



QUARTERLY STATEMENT

As of September 30, 2014
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... November 13, 1981	Commenced Business..... December 21, 1981	
Statutory Home Office	301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300- <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 5423..... Cincinnati OH US 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300- <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle <i>(Name)</i> bsponaugle@gaig.com <i>(E-Mail Address)</i>	513-412-2931- <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673- <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		
OTHER			
Adrienne Susan Kessler	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml	Vice President
Michael Harrison Haney	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Jeffrey Gene Hester			

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) Secretary (Title)	_____ (Signature) Christopher Patrick Miliano 2. (Printed Name) Treasurer (Title)	_____ (Signature) John Paul Gruber 3. (Printed Name) Senior Vice President (Title)
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Subscribed and sworn to before me
This _____ day of _____ November, 2014

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

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,197,461,044		2,197,461,044	2,095,509,186
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	6,563,940		6,563,940	6,007,447
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 (\$.....(3,766,486)), cash equivalents (\$.....0) and short-term investments (\$.....15,664,764).....	11,898,278		11,898,278	24,927,335
6. Contract loans (including \$.....0 premium notes).....	60,249,135		60,249,135	60,041,261
7. Derivatives.....	10,795,921		10,795,921	12,681,256
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
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).....	2,286,968,318	0	2,286,968,318	2,199,166,485
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	22,193,531		22,193,531	22,596,935
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	325,993	325,993	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums.....			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.....			0	159,409
19. Guaranty funds receivable or on deposit.....			0	
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	359,568
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	4,984,656	292	4,984,364	6,067,342
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,314,472,498	326,285	2,314,146,213	2,228,349,739
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	649,443,843		649,443,843	664,531,216
28. Total (Lines 26 and 27).....	2,963,916,341	326,285	2,963,590,056	2,892,880,955

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.....	4,320,000		4,320,000	5,420,000
2502. Accrued contractual fee income.....	407,922		407,922	379,654
2503. Receivable for marketing reallowance.....	234,942		234,942	246,188
2598. Summary of remaining write-ins for Line 25 from overflow page.....	21,792	292	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,984,656	292	4,984,364	6,067,342

Statement as of September 30, 2014 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 \$.....2,034,801,644 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,034,801,644	1,972,362,587
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	34,497,618	34,474,490
4. Contract claims:		
4.1 Life.....	3,902,280	2,523,099
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends 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.....	3,049,841	2,898,093
10. Commissions to agents due or accrued - life and annuity contracts \$....28,317, accident and health \$.....0 and deposit-type contract funds \$.....0.....	28,317	47,695
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	595,848	570,848
13. Transfers to Separate Accounts due or accrued (net) (including \$....(7,409,325) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(7,409,325)	(7,877,824)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	692,067	470,162
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	1,531,095	2,758,368
15.2 Net deferred tax liability.....	599,413	
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	40,254	39,998
18. Amounts held for agents' account, including \$....428,128 agents' credit balances.....	428,128	653,042
19. Remittances and items not allocated.....	2,051,552	2,507,512
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.....	9,229,881	7,413,111
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.....	1,105,396	
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.....	3,958,183	432,883
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	4,743,852	5,832,996
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,093,846,044	2,025,107,060
27. From Separate Accounts statement.....	649,443,843	664,531,216
28. Total liabilities (Lines 26 and 27).....	2,743,289,887	2,689,638,276
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).....	46,250,169	29,192,679
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).....	217,800,169	200,742,679
38. Totals of Lines 29, 30 and 37.....	220,300,169	203,242,679
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	2,963,590,056	2,892,880,955

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral.....	4,320,000	5,420,000
2502. Unclaimed property.....	423,852	412,996
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).....	4,743,852	5,832,996
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.....	171,717,800	169,778,580	232,411,931
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	92,489,469	90,949,248	121,441,142
4. Amortization of Interest Maintenance Reserve (IMR).....	965,578	1,147,867	1,614,422
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.....	6,767,708	6,280,899	8,500,630
8.2 Charges and fees for deposit-type contracts.....	508,700	459,464	649,903
8.3 Aggregate write-ins for miscellaneous income.....	2,047,267	1,911,040	2,596,854
9. Totals (Lines 1 to 8.3).....	274,496,522	270,527,098	367,214,882
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	11,876,017	10,358,722	14,077,836
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.....	175,513,326	162,101,674	217,971,448
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	8,351,478	7,915,467	10,856,476
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	62,439,057	66,499,281	88,971,877
20. Totals (Lines 10 to 19).....	258,179,878	246,875,144	331,877,637
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	11,374,145	11,224,689	15,532,222
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	11,947,603	11,877,055	15,427,054
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	482,812	1,116,577	1,861,459
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(35,988,023)	(24,567,165)	(31,248,332)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	245,996,415	246,526,300	333,450,040
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	28,500,107	24,000,798	33,764,842
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	28,500,107	24,000,798	33,764,842
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	7,298,678	6,753,813	10,064,977
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	21,201,429	17,246,985	23,699,865
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....275,118 (excluding taxes of \$.....601,636 transferred to the IMR).....	(172,662)	(236,552)	(481,509)
35. Net income (Line 33 plus Line 34).....	21,028,767	17,010,433	23,218,356
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	203,242,679	178,505,044	178,505,044
37. Net income (Line 35).....	21,028,767	17,010,433	23,218,356
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....190,273.....	(1,563,131)	2,375,770	3,641,589
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(568,549)	(639,413)	(889,088)
41. Change in nonadmitted assets.....	(22,827)	298,960	1,088,853
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.....	(1,816,770)	(2,093,804)	(2,322,075)
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.....			
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	17,057,490	16,951,946	24,737,635
55. Capital and surplus as of statement date (Lines 36 + 54).....	220,300,169	195,456,990	203,242,679
DETAILS OF WRITE-INS			
08.301. Marketing reallocation.....	1,154,917	1,062,306	1,429,273
08.302. Contractual rider fee income.....	587,907	519,010	713,456
08.303. Contractual annual maintenance and surrender charge fees.....	303,677	329,443	453,844
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	766	281	281
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	2,047,267	1,911,040	2,596,854
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 September 30, 2014 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.....	171,717,800	169,778,580	232,411,931
2. Net investment income.....	91,826,267	92,452,996	122,100,519
3. Miscellaneous income.....	8,797,952	8,146,791	11,029,663
4. Total (Lines 1 through 3).....	272,342,019	270,378,367	365,542,113
5. Benefit and loss related payments.....	186,010,163	175,462,621	235,633,052
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(36,456,522)	(25,093,962)	(31,937,863)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	23,577,034	24,027,701	32,518,780
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....876,754 tax on capital gains (losses).....	9,402,705	7,335,221	10,357,989
10. Total (Lines 5 through 9).....	182,533,380	181,731,581	246,571,958
11. Net cash from operations (Line 4 minus Line 10).....	89,808,639	88,646,786	118,970,155
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	229,919,338	242,262,861	318,735,345
12.2 Stocks.....		195,866	555,077
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.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	229,919,338	242,458,727	319,290,422
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	323,467,426	322,252,624	412,624,338
13.2 Stocks.....	172	4,123,467	5,858,628
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	2,715,180	6,095,714	10,814,325
13.7 Total investments acquired (Lines 13.1 to 13.6).....	326,182,778	332,471,805	429,297,291
14. Net increase or (decrease) in contract loans and premium notes.....	207,874	7,927	(168,388)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(96,471,314)	(90,021,005)	(109,838,481)
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.....	(7,819,650)	(8,161,167)	(10,789,597)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	1,453,268	873,149	(25,795)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(6,366,382)	(7,288,018)	(10,815,392)
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).....	(13,029,057)	(8,662,237)	(1,683,718)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	24,927,335	26,611,053	26,611,053
19.2 End of period (Line 18 plus Line 19.1).....	11,898,278	17,948,816	24,927,335
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Securities acquired in paid in kind interest payment.....	247,298	111,357	152,941
20.0002 Securities acquired from liquidation distributions.....	172	3,457	3,457
20.0003 Exchanges.....		1,060,320	1,060,320

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.....	150,085,093	147,121,541	204,630,294
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	21,632,707	22,657,039	27,781,637
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.....	171,717,800	169,778,580	232,411,931
12. Deposit-type contracts.....		238,671	270,540
13. Total.....	171,717,800	170,017,251	232,682,471

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. 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 and the state of Ohio basis, as shown below:

Net Income	State of Domicile	September 30, 2014	December 31, 2013
(1) State basis	Ohio	\$ 21,028,767	\$ 23,218,356
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 21,028,767</u>	<u>\$ 23,218,356</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 220,300,169	\$ 203,242,679
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 220,300,169</u>	<u>\$ 203,242,679</u>

B, C - No significant change.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A, B, C – No significant change.

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 has no aggregate loan-backed securities with an 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 an OTTI recognized through the third quarter of 2014.
4. The following table shows all loan-backed securities with an unrealized loss position for a duration of less than 12 months or 12 months or more:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 665,912
2. 12 Months or Longer	1,893,904
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 94,752,412
2. 12 Months or Longer	72,433,387
5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2014. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E, F, G, & H - No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

1. The components of the net deferred tax asset/(liability) are as follows:

	September 30, 2014			December 31, 2013			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 1,252,076	\$ -	\$ 1,252,076	\$ 1,525,688	\$ 34,160	\$ 1,559,848	\$ (273,612)	\$ (34,160)	\$ (307,772)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	1,252,076	-	1,252,076	1,525,688	34,160	1,559,848	(273,612)	(34,160)	(307,772)
d. Deferred tax assets nonadmitted	647,789	(647,789)	-	679,837	(679,837)	-	(32,048)	32,048	-
e. Subtotal net admitted deferred tax asset	604,287	647,789	1,252,076	845,851	713,997	1,559,848	(241,564)	(66,208)	(307,772)
f. Deferred tax liabilities	63,843	1,787,646	1,851,489	14,143	1,386,296	1,400,439	49,700	401,350	451,050
g. Net admitted deferred tax assets/(net deferred tax liability)	\$ 540,444	\$ (1,139,857)	\$ (599,413)	\$ 831,708	\$ (672,299)	\$ 159,409	\$ (291,264)	\$ (467,558)	\$ (758,822)

2. No significant change.

3. No significant change.

4. No significant change.

B. The Company has recognized all of its deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

1. Current income tax:			
	09-2014	12-2013	Change
a. Federal	\$ 7,298,678	\$ 10,064,977	\$ (2,766,299)
b. Foreign	-	-	-
c. Subtotal	<u>\$ 7,298,678</u>	<u>\$ 10,064,977</u>	<u>\$ (2,766,299)</u>
d. Federal income tax on net capital gains	876,754	1,529,886	(653,132)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	<u><u>\$ 8,175,432</u></u>	<u><u>\$ 11,594,863</u></u>	<u><u>\$ (3,419,431)</u></u>
2. Deferred tax assets:			
	09-2014	12-2013	Change
a. Ordinary			
1 Discounting of unpaid losses	\$ -	\$ -	\$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	340,877	319,269	21,608
4 Investments	-	-	-
5 Deferred acquisition costs	627,125	670,958	(43,833)
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	-	-	-
9 Pension accrual	-	-	-
10 Receivables - nonadmitted	-	-	-
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	214	338	(124)
14 Accruals	-	-	-
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
17 Accrued expenses	64,762	324,138	(259,376)
18 Bad debt expense	114,098	105,985	8,113
19 Agent balances	105,000	105,000	-
99 Subtotal	<u>\$ 1,252,076</u>	<u>\$ 1,525,688</u>	<u>\$ (273,612)</u>
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	647,789	679,837	(32,048)
d. Admitted ordinary deferred tax assets	<u>\$ 604,287</u>	<u>\$ 845,851</u>	<u>\$ (241,564)</u>
e. Capital			
1 Investments	\$ -	\$ 34,160	\$ (34,160)
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
99 Subtotal	<u>\$ -</u>	<u>\$ 34,160</u>	<u>\$ (34,160)</u>
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	(647,789)	(679,837)	32,048
h. Admitted capital deferred tax assets	<u>\$ 647,789</u>	<u>\$ 713,997</u>	<u>\$ (66,208)</u>
i. Admitted deferred tax assets	<u><u>\$ 1,252,076</u></u>	<u><u>\$ 1,559,848</u></u>	<u><u>\$ (307,772)</u></u>
3. Deferred tax liabilities:			
	09-2014	12-2013	Change
a. Ordinary			
1 Investments	\$ -	\$ -	\$ -
2 Fixed assets	-	-	-
3 Deferred and uncollected premium	-	-	-
4 Policyholder reserves	-	-	-
5 Other	63,843	14,143	49,700
99 Subtotal	<u>\$ 63,843</u>	<u>\$ 14,143</u>	<u>\$ 49,700</u>
b. Capital			
1 Investments	\$ 1,787,646	\$ 1,386,296	\$ 401,350
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	<u>\$ 1,787,646</u>	<u>\$ 1,386,296</u>	<u>\$ 401,350</u>
c. Deferred tax liabilities	<u><u>\$ 1,851,489</u></u>	<u><u>\$ 1,400,439</u></u>	<u><u>\$ 451,050</u></u>
4. Net deferred tax assets	<u><u>\$ (599,413)</u></u>	<u><u>\$ 159,409</u></u>	<u><u>\$ (758,822)</u></u>

