	52,107	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/05/2021.....	03/04/2022.....	.....	1,227,938	3841.94.....	.....	22,594	.....	31,849	.....	31,849	9,255	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	1,091,050	3841.94.....	.....	21,537	.....	30,421	.....	30,421	8,884	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	1,572,909	3841.94.....	.....	33,928	.....	48,118	.....	48,118	14,190	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/05/2021.....	03/04/2022.....	.....	1,278,417	3841.94.....	.....	31,807	.....	45,481	.....	45,481	13,674	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/05/2021.....	03/18/2022.....	.....	1,920,970	3841.94.....	.....	55,727	.....	80,679	.....	80,679	24,952	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/19/2021.....	03/18/2022.....	.....	6,452,179	3913.1.....	.....	114,591	.....	182,190	.....	182,190	67,600	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/19/2021.....	03/18/2022.....	.....	2,347,860	3913.1.....	.....	27,326	.....	36,781	.....	36,781	9,454	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/19/2021.....	03/18/2022.....	.....	7,434,890	3913.1.....	.....	124,895	.....	170,363	.....	170,363	45,468	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/19/2021.....	03/18/2022.....	.....	1,956,550	3913.1.....	.....	36,547	.....	49,991	.....	49,991	13,444	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/19/2021.....	03/18/2022.....	.....	1,173,930	3913.1.....	.....	23,137	.....	31,753	.....	31,753	8,616	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/19/2021.....	03/18/2022.....	.....	1,173,930	3913.1.....	.....	25,273	.....	34,813	.....	34,813	9,540	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/19/2021.....	03/18/2022.....	.....	1,028,434	3913.1.....	.....	25,762	.....	35,797	.....	35,797	10,035	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	03/19/2021.....	04/06/2022.....	.....	1,173,930	3913.1.....	.....	32,539	.....	45,546	.....	45,546	13,007	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/06/2021.....	04/06/2022.....	.....	7,861,156	4073.94.....	.....	131,124	.....	182,168	.....	182,168	51,044	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2021.....	04/06/2022.....	.....	2,851,758	4073.94.....	.....	32,931	.....	41,070	.....	41,070	8,139	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2021.....	04/06/2022.....	.....	10,999,638	4073.94.....	.....	182,666	.....	230,754	.....	230,754	48,087	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2021.....	04/06/2022.....	.....	2,036,970	4073.94.....	.....	38,512	.....	48,946	.....	48,946	10,434	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2021.....	04/06/2022.....	.....	1,629,576	4073.94.....	.....	33,662	.....	42,975	.....	42,975	9,313	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2021.....	04/06/2022.....	.....	1,222,182	4073.94.....	.....	27,349	.....	35,061	.....	35,061	7,712	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2021.....	04/06/2022.....	.....	814,788	4073.94.....	.....	21,117	.....	27,340	.....	27,340	6,223	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/06/2021.....	04/20/2022.....	.....	1,222,182	4073.94.....	.....	35,710	.....	46,730	.....	46,730	11,020	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2021.....	04/20/2022.....	.....	6,909,399	4134.94.....	.....	122,296	.....	146,744	.....	146,744	24,448	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2021.....	04/20/2022.....	.....	2,638,474	4134.94.....	.....	30,685	.....	36,549	.....	36,549	5,864	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2021.....	04/20/2022.....	.....	8,269,880	4134.94.....	.....	145,108	.....	174,602	.....	174,602	29,494	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2021.....	04/20/2022.....	.....	1,653,976	4134.94.....	.....	32,414	.....	39,174	.....	39,174	6,760	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2021.....	04/20/2022.....	.....	1,240,482	4134.94.....	.....	25,909	.....	31,350	.....	31,350	5,440	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	04/20/2021.....	04/20/2022.....	.....	1,653,976	4134.94.....	.....	36,218	.....	43,867	.....	43,867	7,650	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/20/2021.....	05/06/2022.....	.....	2,500,949	4134.94.....	.....	66,850	.....	80,497	.....	80,497	13,646	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/06/2021.....	05/06/2022.....	.....	8,461,296	4201.62.....	.....	148,073	.....	160,040	.....	160,040	11,967	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/06/2021.....	05/06/2022.....	.....	2,488,027	4201.62.....	.....	28,861	.....	32,870	.....	32,870	4,009	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2021.....	05/06/2022.....	.....	8,823,402	4201.62.....	.....	145,308	.....	163,650	.....	163,650	18,342	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2021.....	05/06/2022.....	.....	2,100,810	4201.62.....	.....	40,647	.....	45,424	.....	45,424	4,777	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2021.....	05/06/2022.....	.....	1,680,648	4201.62.....	.....	35,074	.....	39,103	.....	39,103	4,029	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2021.....	05/06/2022.....	.....	1,680,648	4201.62.....	.....	36,770	.....	40,922	.....	40,922	4,153	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/06/2021.....	05/06/2022.....	.....	2,100,810	4201.62.....	.....	49,072	.....	54,523	.....	54,523	5,451	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/06/2021.....	05/20/2022.....	.....	1,667,383	4201.62.....	.....	50,188	.....	55,619	.....	55,619	5,431	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2021.....	05/20/2022.....	.....	6,530,323	4159.12.....	.....	118,852	.....	137,352	.....	137,352	18,500	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/20/2021.....	05/20/2022.....	.....	2,079,560	4159.12.....	.....	24,847	.....	29,141	.....	29,141	4,294	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE.....	05/20/2021.....	05/20/2022.....	.....	6,238,680	4159.12.....	.....	103,371	.....	122,064	.....	122,064	18,693	.....	.....	.....	.....	.....	0002.....