NOTES TO FINANCIAL STATEMENTS

- D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	09-2014	12-2013
Provision computed at statutory rate (operations and realized gains/losses)	\$ 10,274,581	\$ 12,248,191
Permanent differences:		
Dividend received deduction	(1,091,712)	(927,772)
Other	(34,013)	(30,215)
Total permanent differences	<u>(1,125,725)</u>	<u>(957,987)</u>
Timing adjustments:		
Investment differences	(978,403)	(574,022)
Reserves	1,009,962	(414,515)
DAC tax adjustment	(43,833)	(90,621)
Accrued Expenses	(259,375)	93,110
Other	(31,002)	(14,073)
Total timing adjustments	<u>(302,651)</u>	<u>(1,000,121)</u>
Other adjustments		
Unrealized (loss) gain on options	(670,773)	1,304,780
Total other adjustments	<u>(670,773)</u>	<u>1,304,780</u>
Federal income tax expense on operations and realized gains/losses	<u>\$ 8,175,432</u>	<u>\$ 11,594,863</u>
Gross change in deferred tax asset		
Timing adjustments offset in current taxes	\$ 302,651	\$ 1,000,121
Impact of non-admitted assets	(7,990)	49,296
Unrealized gains/losses	190,273	(46,499)
Other timing adjustments	273,887	(160,329)
Total change in deferred tax asset recorded directly to surplus	<u>758,821</u>	<u>842,589</u>
Total statutory income tax expense	<u>\$ 8,934,253</u>	<u>\$ 12,437,452</u>

E. No significant change.

F. No significant change.

G. No significant change.

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

No significant change.

Note 11 – Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

- A. The Company had no transfers of receivables reported as sales.
- B. The Company had no transfers and servicing of financial assets or extinguishments of liabilities.
- C. The Company had no wash sales.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

A.

1. Fair Value Measurements at Reporting Date

The Company has categorized its September 30, 2014 assets and liabilities measured at fair value 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	Total
Assets:				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	2,465,642	-	2,465,642
Commercial mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	2,465,642	-	2,465,642
Non-affiliated common stock	6,563,940	-	-	6,563,940
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	10,795,921	-	10,795,921
Variable annuity assets (separate accounts) (a)	-	649,443,843	-	649,443,843
Total assets accounted for at fair value	<u>\$ 6,563,940</u>	<u>\$ 662,705,406</u>	<u>\$ -</u>	<u>\$ 669,269,346</u>

(a) Separate account liabilities equal the fair value for separate account assets.

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. All transfers are reflected in the table above at fair value as of the end of 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. The Company's Level 2 financial instruments include residential mortgage-backed securities, separate account assets and equity index call options. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at September 30, 2014.

The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) 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 AMMC's 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, AMMC 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.

B. The Company has no 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	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	\$ 11,984,503	\$ 11,271,340	\$ 3,454,339	\$ 8,530,164	\$ -	\$ -
States, municipalities and political subdivisions	341,531,502	329,971,487	-	341,531,502	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	309,413,900	277,588,168	-	286,766,561	22,647,339	-
Commercial mortgage-backed securities	255,114,318	236,898,214	-	253,566,155	1,548,163	-
Asset-backed securities	226,406,408	225,269,317	-	214,341,782	12,064,626	-
All other bonds	1,183,628,007	1,116,462,518	-	1,172,577,787	11,050,220	-
Total bonds	\$ 2,328,078,638	\$ 2,197,461,044	\$ 3,454,339	\$ 2,277,313,951	\$ 47,310,348	\$ -
Non-affiliated common stock	6,563,940	6,563,940	6,563,940	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Variable annuity assets (separate accounts)	649,443,843	649,443,843	-	649,443,843	-	-
Equity index call options	10,795,921	10,795,921	-	10,795,921	-	-
Policy loans	60,249,135	60,249,135	-	-	60,249,135	-
Total financial assets	\$ 3,055,131,477	\$ 2,924,513,883	\$ 10,018,279	\$ 2,937,553,715	\$ 107,559,483	\$ -

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

Statement as of September 30, 2014 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? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
United Teacher Associates, Ltd., previously the parent of United Teacher Associates Insurance Company ("UTAIC"),
was merged out of existence so UTAIC is now a direct subsidiary of Great American Financial Resources, Inc

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

4.2 If yes, provide 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2011.....

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.12/31/2011.....

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).10/26/2012.....

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

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

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

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

7.2 If yes, give full information:

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

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

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

8.4 If 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES
American Money Management Corporation	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? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End		2 Current Quarter	
	Book/Adjusted Carrying Value		Book/Adjusted Carrying Value	
14.21 Bonds.....	\$	.....0	\$	.....0
14.22 Preferred Stock.....	\$	.....0	\$	.....0
14.23 Common Stock.....	\$	.....0	\$	.....0
14.24 Short-Term Investments.....	\$	.....0	\$	.....0
14.25 Mortgage Loans on Real Estate.....	\$	.....0	\$	.....0
14.26 All Other.....	\$	.....0	\$	.....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$	.....0	\$	.....0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$	.....0	\$	.....0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
 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 [X] No []

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

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

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202

PART 1 - INVESTMENT

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes No

18.2 If no, list exceptions:

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

	Amount	
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$.....	
1.12 Residential mortgages.....	\$.....	
1.13 Commercial mortgages.....	\$.....	
1.14 Total mortgages in good standing.....	\$.....	0
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$.....	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$.....	
1.32 Residential mortgages.....	\$.....	
1.33 Commercial mortgages.....	\$.....	
1.34 Total mortgages with interest overdue more than three months.....	\$.....	0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$.....	
1.42 Residential mortgages.....	\$.....	
1.43 Commercial mortgages.....	\$.....	
1.44 Total mortgages in process of foreclosure.....	\$.....	0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	0
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$.....	
1.62 Residential mortgages.....	\$.....	
1.63 Commercial mortgages.....	\$.....	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	2	3	Direct Business Only					
			Life Contracts		4	5	6	7
			Life Insurance Premiums	Annuity Considerations					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.	Active Status							
1. Alabama.....	AL	L		240,935			240,935	
2. Alaska.....	AK	L		121,608			121,608	
3. Arizona.....	AZ	L		1,815,062			1,815,062	
4. Arkansas.....	AR	L		501,557			501,557	
5. California.....	CA	L		27,746,557			27,746,557	
6. Colorado.....	CO	L		418,127			418,127	
7. Connecticut.....	CT	L		2,493,788			2,493,788	
8. Delaware.....	DE	L		261,266			261,266	
9. District of Columbia.....	DC	L		67,696			67,696	
10. Florida.....	FL	L		19,567,707			19,567,707	
11. Georgia.....	GA	L		860,369			860,369	
12. Hawaii.....	HI	L		1,079,323			1,079,323	
13. Idaho.....	ID	L		543,259			543,259	
14. Illinois.....	IL	L		4,867,196			4,867,196	
15. Indiana.....	IN	L		1,723,716			1,723,716	
16. Iowa.....	IA	L		962,649			962,649	
17. Kansas.....	KS	L		294,959			294,959	
18. Kentucky.....	KY	L		1,297,077			1,297,077	
19. Louisiana.....	LA	L		381,259			381,259	
20. Maine.....	ME	L		1,244,964			1,244,964	
21. Maryland.....	MD	L		507,026			507,026	
22. Massachusetts.....	MA	L		5,654,261			5,654,261	
23. Michigan.....	MI	L		8,946,008			8,946,008	
24. Minnesota.....	MN	L		2,379,978			2,379,978	
25. Mississippi.....	MS	L		180,990			180,990	
26. Missouri.....	MO	L		303,941			303,941	
27. Montana.....	MT	L		400,456			400,456	
28. Nebraska.....	NE	L		141,465			141,465	
29. Nevada.....	NV	L		2,592,905			2,592,905	
30. New Hampshire.....	NH	L		416,109			416,109	
31. New Jersey.....	NJ	L		8,660,851			8,660,851	
32. New Mexico.....	NM	L		279,015			279,015	
33. New York.....	NY	N		34,781			34,781	
34. North Carolina.....	NC	L		15,152,181			15,152,181	
35. North Dakota.....	ND	L		278,425			278,425	
36. Ohio.....	OH	L		16,871,115			16,871,115	
37. Oklahoma.....	OK	L		711,972			711,972	
38. Oregon.....	OR	L		170,335			170,335	
39. Pennsylvania.....	PA	L		5,111,416			5,111,416	
40. Rhode Island.....	RI	L		2,494,439			2,494,439	
41. South Carolina.....	SC	L		868,226			868,226	
42. South Dakota.....	SD	L		43,564			43,564	
43. Tennessee.....	TN	L		2,362,755			2,362,755	
44. Texas.....	TX	L		21,965,433			21,965,433	
45. Utah.....	UT	L		3,319,961			3,319,961	
46. Vermont.....	VT	N		273,015			273,015	
47. Virginia.....	VA	L		1,014,712			1,014,712	
48. Washington.....	WA	L		3,192,034			3,192,034	
49. West Virginia.....	WV	L		214,242			214,242	
50. Wisconsin.....	WI	L		602,267			602,267	
51. Wyoming.....	WY	L		74,989			74,989	
52. American Samoa.....	AS	N					0	
53. Guam.....	GU	N					0	
54. Puerto Rico.....	PR	N					0	
55. US Virgin Islands.....	VI	N					0	
56. Northern Mariana Islands.....	MP	N					0	
57. Canada.....	CAN	N					0	
58. Aggregate Other Alien.....	OT	XXX	0	9,859	0	0	9,859	0
59. Subtotal.....	(a).....49		0	171,717,800	0	0	171,717,800	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	171,717,800	0	0	171,717,800	0
96. Plus Reinsurance Assumed.....	XXX						0	
97. Totals (All Business).....	XXX		0	171,717,800	0	0	171,717,800	0
98. Less Reinsurance Ceded.....	XXX						0	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		0	171,717,800	0	0	171,717,800	0

DETAILS OF WRITE-INS

58001. Other Alien.....	XXX			9,859			9,859	
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	9,859	0	0	9,859	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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU		
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risiko Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Marketform Group Limited	GBR		
Marketform Holdings Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Limited	GBR		
Gabinete Marketform SL	ESP		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Marketform Management Services Limited	GBR		
Marketform Managing Agency Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Marketform Trust Company Limited	GBR		

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart**

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
└─ Great American Financial Resources, Inc. ^	DE	06-1356481	
└─ AAG Insurance Agency, Inc.	KY	31-1422717	
└─ Ceres Group, Inc.	DE	34-1017531	
└─ Continental General Corporation	NE	47-0717079	
└─ Continental General Insurance Company *	OH	47-0463747	71404
└─ QQAgency of Texas, Inc.	TX	34-1947042	
└─ Great American Advisors, Inc.	OH	31-1395344	
└─ Great American Life Insurance Company *	OH	13-1935920	63312
└─ Aerielle IP Holdings, LLC ^	OH	45-2969767	
└─ Aerielle, LLC ^	DE	26-4391696	
└─ Annuity Investors Life Insurance Company *	OH	31-1021738	93661
└─ Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
└─ Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
└─ Brothers Management, LLC (99%)	FL	20-1246122	
└─ FT Liquidation, LLC	OH	45-3988240	
└─ GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
└─ GALIC - Sorrento, LLC ^	FL	45-5565693	
└─ GALIC Brothers, Inc. (80%)	OH	31-1391777	
└─ GALIC Pointe, LLC ^	FL	45-1144095	
└─ Manhattan National Holding Corporation	OH	26-3260520	
└─ Manhattan National Life Insurance Company *	OH	45-0252531	67083
└─ Skipjack Marina Corp.	MD	52-2179330	
└─ United Teacher Associates Insurance Company *	TX	58-0869673	63479
└─ UTA Acquisitions, LLC	TX	47-1933937	
└─ Great American Holding, Inc.	OH	42-1575938	
└─ Agricultural Services, LLC	OH	27-3062314	
└─ United States Commodities Producers, LLC (75%)	MT	45-4110027	
└─ United States Livestock Producers, LLC (75%)	NV	27-2354685	
└─ Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
└─ American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
└─ American Empire Insurance Company *	OH	31-0973761	37990
└─ American Empire Underwriters, Inc.	TX	59-1671722	
└─ GAI Australia Pty Ltd	AUS		
└─ Great American International Insurance Limited *	IRL		
└─ Mid-Continent Casualty Company *	OH	73-0556513	23418
└─ Mid-Continent Assurance Company *	OH	73-1406844	15380
└─ Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
└─ Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
└─ Oklahoma Surety Company *	OH	73-0773259	23426
└─ Republic Indemnity Company of America *	CA	95-2801326	22179
└─ Republic Indemnity Company of California *	CA	31-1054123	43753
└─ Summit Consulting, LLC	FL	59-1683711	
└─ Heritage Summit Healthcare, LLC	FL	59-3385208	
└─ Summit Holding Southeast, Inc.	FL	59-3409855	
└─ Bridgefield Employers Insurance Company*	FL	59-1835212	10701
└─ Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.4%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC		
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BMU		
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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
Group Code	Group Name	NAIC Company Code	Federal 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)	*
Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

Q13

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
Group Code	Group Name	NAIC Company Code	Federal 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)	*
			31-1262960				Risiko Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			31-0823725				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0606803				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0556144				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0412245				Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0431601				Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
			06-1356481				Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	1.....
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	71404.....	47-0463747				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	
			34-1947042				QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			31-1395344				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	63312.....	13-1935920				Great American Life Insurance Company.....	OH.....	UDP.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			45-2969767				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial Group, Inc.....	2.....
			26-4391696				Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	93661.....	31-1021738				Annuity Investors Life Insurance Company.....	OH.....	RE.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	
			20-1246122				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc.....	
			45-3988240				FT Liquidation, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			45-5565693				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	2.....
			31-1391777				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc.....	
			45-1144095				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	2.....
			26-3260520				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	67083.....	45-0252531				Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	

Q13.1

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
Group Code	Group Name	NAIC Company Code	Federal 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)	*
0084	American Financial Group, Inc.	63479	52-2179330 58-0869673 47-1933937 42-1575938 27-3062314 45-4110027				Skipjack Marina Corp. United Teacher Associates Insurance Company UTA Acquisitions, LLC Great American Holding, Inc. Agricultural Services, LLC United States Commodities Producers LLC	MD TX TX OH OH MT	NIA IA NIA NIA NIA NIA	Great American Life Insurance Company Great American Financial Resources, Inc. United Teacher Associates Insurance Company American Financial Group, Inc. Great American Holding, Inc. Agricultural Services, LLC	Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 75.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897 27-2354685				Livestock Market Enhancement Risk Retention Group United States Livestock Producers, LLC	NV NV	IA NIA	United States Commodities Producers LLC Agricultural Services, LLC	Ownership Ownership	1.000 75.000	American Financial Group, Inc. American Financial Group, Inc.	2
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761 59-1671722				American Empire Insurance Company American Empire Underwriters, Inc. GAI Australia Pty Ltd	OH TX AUS	IA NIA NIA	American Empire Surplus Lines Insurance Company American Empire Insurance Company Great American Holding, Inc.	Ownership Ownership Ownership	100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661 30-0571535				Mid-Continent Assurance Company Mid-Continent Excess and Surplus Insurance Company Mid-Continent Specialty Insurance Services, Inc.	OH DE OK	IA IA NIA	Mid-Continent Casualty Company Mid-Continent Casualty Company Mid-Continent Casualty Company	Ownership Ownership Ownership	100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123 59-1683711 59-3385208 59-3409855				Republic Indemnity Company of California Summit Consulting, LLC Heritage Summit Healthcare, LLC Summit Holding Southeast, Inc.	CA FL FL FL	IA NIA NIA NIA	Republic Indemnity Company of America Great American Holding, Inc. Summit Consulting, LLC Great American Holding, Inc.	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234 45-2969767 26-4391696 31-1463075 59-2840291 20-5173494 20-5173589 25-1754638 59-2840294 20-4498054				Great American Insurance Company Aerielle IP Holdings, LLC Aerielle, LLC American Signature Underwriters, Inc. Brothers Property Corporation Brothers Le Pavillon, LLC Brothers Le Pavillon (SPE), LLC Brothers Pennsylvanian Corporation Brothers Property Management Corporation Crescent Centre Apartments	OH OH DE OH OH DE DE PA OH OH	IA NIA NIA NIA NIA NIA NIA NIA NIA NIA	American Financial Group, Inc. Great American Insurance Company Great American Insurance Company Great American Insurance Company Great American Insurance Company Brothers Property Corporation Brothers Le Pavillon, LLC Brothers Property Corporation Brothers Property Corporation Brothers Property Corporation Great American Insurance Company	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 37.500 37.500 100.000 80.000 100.000 100.000 100.000 100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	2 2 2 1

Q13.2

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
Group Code	Group Name	NAIC Company Code	Federal 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)	*
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0589001				Dempsey & Sidors Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Financidora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.000	American Financial Group, Inc....	
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc....	3.....
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			45-5565693				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc....	2.....
			45-1144095				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc....	2.....
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	26832	95-1542353				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	26344	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	39896	61-0983091				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1228726				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	10646	36-4079497				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	37532	31-0954439				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	41858	31-1036473				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	22136	13-5539046				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	38024	31-0974853				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc....	4.....
			31-1073664				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	38580	31-1288778				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	31135	31-1209419				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084	American Financial Group, Inc.....	33723	31-1237970				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			59-1263251				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			34-1607394		0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	51.400	American Financial Group, Inc....	
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	

Q13.3

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
Group Code	Group Name	NAIC Company Code	Federal 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)	*
			98-0191335				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			66-0660039				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
							Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc....	5.....
0084.....	American Financial Group, Inc.....	32620.....	34-1607395				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	11051.....	99-0345306				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			43-1254631				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	41106.....	95-3623282				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	21172.....	86-0114294				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
							Vanliner Reinsurance Limited.....	BMU.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			20-5546054				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			46-4570914				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc....	
			27-2226948				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			871850814				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	49.000	American Financial Group, Inc....	
			31-1293064				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			72-1331800				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	
			36-4517754				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.000	American Financial Group, Inc....	
			32-0050970				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	
			31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	

Q13.4

Asterisk	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.

Statement as of September 30, 2014 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

Explanations:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:



Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	21,500		21,500	21,500
2505. Accounts receivable.....	292	292	0	
2597. Summary of remaining write-ins for Line 25.....	21,792	292	21,500	21,500

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	766	281	281
08.397. Summary of remaining write-ins for Line 8.3.....	766	281	281

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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 depreciation.....		
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).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,101,516,633	1,993,430,221
2. Cost of bonds and stocks acquired.....	323,467,597	418,482,966
3. Accrual of discount.....	8,289,534	8,714,934
4. Unrealized valuation increase (decrease).....	543,639	(132,853)
5. Total gain (loss) on disposals.....	1,822,909	3,024,731
6. Deduct consideration for bonds and stocks disposed of.....	229,919,339	319,290,422
7. Deduct amortization of premium.....	1,694,497	2,532,625
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	1,491	180,319
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,204,024,985	2,101,516,633
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,204,024,985	2,101,516,633

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,673,825,249	129,040,766	131,613,738	(9,825,336)	1,650,504,603	1,673,825,249	1,661,426,941	1,575,902,258
2. NAIC 2 (a).....	480,074,244	24,396,932	12,343,792	11,112,663	490,027,762	480,074,244	503,240,047	501,140,990
3. NAIC 3 (a).....	40,607,475		1,808,173	1,252,280	34,347,453	40,607,475	40,051,582	36,968,381
4. NAIC 4 (a).....	7,712,140		1,096,877	(867,450)	7,681,098	7,712,140	5,747,813	5,329,847
5. NAIC 5 (a).....	14,223			(62)	14,327	14,223	14,161	341,468
6. NAIC 6 (a).....	2,807,759		192,043	29,548	3,008,795	2,807,759	2,645,264	444,136
7. Total Bonds.....	2,205,041,090	153,437,698	147,054,623	1,701,643	2,185,584,038	2,205,041,090	2,213,125,808	2,120,127,080
PREFERRED STOCK								
8. NAIC 1.....								
9. NAIC 2.....								
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	2,205,041,090	153,437,698	147,054,623	1,701,643	2,185,584,038	2,205,041,090	2,213,125,808	2,120,127,080

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....15,664,764; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of September 30, 2014 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.....	15,664,764	XXX.....	15,664,764	5,505	

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.....	24,617,894	19,398,036
2. Cost of short-term investments acquired.....	265,453,425	404,332,612
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	274,406,555	399,112,754
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).....	15,664,764	24,617,894
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	15,664,764	24,617,894

Statement as of September 30, 2014 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 9, prior year).....	12,681,256
2. Cost paid/(consideration received) on additions.....	5,534,595
3. Unrealized valuation increase (decrease).....	(1,942,897)
4. Total gain (loss) on termination recognized.....	
5. Considerations received (paid) on terminations.....	
6. Amortization.....	(5,477,033)
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	10,795,921
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>10,795,921</u>

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.....	0 0
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.....	0 0
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.....	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).....	<u>0</u>

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement as of September 30, 2014 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.....	10,795,921
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____
3. Total (Line 1 plus Line 2).....	<u>10,795,921</u>
4. Part D, Section 1, Column 5.....	10,795,921
5. Part D, Section 1, Column 6.....	_____
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	10,795,921
8. Part B, Section 1, Column 13.....	_____
9. Total (Line 7 plus Line 8).....	<u>10,795,921</u>
10. Part D, Section 1, Column 8.....	10,795,921
11. Part D, Section 1, Column 9.....	_____
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	_____
14. Part B, Section 1, Column 20.....	_____
15. Part D, Section 1, Column 11.....	_____
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

Sch. E-Verification
NONE

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

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 RP 7	U.S. TREASURY NOTES 1.75 10/31/2018.....		09/12/2014	GOLDMAN SACHS.....		1,278,434	1,270,000	8,334	1
0599999	Total Bonds - U.S. Government.....					1,278,434	1,270,000	8,334	XXX
Bonds - Industrial and Miscellaneous									
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024.....		07/28/2014	BARCLAYS CAPITAL.....		1,993,440	2,000,000		1FE.....
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36.....		09/10/2014	GOLDMAN SACHS.....		999,950	1,000,000		1FE.....
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024.....		09/15/2014	BARCLAYS CAPITAL.....		1,993,120	2,000,000		1FE.....
05578Q AD 5	BPCE 4.50 03/15/2025.....	R	09/08/2014	JP MORGAN SECURITIES INC.....		1,971,540	2,000,000		2FE.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		03/29/2012	CITIGROUP.....			1,999		1FM.....
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024.....		08/21/2014	BANC OF AMERICA SECURITIES.....		1,998,540	2,000,000		2FE.....
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025.....		07/31/2014	BANC OF AMERICA SECURITIES.....		2,082,200	2,000,000	16,897	1FE.....
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026.....		09/22/2014	DEUTSCHE BANK.....		1,995,120	2,000,000		1FE.....
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024.....		07/24/2014	JP MORGAN SECURITIES INC.....		1,992,300	2,000,000		1FE.....
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024.....		08/11/2014	CITIGROUP.....		997,710	1,000,000		2FE.....
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26.....		08/05/2014	MORGAN STANLEY.....		1,000,000	1,000,000		1FE.....
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....		05/29/2009	Credit Suisse.....			392		1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		06/30/2014	ADJUSTMENT.....			315		1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....		05/29/2009	Credit Suisse.....			169		1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		05/31/2009	Credit Suisse.....			2		1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....		05/31/2009	Credit Suisse.....			81		1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....		06/30/2014	ADJUSTMENT.....			520		1FM.....
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021.....		07/21/2014	CS FIRST BOSTON.....		3,988,720	4,000,000		1FE.....
150323 AC 7	CEDF 2014-4A AF CLO 3.491 10/23/2026.....	R	09/17/2014	JEFFERIES & CO.....		2,000,000	2,000,000		1FE.....
171232 AE 1	CHUBB CORP 6.80 11/15/2031.....		08/01/2014	BANC OF AMERICA SECURITIES.....		1,312,810	1,000,000	15,300	1FE.....
184588 AC 5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020.....	R	09/16/2014	JP MORGAN SECURITIES INC.....		958,750	1,000,000	2,328	1FE.....
200340 AQ 0	COMERICA INC 3.80 07/22/2026.....		07/17/2014	JP MORGAN SECURITIES INC.....		1,995,600	2,000,000		2FE.....
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024.....	R	09/04/2014	CS FIRST BOSTON.....		1,988,720	2,000,000		1FE.....
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024.....		07/24/2014	HSBC SECURITIES.....		1,980,780	2,000,000		1FE.....
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024.....		07/31/2014	SANDLER & O'NEIL PARTNERS.....		1,000,000	1,000,000		2Z.....
278642 AL 7	EBAY INC 3.45 08/01/2024.....		07/23/2014	CITIGROUP.....		2,996,970	3,000,000		1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24.....	R	07/23/2014	DEUTSCHE BANK.....		1,999,582	2,000,000		1FE.....
40414L AL 3	HCP INC 3.875 08/15/2024.....		08/07/2014	UBS WARBURG.....		996,300	1,000,000		2FE.....
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025.....		09/09/2014	BANC OF AMERICA SECURITIES.....		987,800	1,000,000		2FE.....
45384B AA 4	INDEPENDENT BK 5.875 08/01/24.....		07/17/2014	SANDLER & O'NEIL PARTNERS.....		2,000,000	2,000,000		2Z.....
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073.....		07/16/2014	CS FIRST BOSTON.....		1,499,028	1,500,000		1FE.....
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024.....		09/03/2014	JP MORGAN SECURITIES INC.....		1,989,500	2,000,000		1FE.....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		08/26/2008	JEFFRIES AND COMPANY.....			60		1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		08/26/2008	RE-JEFFRIES.....			130		1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....		03/31/2009	RE-JEFFRIES.....			333		1FM.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....		03/31/2009	RE-JEFFRIES.....			3,731		1FM.....