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 of 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	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2021.....	05/20/2022.....	.....	...2,495,472	4159.12.....	.....	.....48,506	.....	.....57,418	.....	.....57,418	8,912	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/20/2021.....	05/20/2022.....	.....	.....902,025	4159.12.....	.....	.....18,906	.....	.....22,316	.....	.....22,316	3,409	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2021.....	05/20/2022.....	.....	...1,247,736	4159.12.....	.....	.....28,060	.....	.....33,001	.....	.....33,001	4,940	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2021.....	05/20/2022.....	.....	.....831,824	4159.12.....	.....	.....22,533	.....	.....26,378	.....	.....26,378	3,845	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	05/20/2021.....	06/06/2022.....	.....	...2,079,560	4159.12.....	.....	.....61,137	.....	.....71,510	.....	.....71,510	10,373	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/04/2021.....	06/06/2022.....	.....	...9,268,170	4229.89.....	.....	.....162,193	.....	.....168,990	.....	.....168,990	6,797	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/04/2021.....	06/06/2022.....	.....	...2,656,339	4229.89.....	.....	.....32,142	.....	.....33,521	.....	.....33,521	1,379	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/04/2021.....	06/06/2022.....	.....	...7,487,197	4229.89.....	.....	.....124,812	.....	.....130,245	.....	.....130,245	5,433	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/04/2021.....	06/06/2022.....	.....	...3,206,957	4229.89.....	.....	.....61,862	.....	.....64,541	.....	.....64,541	2,679	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/04/2021.....	06/06/2022.....	.....	...1,378,514	4229.89.....	.....	.....29,045	.....	.....30,328	.....	.....30,328	1,282	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/04/2021.....	06/06/2022.....	.....	...1,178,997	4229.89.....	.....	.....26,032	.....	.....27,185	.....	.....27,185	1,153	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/04/2021.....	06/06/2022.....	.....	...1,386,976	4229.89.....	.....	.....39,543	.....	.....41,517	.....	.....41,517	1,974	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/04/2021.....	06/20/2022.....	.....	...3,182,090	4229.89.....	.....	.....100,554	.....	.....106,002	.....	.....106,002	5,448	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/18/2021.....	06/20/2022.....	.....	...8,024,842	4166.45.....	.....	.....147,978	.....	.....164,234	.....	.....164,234	16,256	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/18/2021.....	06/20/2022.....	.....	...1,666,580	4166.45.....	.....	.....19,996	.....	.....21,816	.....	.....21,816	1,820	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/18/2021.....	06/20/2022.....	.....	...1,358,935	4166.45.....	.....	.....17,123	.....	.....18,650	.....	.....18,650	1,528	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/18/2021.....	06/20/2022.....	.....	...9,024,258	4166.45.....	.....	.....164,242	.....	.....180,057	.....	.....180,057	15,816	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	06/18/2021.....	06/20/2022.....	.....	...1,980,589	4166.45.....	.....	.....40,206	.....	.....44,140	.....	.....44,140	3,934	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/18/2021.....	06/20/2022.....	.....	...2,083,225	4166.45.....	.....	.....45,640	.....	.....50,006	.....	.....50,006	4,366	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE...	06/18/2021.....	06/20/2022.....	.....	...2,083,225	4166.45.....	.....	.....47,265	.....	.....51,780	.....	.....51,780	4,515	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/18/2021.....	06/20/2022.....	.....	...1,073,710	4166.45.....	.....	.....27,702	.....	.....30,290	.....	.....30,290	2,588	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/18/2021.....	06/20/2022.....	.....	...950,506	4166.45.....	.....	.....26,139	.....	.....28,639	.....	.....28,639	2,499	.....	.....	.....	.....	.....	0002.....