QE04

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....		...05/26/2014	Capital Interest.....		.....(4)	.....(3,731)		1FM.....
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....		...03/31/2009	RE-JEFFRIES.....			.....223		1FM.....
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....		...06/30/2014	ADJUSTMENT.....			.....49		1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....		...06/30/2014	ADJUSTMENT.....			.....809		1FM.....
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....		...03/31/2009	RE-JEFFRIES.....			.....155		1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		...03/31/2009	RE-JEFFRIES.....			.....14		1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		...03/31/2009	RE-JEFFRIES.....			.....2,595		1FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....		...03/31/2009	RE-JEFFRIES.....			.....172		1FM.....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		...03/31/2009	RE-JEFFRIES.....			.....119		1FM.....
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....		...03/31/2009	RE-JEFFRIES.....			.....65		1FM.....
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		...03/31/2009	RE-JEFFRIES.....			.....84		1FM.....
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024.....		...09/02/2014	mitsubishi.....		.....996,410	.....1,000,000		2FE.....
571044 AE 6	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....		...08/12/2014	BANC OF AMERICA SECURITIES.....		.....71,625	.....75,000	.....57	1FE.....
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025.....		...09/03/2014	BANC OF AMERICA SECURITIES.....		.....1,992,340	.....2,000,000		2FE.....
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024.....		...08/12/2014	BANC OF AMERICA SECURITIES.....		.....980,540	.....1,000,000		2FE.....
637138 AC 2	NATL PENN BANC 4.25 09/30/2024.....		...09/09/2014	SANDLER & O'NEIL PARTNERS.....		.....2,000,000	.....2,000,000		1FE.....
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026.....		...07/18/2014	JEFFERIES & CO.....		.....2,998,500	.....3,000,000		1FE.....
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26.....		...08/07/2014	BANC OF AMERICA SECURITIES.....		.....994,300	.....1,000,000		1FE.....
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26.....		...08/07/2014	BANC OF AMERICA SECURITIES.....		.....496,950	.....500,000		1FE.....
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024.....		...08/12/2014	SANDLER & O'NEIL PARTNERS.....		.....1,000,000	.....1,000,000		1FE.....
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024.....		...09/22/2014	MORGAN STANLEY.....		.....1,989,960	.....2,000,000		2FE.....
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029.....		...08/06/2014	BANC OF AMERICA SECURITIES.....		.....999,825	.....1,000,000		1FE.....
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019.....		...09/16/2014	JP MORGAN SECURITIES INC.....		.....1,998,100	.....2,000,000		2FE.....
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024.....		...09/02/2014	JP MORGAN SECURITIES INC.....		.....998,420	.....1,000,000		2FE.....
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024.....		...08/06/2014	RBS SECURITIES/GREENWICH.....		.....998,210	.....1,000,000		1FE.....
747262 AT 0	QVC INC 4.45 02/15/2025.....		...08/07/2014	WELLS FARGO BROKERAGE SERVICES.....		.....998,600	.....1,000,000		2FE.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...06/26/2014	Capital Interest.....			.....(4,570)		1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...07/08/2010	GREENWICH CAPITAL MARKETS, INC.....		.....817	.....7,098		1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		...08/26/2014	Capital Interest.....		.....3,443	.....4,497		1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...06/30/2014	Capital Interest.....		.....13,895			1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		...06/30/2014	ADJUSTMENT.....			.....(16,849)		1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....		...05/26/2014	Capital Interest.....		.....(2,878)	.....(31)		1FM.....
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043.....		...07/11/2014	JP MORGAN SECURITIES INC.....		.....1,161,436	.....1,294,079	.....1,010	1FM.....
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....		...07/24/2014	CS FIRST BOSTON.....		.....499,993	.....500,000		2AM.....
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026.....		...07/23/2014	MORGAN STANLEY.....		.....992,500	.....1,000,000		1FE.....
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026.....		...07/23/2014	MORGAN STANLEY.....		.....2,000,000	.....2,000,000		1FE.....
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23.....		...09/18/2014	BANC OF AMERICA SECURITIES.....		.....1,999,869	.....2,000,000		1FE.....
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024.....		...08/06/2014	JP MORGAN SECURITIES INC.....		.....998,060	.....1,000,000		2FE.....
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026.....		...07/17/2014	CITIGROUP.....		.....1,000,000	.....1,000,000		1FE.....
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026.....		...07/17/2014	CITIGROUP.....		.....1,000,000	.....1,000,000		1FE.....

QE04.1

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
886546 AA 8	TIFFANY & CO 3.80 10/01/2024.....		...09/22/2014	BANC OF AMERICA SECURITIES.....		.....997,020	.....1,000,000		2FE.....
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024.....	R.....	...07/28/2014	CITIGROUP.....		.....996,140	.....1,000,000		1FE.....
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026.....		...07/28/2014	CS FIRST BOSTON.....		.....1,000,000	.....1,000,000		1FE.....
91159H HK 9	US BANCORP 3.60 09/11/2024.....		...09/08/2014	US BANCORP.....		.....2,993,760	.....3,000,000		1FE.....
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26.....		...09/17/2014	AMHERST SECURITIES CORP.....		.....1,494,258	.....1,500,000		1FE.....
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26.....		...09/08/2014	JP MORGAN SECURITIES INC.....		.....1,000,000	.....1,000,000		1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					.....82,380,569	.....82,367,512	.....35,593	.....XXX.....
8399997	Total Bonds - Part 3.....					.....83,659,003	.....83,637,512	.....43,928	.....XXX.....
8399999	Total Bonds.....					.....83,659,003	.....83,637,512	.....43,928	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
140661 10 9	CAPMARK FINANCIAL GROUP INC.....		...07/30/2014	Liquidation.....	.....35,000	.....172	.....XXX.....		L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					.....172	.....XXX.....	.....0	.....XXX.....
9799997	Total Common Stocks - Part 3.....					.....172	.....XXX.....	.....0	.....XXX.....
9799999	Total Common Stocks.....					.....172	.....XXX.....	.....0	.....XXX.....
9899999	Total Preferred and Common Stocks.....					.....172	.....XXX.....	.....0	.....XXX.....
9999999	Total Bonds, Preferred and Common Stocks.....					.....83,659,174	.....XXX.....	.....43,928	.....XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE04.2

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
Bonds - U.S. Government																					
31383S	RS 1		09/25/2014	MBS Paydown		320	320	320	319		(0)		(0)		320			0	13	05/01/2031	1.....
31406J	2L 6		09/25/2014	MBS Paydown		6,402	6,402	6,507	6,303		(341)		(341)		6,402			0	229	01/01/2035	1.....
63252F	AA 7		09/01/2014	Sinking Fund Redemption		91,127	91,127	97,143	93,273		(421)		(421)		91,127			0	7,746	09/01/2019	1FE.....
690353	RX 7		08/27/2014	Sinking Fund Redemption		37,953	37,953	37,953	37,952		0		0		37,953			0	1,685	02/27/2027	1.....
690353	XM 4		09/15/2014	Sinking Fund Redemption		28,571	28,571	28,571	28,571		0		0		28,571			0	769	12/15/2030	1.....
83162C	GM 9		07/01/2014	MBS Paydown		10,846	10,846	10,846	10,846		0		0		10,846			0	683	01/01/2016	1.....
0599999. Total Bonds - U.S. Government						175,220	175,220	181,341	177,264	0	(762)	0	(762)	0	175,220	0	0	0	11,125	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
130333	CA 3		09/01/2014	MBS Paydown		79,912	79,912	79,912	79,912				0		79,912			0	1,542	02/01/2042	1FE.....
130333	CB 1		09/01/2014	MBS Paydown		63,269	63,269	63,110	63,126		39		39		63,269			0	1,291	02/01/2042	1FE.....
31395X	3F 0		09/15/2014	MBS Paydown		56,587	56,587	55,208	56,003		371		371		56,587			0	2,070	10/15/2034	1.....
34074M	JB 8		09/01/2014	MBS Paydown		63,225	63,225	63,225	63,225				0		63,225			0	1,152	07/01/2041	1FE.....
34074M	JC 6		09/01/2014	MBS Paydown		51,525	51,525	51,525	51,525				0		51,525			0	934	07/01/2041	1FE.....
462467	NW 7		09/01/2014	Partial Call		45,000	45,000	45,000	45,000		(0)		(0)		45,000			0	858	02/01/2042	1FE.....
49130T	PS 9		09/01/2014	Partial Call		90,000	90,000	90,000	90,000				0		90,000			0	1,825	11/01/2041	1FE.....
49130T	PT 7		09/01/2014	Partial Call		60,000	60,000	60,000	60,000				0		60,000			0	1,225	11/01/2041	1FE.....
57429L	AL 0		07/01/2014	Sinking Fund Redemption		90,000	90,000	97,104	94,067		(4,067)		(4,067)		90,000			0	5,832	07/01/2022	1FE.....
57586N	UR 0		09/15/2014	MBS Paydown		6,790	6,790	6,790					0		6,790			0	91	01/15/2046	1FE.....
64972C	BD 4		09/15/2014	MBS Paydown		7,864	7,864	7,864					0		7,864			0	43	06/15/2036	1FE.....
658207	MA 0		07/01/2014	Sinking Fund Redemption		35,000	35,000	35,000	35,000		0		0		35,000			0	1,725	01/01/2030	1FE.....
882750	NE 8		09/01/2014	Partial Call		50,000	50,000	50,000	49,996		4		4		50,000			0	2,252	07/01/2041	1FE.....
91528N	AA 9		07/15/2014	Partial Call		80,000	80,000	80,000	79,995		12		12		80,000			0		07/20/2036	1FE.....
91528N	AA 9		07/20/2014	Sinking Fund Redemption		135,000	135,000	135,000	134,992		12		12		135,000			0	11,296	07/20/2036	1FE.....
92812U	Q3 5		09/25/2014	MBS Paydown		40,072	40,072	40,072			(155)		(155)		40,072			0	1,117	12/25/2043	1FE.....
92813T	EE 6		09/25/2014	MBS Paydown		36,697	36,697	36,697	36,692		29		29		36,697			0	856	08/25/2042	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						990,941	990,941	996,507	939,534	0	(3,756)	0	(3,756)	0	990,941	0	0	0	34,109	XXX...	XXX...
Bonds - Industrial and Miscellaneous																					
00164T	AA 6		07/15/2014	Sinking Fund Redemption		47,230	47,230	49,431	48,890		(94)		(94)		47,230			0	2,711	01/15/2028	1FE.....
00173P	AB 1	R..	09/25/2014	MBS Paydown		863,114	863,114	849,627	859,150		3,964		3,964		863,114			0	4,536	03/25/2017	1FE.....
00213R	AA 1		09/15/2014	MBS Paydown		27,260	27,260	27,260	27,251		(1)		(1)		27,260			0	349	12/15/2042	1FE.....
00249E	AA 8		09/01/2014	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	878	11/01/2017	2FE.....
00441Y	AC 6		09/25/2014	MBS Paydown		52,632	52,632	46,119	49,826		1,843		1,843		52,632			0	101	08/25/2036	1FM.....
006346	AK 6		09/20/2014	MBS Paydown		17,734	17,734	17,734	17,734				0		17,734			0	643	12/20/2040	1FE.....
007036	GS 9		09/25/2014	MBS Paydown		48,045	48,045	44,952	44,904		1,666		1,666		48,045			0	832	06/25/2035	1FM.....
00846U	AE 1		07/14/2014	Make Whole Call		2,111,950	2,000,000	1,993,740	1,998,011		1,989		1,989		2,000,000		111,950	111,950	91,667	09/14/2015	2FE.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig 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 or Market Indicator (a)
009363 AG 7	AIRGAS INC 4.50 09/15/14.....		09/15/2014	Maturity.....		2,000,000	2,000,000	1,997,600	1,999,631		369		369		2,000,000			0	90,000	09/15/2014	2FE.....
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.....		07/15/2014	Sinking Fund Redemption.....		26,432	26,432	26,432	26,429		(0)		(0)		26,432			0	1,925	01/15/2023	2AM.....
02660L AA 8	AHMA 2006-4 1A1SEQ SSNR FLT 10/25/2046.....		09/25/2014	MBS Paydown.....		11,477	11,477	8,608	7,920		666		666		11,477			0	25	10/25/2046	1FM.....
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....		09/26/2014	MBS Paydown.....		100,750	100,750	92,312	97,659		2,220		2,220		100,750			0	1,348	04/26/2037	1FM.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		09/26/2014	MBS Paydown.....		32,421	32,421	31,691	31,854		11		11		32,421			0	1,372	06/26/2035	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		09/26/2014	MBS Paydown.....		102,653	102,653	96,494	96,776		1,685		1,685		102,653			0	1,926	11/26/2036	1FM.....
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....		09/27/2014	MBS Paydown.....		97,945	97,945	95,251	94,843		1,091		1,091		97,945			0	4,065	06/27/2037	1FM.....
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		09/26/2014	MBS Paydown.....		69,138	69,138	68,101	68,375		336		336		69,138			0	2,477	03/26/2036	1FM.....
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....		09/26/2014	MBS Paydown.....		92,567	92,567	91,873	92,160		349		349		92,567			0	3,898	12/26/2036	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....		09/26/2014	MBS Paydown.....		37,669	37,669	35,691	35,523		266		266		37,669			0	1,633	10/26/2035	1FM.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....		09/26/2014	MBS Paydown.....		49,664	49,664	43,705	44,101		1,688		1,688		49,664			0	746	01/26/2036	1FM.....
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40.....		09/17/2014	MBS Paydown.....		42,459	42,459	39,979	41,239		1,175		1,175		42,459			0	1,649	07/17/2040	1FE.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....		09/26/2014	MBS Paydown.....		66,379	66,379	61,733	62,987		1,373		1,373		66,379			0	1,094	05/26/2036	1FM.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....		09/26/2014	MBS Paydown.....		39,412	39,412	34,682	34,951		541		541		39,412			0	690	11/26/2035	1FM.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....		09/20/2014	MBS Paydown.....		37,794	37,794	31,227	31,789		784		784		37,794			0	89	11/20/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		08/25/2014	MBS Paydown.....		103,522	103,522	82,638	89,270				0		103,522			0		03/25/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		09/25/2014	Pass-Through Loss.....			28,378	11,761					0		28,378		(28,378)	(28,378)		03/25/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....		09/30/2014	Book Value Adjustment.....							26		26		(28,378)		28,378	28,378	5,107	03/25/2036	1FM.....
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....		07/10/2014	MBS Paydown.....		270,670	270,670	273,059	270,670				0		270,670			0	28,876	09/10/2045	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		09/25/2014	MBS Paydown.....		57,151	57,151	23,951	52,044				0		57,151			0		05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		09/25/2014	Pass-Through Loss.....			16,530	35,823			2,165		2,165					0	251	05/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		09/25/2014	MBS Paydown.....		67,176	67,176	65,413	61,893		(206)		(206)		67,176			0	2,433	09/25/2035	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....		09/25/2014	MBS Paydown.....		14,878	14,878	12,824	13,285				0		14,878			0		10/25/2035	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....		09/25/2014	Pass-Through Loss.....			494	435					0		494		(494)	(494)		10/25/2035	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....		09/30/2014	Book Value Adjustment.....							(3,341)		(3,341)		(494)		494	494	271	10/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		08/31/2014	Book Value Adjustment.....									0		(328)		328	328		11/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		09/25/2014	MBS Paydown.....		4,898	4,898	4,322	4,952				0		4,898			0		11/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		09/25/2014	Pass-Through Loss.....			329	290			18		18		329		(329)	(329)	97	11/25/2035	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		09/25/2014	MBS Paydown.....		8,382	8,382	7,927	8,078				0		8,382			0		01/25/2037	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		09/25/2014	Pass-Through Loss.....			2,494	2,369			72		72					0	420	01/25/2037	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		09/25/2014	MBS Paydown.....		622	622	591	749				0		622			0		10/25/2036	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		09/25/2014	Pass-Through Loss.....			404	384			19		19					0	40	10/25/2036	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		09/25/2014	MBS Paydown.....		9,860	9,860	8,405	7,982				0		9,860			0		05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		09/25/2014	Pass-Through Loss.....			752	949			62		62					0	404	05/25/2037	1FM.....
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....		09/26/2014	MBS Paydown.....		118,353	118,353	118,353	118,149		132		132		118,353			0	4,684	09/26/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		09/26/2014	MBS Paydown.....		257,272	257,272	244,409	248,504		2,638		2,638		257,272			0	10,318	08/26/2037	1FM.....

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 or Market Indicator (a)
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....		09/26/2014	MBS Paydown.....		299,795	299,795	294,174	296,815		1,547		1,547		299,795			0	11,839	10/26/2036	1FM.....
05955T AA 8	BALL 2009-UB2 44AA SEQ SSNR CSTR 2/24/51....		09/24/2014	MBS Paydown.....		93,636	93,636	95,380	94,279		(964)		(964)		93,636			0	3,950	02/24/2051	1FE.....
05955T AC 4	BALL 2009-UB2 44AB SEQ SSNR CSTR 12/49.....		09/24/2014	MBS Paydown.....		43,532	43,532	42,269	42,804		553		553		43,532			0	1,684	12/24/2049	1FE.....
05955T AE 0	BALL 2009-UB2 44AC SEQ CSTR 02/24/44.....		09/24/2014	MBS Paydown.....		373,737	373,737	339,103	356,794		15,446		15,446		373,737			0	14,712	02/24/2044	1FE.....
05955U AG 2	BALL 2010-UB3 44A2 RR SEQ CSTR 5/15/46.....		09/15/2014	MBS Paydown.....		27,865	27,865	26,341	27,047		754		754		27,865			0	1,082	05/15/2046	1FE.....
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR.....		09/26/2014	MBS Paydown.....		300,080	300,080	301,205	298,968		(828)		(828)		300,080			0	12,164	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		09/26/2014	Pass-Through Loss.....			15,908	9,141					0	15,908		(15,908)	(15,908)			08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		09/30/2014	Book Value Adjustment.....							118		118	(15,908)		15,908	15,908	15,908	664	08/26/2037	1FM.....
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....		09/17/2014	MBS Paydown.....		7,716	7,716	7,101	7,396		312		312		7,716			0	333	07/17/2040	1FE.....
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....		09/20/2014	MBS Paydown.....		42,283	42,283	42,452	42,445		(22)		(22)		42,283			0	1,051	09/20/2027	1FE.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....		09/25/2014	MBS Paydown.....		57,328	57,328	57,937	57,909		(79)		(79)		57,328			0	2,138	09/25/2033	2FM.....
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41.....		09/11/2014	MBS Paydown.....		67,624	67,624	68,073	67,675		(149)		(149)		67,624			0	2,578	09/11/2041	1FM.....
079860 AL 6	BELLSOUTH CORP 5.20 12/15/2016.....		07/15/2014	Make Whole Call.....		2,204,238	2,000,000	1,933,380	1,976,246		23,754		23,754		2,000,000		204,238	204,238	60,667	12/15/2016	1FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		09/15/2014	MBS Paydown.....		6,720	6,720	6,740	6,719		0		0		6,720			0	250	11/15/2039	1FE.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		09/25/2014	MBS Paydown.....		129,005	129,005	129,004	129,005		0		0		129,005			0	5,518	12/25/2036	6FE.....
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39...		09/19/2014	MBS Paydown.....		8,126	8,126	7,869	8,007		114		114		8,126			0	324	12/19/2039	1FE.....
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51....		09/19/2014	MBS Paydown.....		30,100	30,075	32,526	31,506		(1,420)		(1,420)		30,100			0	1,380	02/19/2051	1FE.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		09/20/2014	MBS Paydown.....		2,321	2,321	2,287	1,413		0		0		2,321			0	42	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		09/20/2014	Pass-Through Loss.....			(16)	(15)			155		155					0	42	06/20/2036	1FM.....
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027.....		09/18/2014	MBS Paydown.....		29,700	29,700	29,696	29,696		1		1		29,700			0	835	06/18/2027	1FE.....
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28.....		09/18/2014	MBS Paydown.....		55,600	55,600	55,579	55,580		2		2		55,600			0	1,196	06/18/2028	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		09/18/2014	MBS Paydown.....		14,778	14,778	14,777	14,777		0		0		14,778			0	362	11/18/2028	1FE.....
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36.....		09/26/2014	MBS Paydown.....		241,918	241,918	241,918	241,247		84		84		241,918			0	8,518	01/26/2036	1FM.....
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35....		09/26/2014	MBS Paydown.....		289,457	289,457	289,457	288,604		137		137		289,457			0	10,645	10/26/2035	1FM.....
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....		09/26/2014	Pass-Through Loss.....			15,816	14,688			(153)		(153)		3		(3)	(3)	600	10/26/2035	1FM.....
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35.....		09/26/2014	MBS Paydown.....		36,785	36,785	36,785	35,362		729		729		36,785			0	1,366	11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		03/26/2014	Pass-Through Loss.....			(141)				(1)		(1)					0	8	11/26/2035	1FM.....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....		09/26/2014	MBS Paydown.....		122,538	122,538	122,538	122,214		59		59		122,538			0	5,213	09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....		08/26/2014	Pass-Through Loss.....			(48)	1			0		0	(48)			48	48	6	09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....		08/31/2014	Book Value Adjustment.....			(119)				2		2	48		(48)	(48)	48	6	09/26/2035	1FM.....
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35....		09/26/2014	MBS Paydown.....		350,742	350,742	350,742	349,723		(1,175)		(1,175)		350,742			0	12,503	10/26/2035	1FM.....
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35.....		06/30/2014	Adjustment.....			(3,733)	(2,673)			0		0					0		10/01/2035	6.....
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36.....		09/26/2014	MBS Paydown.....		97,968	97,968	97,968	97,678		98		98		97,968			0	3,676	01/26/2036	1FM.....
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....		09/26/2014	MBS Paydown.....		103,557	103,557	103,557	103,235		110		110		103,557			0	3,564	04/26/2035	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		08/26/2014	Pass-Through Loss.....			43	30			0		0					0	2	09/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		09/26/2014	MBS Paydown.....		46,310	46,310	46,310	46,102		43		43		46,310			0	1,904	07/26/2037	2FM.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2014	MBS Paydown					(0)				.0				.0			07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2014	Pass-Through Loss			9,868	8,936					.0		9,870	(9,870)	(9,870)			07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/30/2014	Book Value Adjustment							8		.8		(9,868)	9,868	9,868	.399		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		09/26/2014	MBS Paydown		123,034	123,034	123,034	122,716		.38		.38		123,034			.0	4,485	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		09/26/2014	Pass-Through Loss			2,693	2,132			(32)		(32)		2,731	(2,714)	(2,714)			11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		09/30/2014	Book Value Adjustment							(32)		(32)		(2,731)	2,714	2,714	.118		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		09/26/2014	MBS Paydown		78,792	78,792	78,792	78,628		.21		.21		78,792			.0	2,894	09/26/2035	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		07/26/2014	MBS Paydown		12,132	12,132	12,133	11,433		4,603		4,603		12,132			.0	425	12/26/2036	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		09/26/2014	MBS Paydown		40,391	40,391	37,722	38,863		1,521		1,521		40,391			.0	1,680	12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		09/26/2014	MBS Paydown		55,219	55,219	55,219	55,084		.51		.51		55,219			.0	1,798	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		09/26/2014	MBS Paydown		115,148	115,148	115,148	114,924		.98		.98		115,148			.0	4,251	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		09/26/2014	MBS Paydown		8,355	8,355	8,355	8,324		.35		.35		8,355			.0	.341	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		09/26/2014	Pass-Through Loss			(14)	14			(4)		(4)				.0	.20		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		09/26/2014	MBS Paydown		17,157	17,157	17,157	17,026		.45		.45		17,157			.0	.679	06/26/2037	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		08/26/2014	MBS Paydown		3,572	3,572	3,572	3,549		1,413		1,413		3,572			.0	.97	04/26/2037	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		09/26/2014	MBS Paydown		31,492	31,492	31,492	31,107		.288		.288		31,492			.0	.967	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		09/26/2014	MBS Paydown		12,792	12,792	12,795	12,568		(118)		(118)		12,792			.0	.478	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		09/26/2014	Pass-Through Loss			4,963	5,463			(25)		(25)				.0	.222		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2014	MBS Paydown		39,053	39,053	39,053	35,818		1,076		1,076		39,053			.0	.61	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2014	MBS Paydown		41,826	41,826	41,826	41,826		.0		.0		41,826			.0	1,139	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		09/26/2014	MBS Paydown		77,561	77,561	77,561	77,395		.13		.13		77,561			.0	2,882	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		09/26/2014	MBS Paydown		184,163	184,163	184,163	183,663		.38		.38		184,163			.0	6,050	08/26/2035	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		09/26/2014	MBS Paydown		15,848	15,848	15,848	15,848		.0		.0		15,848			.0	.635	09/26/2037	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		09/15/2014	MBS Paydown		50,019	50,019	52,323	51,033		(1,152)		(1,152)		50,019			.0	2,019	02/15/2040	1FE
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		09/15/2014	MBS Paydown		468,502	468,502	441,344	457,099		9,450		9,450		468,502			.0	16,169	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		09/15/2014	MBS Paydown		50,142	50,142	50,562	50,334		(286)		(286)		50,142			.0	2,024	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		09/12/2014	MBS Paydown		38,292	38,292	40,170	39,286		(1,044)		(1,044)		38,292			.0	1,373	08/12/2048	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		09/25/2014	MBS Paydown		32,585	32,585	30,467			.113		.113		32,585			.0	.571	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		09/25/2014	MBS Paydown		31,085	31,085	29,045			.568		.568		31,085			.0	.429	04/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		09/27/2014	MBS Paydown		146,438	146,438	138,979	139,314		1,525		1,525		146,438			.0	.313	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		09/25/2014	MBS Paydown		36,985	36,985	35,644			.60		.60		36,985			.0	1,201	08/25/2043	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		09/10/2014	Sinking Fund Redemption		16,662	16,662	16,662	16,662		.0		.0		16,662			.0	.589	01/11/2027	2FE
126650 BH 2	CVS CAREMARK 5.75 06/01/17		09/08/2014	Cash Tender		209,468	186,000	184,049	185,205		.147		.147		185,353		24,115	24,115	.8229	06/01/2017	2FE
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2014	MBS Paydown		5,094	5,094	2,065	4,960		.0		.0		5,094			.0	.393	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2014	Pass-Through Loss			6,661	9,684			.112		.112				.0	.393		05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		09/25/2014	MBS Paydown		37,630	37,630	32,785	32,462		1,403		1,403		37,630			.0	1,333	04/25/2035	1FM