0089999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....										6,071,028	5,718,935	0	17,910,913	XXX	..17,910,913	..4,162,697	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108.....										6,071,028	5,718,935	0	17,910,913	XXX	..17,910,913	..4,162,697	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										6,071,028	5,718,935	0	17,910,913	XXX	..17,910,913	..4,162,697	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										6,071,028	5,718,935	0	17,910,913	XXX	..17,910,913	..4,162,697	0	0	0	0	XXX	XXX
Totals																						
1699999999. Total-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108.....										6,071,028	5,718,935	0	17,910,913	XXX	..17,910,913	..4,162,697	0	0	0	0	XXX	XXX
1759999999. TOTAL.....										6,071,028	5,718,935	0	17,910,913	XXX	..17,910,913	..4,162,697	0	0	0	0	XXX	XXX

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Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation												
BARCLAYS	Y.....	Y.....			2,418,243	.....	.....2,418,243	2,418,243	.....	.....2,418,243	.....	.....0
BNP PARIBAS NY	Y.....	Y.....			422,213	.....	.....422,213	422,213	.....	.....422,213	.....	.....0
CHICAGO BOARD OF EXCHANGE	N.....	N.....			10,066,656	.....	.....10,066,656	10,066,656	.....	.....10,066,656	.....	.....0
CITIBANK	Y.....	Y.....			119,718	.....	.....119,718	119,718	.....	.....119,718	.....	.....0
CREDIT SUISSE	Y.....	Y.....			44,420	.....	.....44,420	44,420	.....	.....44,420	.....	.....0
MERRILL LYNCH	Y.....	Y.....	530,000		529,907	.....	.....0	529,907	.....	.....0	.....	.....0
MORGAN STANLEY	Y.....	Y.....	740,000		773,144	.....	.....33,144	773,144	.....	.....33,144	.....	.....0
ROYAL BANK OF CANADA	Y.....	Y.....			430,328	.....	.....430,328	430,328	.....	.....430,328	.....	.....0
WELLS FARGO	Y.....	Y.....			3,106,285	.....	.....3,106,285	3,106,285	.....	.....3,106,285	.....	.....0
0299999999. Total NAIC 1 Designation.....			1,270,000	0	17,910,913	0	16,641,006	17,910,913	0	16,641,006	0	0
0999999999. Gross Totals.....			1,270,000	0	17,910,913	0	16,641,006	17,910,913	0	16,641,006	0	0
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					17,910,913	0						

Statement as of June 30, 2021 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
MERRILL LYNCH	CASH.....		BANK OF NEW YORK (141003).....	530,000	530,000	XXX		
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141003).....	740,000	740,000	XXX		
0299999999. Totals.....				1,270,000	1,270,000	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
PNC Bank..... Pittsburgh, PA.....					(2,058,921)	(3,225,736)	(1,837,018)	XXX
Bank of New York Mellon..... New York, NY.....		0.010		18	26,594	10,017,035	1,000,057	XXX
Cash Held With Securities On Deposit.....					13,714	18,285	18,285	XXX
The Neighborhood National Bank..... National City, CA.....		0.350	59	100	100,000	100,000	100,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	59	118	(1,918,614)	6,909,584	(718,676)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	59	118	(1,918,614)	6,909,584	(718,676)	XXX
0599999. Total Cash.....	XXX	XXX	59	118	(1,918,614)	6,909,584	(718,676)	XXX

Statement as of June 30, 2021 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1			2	3	4	5	6	7	8	9
CUSIP	Description			Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations										
			Bell Canada, Inc.....		06/18/2021.....		07/21/2021.....	4,999,556		222
			CenterPoint Energy, Inc.....		06/17/2021.....		07/14/2021.....	4,999,747		272
			Fidelity National Information Services.....		06/21/2021.....		07/20/2021.....	4,999,419		306
			Fiserv, Inc.....		06/17/2021.....		07/01/2021.....	5,000,000		292
			McCormick & Company, Incorporated.....		06/23/2021.....		07/23/2021.....	4,999,572		136
			Sempra.....		06/17/2021.....		07/07/2021.....	5,999,860		327
			Tampa Electric Company.....		06/18/2021.....		07/20/2021.....	4,999,419		397
			TransCanada Pipelines Limited.....		06/10/2021.....		07/13/2021.....	4,999,717		496
			VW Credit, Inc.....		06/10/2021.....		07/12/2021.....	4,999,771		438
			Xcel Energy Inc.....		06/25/2021.....		07/09/2021.....	4,999,867		100
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								50,996,928	0	2,985
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								50,996,928	0	2,985
Total Bonds										
7699999. Subtotals - Issuer Obligations.....								50,996,928	0	2,985
8399999. Subtotals - Bonds.....								50,996,928	0	2,985
Exempt Money Market Mutual Funds as Identified by the SVO										
09248U	71	8	BLKRRK LQ:T-FUND INSTL.....		06/30/2021.....	0.010		25,615,669	144	
825252	40	6	INVESTCO TREASURY INST.....		05/26/2021.....	0.010			14	3,890
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								25,615,669	158	3,890
All Other Money Market Mutual Funds										
608919	47	8	FEDERATED HRMS GV O SEL.....	SD.....	06/15/2021.....	0.030		206,935	4	11
SA0000	56	0	BB&T TRUST DEPOSIT.....	SD.....	06/02/2021.....	0.450		0		0
8699999. Total - All Other Money Market Mutual Funds.....								206,935	4	11
9999999. Total - Cash Equivalents.....								76,819,532	162	6,886