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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	Forfeiture	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 or Market Indicator (a)
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		09/25/2014	MBS Paydown.....		54,366	54,366	47,773	47,409		2,345		2,345		54,366			0	1,873	04/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		09/25/2014	MBS Paydown.....		68,593	68,593	62,109	59,055		6,644		6,644		68,593			0	2,464	05/25/2035	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		09/25/2014	MBS Paydown.....		35,914	35,914	35,594	35,656		125		125		35,914			0	1,368	02/25/2033	1FM.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		09/25/2014	MBS Paydown.....		121,524	121,524	113,797	115,602		(121)		(121)		121,524			0	4,688	08/25/2035	2FM.....
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047.....		09/25/2014	MBS Paydown.....		180,270	180,270	150,525	160,546		32,331		32,331		180,270			0	352	06/25/2047	1FM.....
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041.....		08/20/2014	MBS Paydown.....		34,091	34,091	34,091	34,091		0		0		34,091			0	1,523	02/20/2041	2AM.....
141781 G# 5	CARGILL INC 7.28 06-30-23.....		06/30/2014	Paydown.....		105,263	105,263	123,270	115,899		(991)		(991)		105,263			0	3,832	06/30/2023	1FE.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....		09/25/2014	MBS Paydown.....		43,584	43,584	33,641	34,068		1,150		1,150		43,584			0	108	01/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....		09/25/2014	MBS Paydown.....		53,260	53,260	109,688	46,196		12,221		12,221		53,260			0	122	02/25/2036	1FM.....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		09/15/2014	MBS Paydown.....		3,997	3,997	4,009	3,997		0		0		3,997			0	152	12/15/2038	1FE.....
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29.....		09/15/2014	MBS Paydown.....		353,949	353,949	353,949			(0)		(0)		353,949			0	7,339	02/15/2029	1Z.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		07/31/2014	Book Value Adjustment.....											(122)		122	122		01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		09/25/2014	MBS Paydown.....		5,312	5,312	4,060	4,040				0		5,312			0		01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		09/25/2014	Pass-Through Loss.....			115	720			263		263		115		(115)	(115)	92	01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		09/25/2014	MBS Paydown.....		4,137	4,137	3,609	3,488		652		652		4,137			0	155	11/25/2036	1FM.....
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36....		09/25/2014	MBS Paydown.....		53,286	53,286	40,441	48,910				0		53,286			0		09/25/2036	1FM.....
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36....		09/25/2014	Pass-Through Loss.....			18,206	15,680			4,934		4,934					0	1,258	09/25/2036	1FM.....
172967 EU 1	CITIGROUP inc 6.5% 8/1920/13.....		09/30/2014	Litigation settlement.....		36,549							0				36,549	36,549		08/19/2013	1FE.....
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41.....		09/15/2014	MBS Paydown.....		1,820,170	1,820,170	1,748,572	1,812,178		8,757		8,757		1,820,170			0	54,073	10/15/2041	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		09/25/2014	MBS Paydown.....		25,039	25,039	22,660	22,686		705		705		25,039			0	442	03/25/2034	1FM.....
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049.....		09/15/2014	MBS Paydown.....		141,436	141,436	147,303	142,730		(1,577)		(1,577)		141,436			0	5,854	03/15/2049	1FM.....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		09/25/2014	MBS Paydown.....		32,408	32,408	26,696	30,065		659		659		32,408			0	65	08/25/2036	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....		09/25/2014	MBS Paydown.....		96,878	96,878	95,182	95,966		271		271		96,878			0	3,911	07/25/2036	4FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		09/25/2014	MBS Paydown.....		54,029	54,029	46,735	50,902		757		757		54,029			0	2,086	09/25/2036	1FM.....
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49.....		08/10/2014	MBS Paydown.....		686,368	686,368	648,537	682,677		6,920		6,920		686,368			0	26,921	12/10/2049	1FM.....
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		09/25/2014	MBS Paydown.....		7,346	7,346	7,143	4,066		2,099		2,099		7,346			0	300	04/25/2037	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		09/25/2014	MBS Paydown.....		234,268	234,268	225,288	226,126		7,315		7,315		234,268			0	8,980	06/25/2037	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		09/25/2014	MBS Paydown.....		77,217	77,217	77,217	77,069		56		56		77,217			0	3,169	04/25/2037	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		09/25/2014	MBS Paydown.....		76,662	76,662	73,596	74,171		2,026		2,026		76,662			0	2,568	11/25/2035	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		09/25/2014	MBS Paydown.....		107,477	107,477	105,865	106,263		549		549		107,477			0	4,390	05/25/2037	1FM.....
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35.....		09/25/2014	MBS Paydown.....		75,113	75,113	74,995	74,866		102		102		75,113			0	2,558	12/25/2035	1FM.....
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46.....		09/10/2014	MBS Paydown.....		62,433	62,433	64,706	62,953		(600)		(600)		62,433			0	2,446	06/10/2046	1FM.....
210795 PW 4	CONTL AIRLINES INC 6.75 09/15/2015.....		09/15/2014	Call.....		1,000,000	1,000,000	990,000	996,285		3,715		3,715		1,000,000			0	67,500	09/15/2015	3FE.....
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033.....		08/31/2014	Sinking Fund Redemption.....		30,389	30,389	30,389	30,393		(2)		(2)		30,389			0	1,676	02/28/2033	2FE.....
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		09/25/2014	MBS Paydown.....		19,781	19,781	19,913	19,822		(87)		(87)		19,781			0	673	06/25/2033	1FM.....
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35.....		09/25/2014	MBS Paydown.....		283,788	283,788	284,851	280,870		2,394		2,394		283,788			0	9,464	06/25/2035	1FM.....

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Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		09/15/2014	MBS Paydown		231,005	231,005	218,977	228,234		2,284		2,284		231,005			0	8,324	08/15/2038	1FM
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R.	09/18/2014	MBS Paydown		25,000	25,000	24,990	24,991		1		1		25,000			0	635	09/18/2027	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R.	09/18/2014	MBS Paydown		25,000	25,000	25,000	25,000		0		0		25,000			0	513	04/18/2028	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		09/25/2014	MBS Paydown		79,946	79,946	71,789			1,472		1,472		79,946			0	808	02/25/2043	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		09/25/2014	MBS Paydown		126,852	126,852	83,722	82,516		15,863		15,863		126,852			0	256	04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2014	MBS Paydown		44,314	44,314	33,099	33,384				0		44,314			0		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2014	Pass-Through Loss			3,090	3,158					0		3,090		(3,090)	(3,090)		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/30/2014	Book Value Adjustment							295		295		(3,090)		3,090	3,090		12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		09/25/2014	MBS Paydown		113,729	113,729	110,140	110,838		2,502		2,502		113,729			0	212	06/25/2047	1FM
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		09/15/2014	MBS Paydown		5,035	5,035	5,034	5,035				0		5,035			0	187	08/15/2030	1FM
247361 YS 1	DALR-REDM05/07 2.875 02/18/2024		05/03/2007	Adjustment				777,000					0					0		02/18/2024	6FE
250847 DX 5	DETROIT EDISON AR 4.80 02/15/2015		07/23/2014	Make Whole Call		1,025,692	1,000,000	948,930	991,488		8,512		8,512		1,000,000		25,692	25,692	45,067	02/15/2015	1FE
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		09/25/2014	MBS Paydown		23,011	23,011	19,731	19,538		1,847		1,847		23,011			0	72	03/25/2020	1FM
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2014	Sinking Fund Redemption		29,961	29,961	29,961	29,961				0		29,961			0	1,561	02/11/2030	1FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2014	Sinking Fund Redemption		8,688	8,688	8,631	8,653		169		169		8,688			0	888	03/10/2024	3FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2014	Sinking Fund Redemption		24,156	24,156	21,440	23,502		201		201		24,156			0	1,148	06/01/2017	1FE
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		09/25/2014	MBS Paydown		72,360	72,360	67,340			487		487		72,360			0	1,971	11/25/2035	2FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/31/2014	Book Value Adjustment									0		(1,331)		1,331	1,331		02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2014	MBS Paydown		5,230	5,230	3,818	2,228				0		5,230			0		02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2014	Pass-Through Loss			1,461	1,067					0		1,461		(1,461)	(1,461)	269	02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		09/25/2014	MBS Paydown		50,282	50,282	38,781	42,283		2,469		2,469		50,282			0	141	02/25/2036	1FM
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		09/25/2014	MBS Paydown		20,207	20,207	19,992	8,974		1,009		1,009		20,207			0	705	04/25/2033	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		09/26/2014	MBS Paydown		332,751	332,751	322,768	325,288		2,973		2,973		332,751			0	12,997	01/26/2037	1FM
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		09/15/2014	Sinking Fund Redemption		6,589	6,589	6,589	6,589				0		6,589			0	190	03/15/2019	1FE
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		09/25/2014	MBS Paydown		17,860	17,860	11,125	8,652		4,932		4,932		17,860			0	491	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		09/25/2014	MBS Paydown		50,533	50,533	35,752	33,220		2,219		2,219		50,533			0	127	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		09/25/2014	MBS Paydown		48,998	48,998	49,166	49,164		(674)		(674)		48,998			0	1,132	12/25/2034	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		09/09/2014	Sinking Fund Redemption		9,279	9,279	9,489	9,456		(8)		(8)		9,279			0	397	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		09/20/2014	Sinking Fund Redemption		55,689	55,689	55,689	55,689				0		55,689			0	2,468	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		09/20/2014	Sinking Fund Redemption		32,372	32,372	32,372	30,762		(4,687)		(4,687)		32,372			0	1,676	08/20/2018	3FE
372490 ZZ 8	GENTIVA HEALTH TL B L+500 8/17/2016		03/09/2011	Paydown									0					0		08/17/2016	3FE
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R.	08/17/2014	MBS Paydown		808,333	808,333	808,173	808,192		150		150		808,333			0	22,120	07/19/2027	1Z
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R.	09/17/2014	MBS Paydown		37,500	37,500	37,241	37,242		33		33		37,500			0	745	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R.	09/17/2014	MBS Paydown		25,000	25,000	24,998	24,998		0		0		25,000			0	612	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R.	09/17/2014	MBS Paydown		33,333	33,333	33,326			0		0		33,333			0	97	07/17/2029	1FE

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										11	12	13	14	15							
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393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....		09/15/2014	MBS Paydown.....		6,084	6,084	6,272	6,084				0		6,084			0	285	01/15/2029	1FE.....
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030.....		09/25/2014	MBS Paydown.....		32,497	32,497	28,272	31,662		1,044		1,044		32,497			0	129	07/25/2030	1FM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		09/25/2014	MBS Paydown.....		16,179	16,179	16,098	16,059		64		64		16,179			0	552	09/25/2034	1FM.....
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....		09/25/2014	MBS Paydown.....		31,376	31,376	27,533	28,741		1,944		1,944		31,376			0	1,201	09/25/2037	1FM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		09/20/2014	MBS Paydown.....		5,625	5,625	5,625	5,625				0		5,625			0	189	03/20/2043	2AM.....
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038.....		09/20/2014	MBS Paydown.....		34,373	34,373	34,373				0			34,373			0	816	09/20/2038	1FE.....
428236 AV 5	HEWLETT-PACK CO 4 06/02/14.....		07/21/2014	Consent Fee.....		3,000							0		3,000			0		06/02/2014	2FE.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		09/25/2014	MBS Paydown.....		49,371	49,371	41,904	45,511		1,312		1,312		49,371			0	103	01/25/2036	1FM.....
44329H AG 9	HP COMM LLC 5.02 03/15/2023.....		09/15/2014	Sinking Fund Redemption.....		124,521	124,521	120,447	122,134		304		304		124,521			0	6,251	03/15/2023	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		07/25/2014	MBS Paydown.....		19,355	19,355	19,355	19,356		(0)		(0)		19,355			0	614	01/25/2043	1AM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		09/25/2014	MBS Paydown.....		19,032	19,032	15,987	16,234		233		233		19,032			0	96	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		09/25/2014	MBS Paydown.....		7,269	7,269	3,780	737		394		394		7,269			0	38	08/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		08/31/2014	Book Value Adjustment.....									0		(5,903)		5,903	5,903		06/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		09/25/2014	MBS Paydown.....		5,203	5,203	3,879	701				0		5,203			0		06/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		09/25/2014	Pass-Through Loss.....			12,822	7,267				1,281		1,281	5,217		(5,217)	(5,217)	641	06/25/2035	1FM.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		09/25/2014	MBS Paydown.....		1,035	1,035	786			608		608		1,035		1,035	1,035		06/25/2039	6Z.....
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		09/30/2014	Book Value Adjustment.....							608		608		1,035		(1,035)	(1,035)	5	06/25/2039	6Z.....
459745 FY 6	INTL LEASE FIN 6.50 09/01/14.....		09/01/2014	Maturity.....		2,000,000	2,000,000	2,009,970	2,001,831		(1,831)		(1,831)		2,000,000			0	130,000	09/01/2014	2FE.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048.....		09/15/2014	MBS Paydown.....		23,913	23,913	23,908	23,905		(11)		(11)		23,913			0	612	12/15/2048	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056.....		09/15/2014	MBS Paydown.....		46,519	46,519	46,506	46,508		2		2		46,519			0	1,460	10/15/2056	1FE.....
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065.....		09/15/2014	MBS Paydown.....		17,814	17,814	17,804	17,803		5		5		17,814			0	306	09/15/2065	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....		09/15/2014	MBS Paydown.....		19,004	19,004	18,991	18,991		0		0		19,004			0	410	04/15/2067	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062.....		09/15/2014	MBS Paydown.....		25,176	25,176	25,170	25,169		(1)		(1)		25,176			0	793	03/15/2062	1FE.....
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41.....		09/15/2014	MBS Paydown.....		19,940	19,940	19,924	19,924		4		4		19,940			0	547	01/17/2073	1FE.....
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063.....		09/15/2014	MBS Paydown.....		7,344	7,344	7,339			1		1		7,344			0	156	03/15/2063	1FE.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		09/25/2014	MBS Paydown.....		31,434	31,434	27,898	27,982		1,340		1,340		31,434			0	545	07/25/2035	1FM.....
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....		09/15/2014	MBS Paydown.....		1,215,970	1,215,970	1,225,850	1,214,531		4,390		4,390		1,215,970			0	40,634	07/15/2041	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		09/25/2014	MBS Paydown.....		11,938	11,938	11,487	13,611				0		11,938			0		12/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		09/25/2014	Pass-Through Loss.....			5,707	5,491			1,376		1,376					0	733	12/25/2035	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....		09/25/2014	MBS Paydown.....		54,811	54,811	44,945	45,009		638		638		54,811			0	917	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		09/25/2014	MBS Paydown.....		40,373	40,373	36,409	30,502				0		40,373			0		03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		09/25/2014	Pass-Through Loss.....				1,601			2,093		2,093					0	1,662	03/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		09/25/2014	MBS Paydown.....		53,611	53,611	39,823	37,400				0		53,611			0		11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		09/25/2014	Pass-Through Loss.....			1,126	839					0		1,126		(1,126)	(1,126)		11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		09/30/2014	Book Value Adjustment.....							9,790		9,790		(1,126)		1,126	1,126	1,288	11/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		09/25/2014	MBS Paydown.....		19,814	19,814	15,774	9,007				0		19,814			0		06/25/2036	1FM.....

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										11	12	13	14	15								
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46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		09/25/2014	Pass-Through Loss.....			1,346	1,149			2,909		2,909					0	.385	06/25/2036	1FM.....	
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....		09/25/2014	MBS Paydown.....		76,098	76,098	60,308	62,511	3,636			3,636		76,098			0	.172	07/25/2036	1FM.....	
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47.....		09/15/2014	MBS Paydown.....		26,685	26,685	27,536	27,156	(519)			(519)		26,685			0	.957	05/15/2047	1FM.....	
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....		09/15/2014	MBS Paydown.....		1,917	1,917	1,853	1,890	.38			.38		1,917			0	.70	01/15/2049	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		08/25/2014	Pass-Through Loss.....			.3	.3					.0					0	.7	04/25/2037	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		09/25/2014	MBS Paydown.....		380	380	370	383				.0		380			0	.7	04/25/2037	1FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		09/27/2014	MBS Paydown.....		68,326	68,326	54,063	55,781	10,357			10,357		68,326			0	1.061	07/27/2037	1FM.....	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		09/26/2014	MBS Paydown.....		82,886	82,886	63,511	69,380	2,939			2,939		82,886			0	1.387	03/26/2037	1FM.....	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE....		09/26/2014	MBS Paydown.....		2,644	2,644	2,051	2,644				.0		2,644			0	.133	11/26/2036	1FM.....	
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE....		09/26/2014	MBS Paydown.....		106,839	106,839	77,725	93,842	6,198			6,198		106,839			0	6.213	06/26/2037	1FM.....	
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		09/26/2014	MBS Paydown.....		38,199	38,199	36,193	37,274	724			724		38,199			0	.986	05/26/2037	1FM.....	
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		09/27/2014	MBS Paydown.....		109,400	109,400	101,571	105,194	2,835			2,835		109,400			0	1.834	03/27/2037	1FM.....	
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		09/26/2014	MBS Paydown.....		88,704	88,704	87,706	87,732	220			220		88,704			0	3.309	12/26/2035	1FM.....	
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....		09/26/2014	MBS Paydown.....		207,117	207,117	207,117	206,786	.50			.50		207,117			0	8.740	04/26/2037	1FM.....	
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....		09/26/2014	MBS Paydown.....		355,602	355,602	360,095	358,201	(12,757)			(12,757)		355,602			0	16.247	07/26/2036	1FM.....	
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039....		09/26/2014	MBS Paydown.....		99,073	99,073	106,256	102,321	(3,574)			(3,574)		99,073			0	3.723	03/26/2039	1FM.....	
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE....		09/26/2014	MBS Paydown.....		222,113	222,113	206,287	208,614	5,154			5,154		222,113			0	4.534	06/26/2035	1FM.....	
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		09/25/2014	MBS Paydown.....		56,206	56,206	51,818	44,337	(245)			(245)		56,206			0	2.890	06/25/2047	1FM.....	
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....		09/26/2014	MBS Paydown.....		36,308	36,308	31,379	33,259	1,526			1,526		36,308			0	.593	01/25/2037	1FM.....	
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....		09/26/2014	MBS Paydown.....		47,369	47,369	37,459	40,850	2,126			2,126		47,369			0	.282	01/25/2039	1FM.....	
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		06/26/2014	MBS Paydown.....		(15)	(15)	(3)					.0					0		01/25/2039	1FM.....	
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		08/31/2014	Book Value Adjustment.....									.0	(1,973)		1,973	1,973			01/25/2039	1FM.....	
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		09/26/2014	Pass-Through Loss.....			14,567	3,287		(20)			(20)		1,898		(1,912)	(1,912)	.247		01/25/2039	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		06/26/2014	MBS Paydown.....		(191)	(191)	(40)					.0		(113)		(78)	(78)			01/25/2037	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		07/31/2014	Book Value Adjustment.....									.0	(191)		191	191			01/25/2037	1FM.....	
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		09/26/2014	Pass-Through Loss.....			2,970	.643					.0		113		(113)	(113)	.68		01/25/2037	1FM.....
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....		09/26/2014	MBS Paydown.....		26,489	26,489	26,489	26,293	.74			.74		26,489			0	1.132	09/26/2036	1FM.....	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		09/26/2014	Pass-Through Loss.....			14,465	11,403					.0		14,465		(14,465)	(14,465)			09/26/2036	6FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		09/30/2014	Book Value Adjustment.....						(684)			(684)		(14,465)		14,465	14,465	.596		09/26/2036	6FM.....
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....		08/26/2014	MBS Paydown.....		4,665	4,665	4,665	4,661	(0)			(0)		4,665			0	.84	01/26/2047	1FM.....	
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....		06/26/2014	MBS Paydown.....		(18)	(18)						.0					0		01/26/2047	1FM.....	
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....		09/26/2014	Pass-Through Loss.....			24,809	8,132					.0		3,595		(3,613)	(3,613)			01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....		09/30/2014	Book Value Adjustment.....						.59			.59		(3,613)		3,613	3,613	.456		01/26/2047	1FM.....
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....		06/26/2014	MBS Paydown.....		21,924	21,924	21,924	15,370	14,323			14,323		21,924		(1)	(1)	.472		09/26/2036	1FM.....
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....		09/26/2014	MBS Paydown.....		43,295	43,295	41,049	42,469	(11)			(11)		43,295			0	1.580	09/26/2036	1FM.....	
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		09/26/2014	MBS Paydown.....		23,320	23,320	23,725	23,204	.34			.34		23,320			0	.645	01/26/2036	1FM.....	

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SCHEDULE D - PART 4

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

1	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	Forfeiture	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 or Market Indicator (a)	
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		09/26/2014	MBS Paydown		50,460	50,460	50,459	49,236		1,065		1,065		50,460			0	158	09/26/2036	1FM	
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2014	MBS Paydown					(12)				0	(3,001)		3,001	3,001			09/26/2036	1FM	
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/26/2014	Pass-Through Loss			11,743	4,665					0	3,385		(3,385)	(3,385)			09/26/2036	1FM	
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/30/2014	Book Value Adjustment							(39)		(39)	(384)		384	384		56	09/26/2036	1FM	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		09/26/2014	MBS Paydown		68,000	68,000	68,000	67,561		113		113		68,000			0	2,764	07/26/2037	1FM	
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2014	Pass-Through Loss			52,279	31,779			(1,028)		(1,028)					0	2,180	07/26/2037	1FM	
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/26/2014	Pass-Through Loss				(3,460)			(2,272)		(2,272)					0	(0)	07/26/2037	6FM	
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2014	MBS Paydown		14,725	14,725	14,725	14,725				0		14,725			0	304	05/21/2036	1FM	
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/21/2014	Pass-Through Loss			6,934	2,126					0	6,934		(6,934)	(6,934)			05/21/2036	1FM	
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/30/2014	Book Value Adjustment							(120)		(120)	(6,934)		6,934	6,934		143	05/21/2036	1FM	
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		07/26/2014	MBS Paydown		5,116	5,116	5,116	5,089		1,284		1,284		5,116			0	459	04/26/2047	1FM	
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		09/26/2014	MBS Paydown		7,931	7,931	7,931	7,920		0		0		7,931			0	168	04/26/2047	1FM	
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		08/31/2014	Book Value Adjustment									0	(3,069)		3,069	3,069		82	04/26/2047	1FM	
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/26/2014	Pass-Through Loss			3,275	2,037			(19)		(19)		3,275		(3,275)	(3,275)		82	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		09/26/2014	MBS Paydown		43,901	43,901	43,043	42,898		427		427		43,901			0	1,606	06/26/2037	1FM	
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		08/26/2014	Pass-Through Loss			9,268	2,783					0		9,268		(9,268)	(9,268)			06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		08/31/2014	Book Value Adjustment									0	(9,266)		9,266	9,266			06/26/2037	1FM	
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2014	MBS Paydown		4	4	1	1		(73)		(73)		4			0	340	06/26/2037	1FM	
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/26/2014	MBS Paydown		77,875	77,875	77,875	73,584		4,372		4,372		77,875			0	2,834	08/26/2037	1FM	
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		08/31/2014	Book Value Adjustment									0	(22)		22	22			08/26/2037	1FM	
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/26/2014	Pass-Through Loss			1,092	300			(4)		(4)		1,141		(1,141)	(1,141)		43	08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		09/26/2014	MBS Paydown		61,460	61,460	61,460	61,375		(7)		(7)		61,460			0	2,982	08/26/2037	1FM	
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		09/26/2014	Pass-Through Loss			7,376	2,048			(4)		(4)		2		(2)	(2)		334	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		09/26/2014	MBS Paydown		45,310	45,310	45,310	45,219		7		7		45,310			0	764	09/26/2035	1FM	
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		01/31/2014	Book Value Adjustment									0		83		(83)	(83)			04/26/2037	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		09/26/2014	MBS Paydown		22,246	22,246	20,709	20,975		326		326		22,246			0	484	04/26/2037	1FM	
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		04/26/2014	MBS Paydown		(4)	(4)						0					0			04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		08/26/2014	Pass-Through Loss			2,613	461			2		2		2,746		(2,750)	(2,750)			04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		08/31/2014	Book Value Adjustment							2		2		(2,750)		2,750	2,750		59	04/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		09/26/2014	MBS Paydown		26,678	26,678	14,173	26,370		326		326		26,678			0	632	06/26/2037	1FM	
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		09/26/2014	MBS Paydown		38,186	38,186	38,186	38,132		19		19		38,186			0	1,434	12/26/2036	1FM	
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		(20)	(20)						0					0			06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/26/2014	Pass-Through Loss			3,840	759					0		3,820		(3,840)	(3,840)			06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/30/2014	Book Value Adjustment							119		119		(3,840)		3,840	3,840		93	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2014	MBS Paydown		70,776	70,776	68,785	65,860		(177)		(177)		70,776			0	2,518	11/26/2037	1FM	
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2014	MBS Paydown		19,110	19,110	19,110	18,994		0		0		19,110			0	857	02/26/2037	1FM	

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		09/26/2014	Pass-Through Loss.....			6,813	5,353					0				0	319	02/26/2037	1FM.....	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		09/26/2014	MBS Paydown.....		66,891	66,891	66,891	66,560	(6)			(6)		66,891		0	2,874	02/26/2037	1FM.....	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		09/26/2014	Pass-Through Loss.....			23,847	22,161		(99)			(99)				0	1,071	02/26/2037	1FM.....	
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37.....		09/26/2014	MBS Paydown.....		17,049	17,049	15,267	17,049				0		17,049		0	474	11/26/2037	1FM.....	
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		08/26/2014	MBS Paydown.....		1	1	0	1				0		1		0		11/26/2037	1FM.....	
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		09/26/2014	Pass-Through Loss.....			6,160	2,838					0		6,160	(6,160)	(6,160)		11/26/2037	1FM.....	
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		09/30/2014	Book Value Adjustment.....							339		339		(6,160)	6,160	6,160	286	11/26/2037	1FM.....	
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36.....		09/26/2014	MBS Paydown.....		6,485	6,485	6,485	6,459	25			25		6,485		0	296	07/26/2036	1FM.....	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		09/26/2014	Pass-Through Loss.....			9,091	1,676					0		9,091	(9,091)	(9,091)		07/26/2036	1FM.....	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		09/30/2014	Book Value Adjustment.....						(125)			(125)		(9,091)	9,091	9,091	403	07/26/2036	1FM.....	
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....		09/26/2014	MBS Paydown.....		14,854	14,854	14,854	14,854				0		14,854		0	504	04/26/2037	1FM.....	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....		09/26/2014	MBS Paydown.....		68,014	68,014	68,013	67,885		3		3		68,014		0	2,759	11/26/2035	1FM.....	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....		09/26/2014	Pass-Through Loss.....			9,613	9,731		(87)			(87)				0	401	11/26/2035	1FM.....	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....		09/26/2014	MBS Paydown.....		38,520	38,520	38,520	38,268		113		113		38,520		0	1,666	05/26/2036	1FM.....	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		05/26/2014	MBS Paydown.....									0				0		05/26/2036	1FM.....	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		09/26/2014	Pass-Through Loss.....			4,170	3,645					0		1,569	(1,569)	(1,569)		05/26/2036	1FM.....	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		09/30/2014	Book Value Adjustment.....						(115)			(115)		(1,569)	1,569	1,569	201	05/26/2036	1FM.....	
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....		09/26/2014	MBS Paydown.....		77,190	77,190	77,190	77,120		6		6		77,190		0	2,948	09/26/2035	1FM.....	
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....		08/26/2014	Pass-Through Loss.....			7,048	5,244					0				0		09/26/2035	1FM.....	
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....		09/26/2014	MBS Paydown.....		13	13	9	1	(92)			(92)		13		0	284	09/26/2035	1FM.....	
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....		09/26/2014	MBS Paydown.....		13,782	13,782	13,421	13,560		145		145		13,782		0	700	04/26/2036	1FM.....	
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....		06/26/2014	MBS Paydown.....		(0)	(0)						0				0	158	04/26/2036	1FM.....	
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....		09/26/2014	Pass-Through Loss.....			3,339	633					0		3,339	(3,339)	(3,339)		04/26/2036	1FM.....	
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....		09/30/2014	Book Value Adjustment.....						(9)			(9)		(3,339)	3,339	3,339	158	04/26/2036	1FM.....	
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36.....		09/26/2014	MBS Paydown.....		87,466	87,466	87,466	87,088		1,724		1,724		87,466		0	3,960	02/26/2036	1FM.....	
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....		09/26/2014	Pass-Through Loss.....			(65)			(1)			(1)				0	(484)	02/26/2036	1FM.....	
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....		09/26/2014	MBS Paydown.....		24,809	24,809	24,809	25,021		(80)		(80)		24,809		0	1,122	04/26/2036	2FM.....	
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		08/31/2014	Book Value Adjustment.....									0		(2,238)	2,238	2,238		04/26/2036	1FM.....	
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		09/26/2014	Pass-Through Loss.....			14,498	6,479		(71)			(71)		3,235	(3,235)	(3,235)	676	04/26/2036	1FM.....	
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		09/26/2014	MBS Paydown.....		10,241	10,241	10,241	10,241				0		10,241		0	471	07/26/2036	1FM.....	
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		09/26/2014	Pass-Through Loss.....			4,450	4,292		(23)			(23)				0	208	07/26/2036	5FM.....	
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....		09/26/2014	MBS Paydown.....		29,620	29,620	29,620	29,380		(36)		(36)		29,620		0	1,356	03/26/2036	1FM.....	
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....		09/26/2014	Pass-Through Loss.....			8,250	2,128					0				0	399	03/26/2036	1FM.....	
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....		09/26/2014	MBS Paydown.....		13,704	13,704	13,815	13,671		(274)		(274)		13,704		0	654	03/26/2037	1FM.....	
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....		09/26/2014	Pass-Through Loss.....			4,842	4,881		(38)			(38)				0	218	03/26/2037	1FM.....	
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....		09/26/2014	MBS Paydown.....		23,037	23,037	23,385	22,934		(310)		(310)		23,037		0	1,022	04/26/2037	1FM.....	

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Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		09/26/2014	Pass-Through Loss			13,111	14,131			(165)		(165)					0	.607	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		09/26/2014	MBS Paydown		50,475	50,475	50,475	50,475				0		50,475			0	2,159	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		09/26/2014	Pass-Through Loss			6,572	6,514			(41)		(41)					0	.290	01/26/2036	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		09/26/2014	MBS Paydown		16,121	16,121	16,121	16,121				0		16,121			0	.661	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		08/31/2014	Book Value Adjustment									0	(1,402)		1,402	1,402			02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/26/2014	Pass-Through Loss			2,619	356			(54)		(54)		1,742	(1,742)	(1,742)	124		02/26/2036	1FM
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36		07/26/2014	MBS Paydown		883	883	385	828		589		589		883			0	.28	06/26/2036	1FM
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36		09/26/2014	MBS Paydown		69,720	69,720	19,433	52,723		14,383		14,383		69,720			0	2,625	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2014	MBS Paydown		(1)	(1)	(0)					0					0		06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		07/26/2014	Pass-Through Loss			(78)	0					0	(78)		78	78			06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		07/31/2014	Book Value Adjustment							(8)		(8)		17	(17)	(17)	3		06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		09/26/2014	MBS Paydown		53,200	53,200	53,200	53,200				0		53,200			0	.337	01/26/2047	1FM
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		09/26/2014	MBS Paydown		12,825	12,825	12,825	12,704		122		122		12,825			0	.619	03/26/2036	1FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		08/31/2014	Book Value Adjustment									0	(3,394)		3,394	3,394			03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		09/26/2014	Pass-Through Loss			6,535	1,375			(216)		(216)		4,391	(4,391)	(4,391)	300		03/26/2036	6FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/26/2014	MBS Paydown		43,173	43,173	39,827	41,042				0		43,173			0		03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/30/2014	Book Value Adjustment							598		598					0	.681	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		09/26/2014	MBS Paydown		404,551	404,551	380,278	396,447		3,364		3,364		404,551			0	18,004	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		09/18/2014	MBS Paydown		169,211	169,211	149,144	159,181		9,319		9,319		169,211			0	5,962	03/18/2051	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	R	08/15/2014	MBS Paydown		39,907	39,907	43,605	39,139		291		291		39,907			0	.176	05/15/2021	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		09/25/2014	MBS Paydown		89,953	89,953	84,640	84,575		3,378		3,378		89,953			0	3,365	11/25/2035	1FM
52524I AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2014	MBS Paydown		11,457	11,457	7,447	8,762				0		11,457			0		01/25/2037	1FM
52524I AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2014	Pass-Through Loss			18,175	11,814					0		18,175	(18,175)	(18,175)			01/25/2037	1FM
52524I AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/30/2014	Book Value Adjustment							(631)		(631)		(18,175)	18,175	18,175	914		01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		09/25/2014	MBS Paydown		158,527	158,527	137,919	139,113		12,055		12,055		158,527			0	6,456	07/25/2047	1FM
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		09/25/2014	MBS Paydown		227,666	227,666	233,357	231,758		(2,323)		(2,323)		227,666			0	8,493	11/25/2033	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		09/25/2014	MBS Paydown		205,683	205,683	206,390	205,218		(46)		(46)		205,683			0	7,504	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		09/25/2014	MBS Paydown		81,694	81,694	79,971	136,481		(48,929)		(48,929)		81,694			0	3,013	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		09/25/2014	MBS Paydown		162,613	162,613	147,062			2,566		2,566		162,613			0	.512	09/25/2037	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2014	MBS Paydown		35,383	35,383	29,766	29,638		619		619		35,383			0	.645	12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		07/01/2014	MBS Paydown		5,963	5,963	6,125	5,974		(13)		(13)		5,963			0	.373	04/01/2030	3AM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2014	Sinking Fund Redemption		18,696	18,696	18,696	18,697		(0)		(0)		18,696			0	1,122	03/15/2025	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2014	Sinking Fund Redemption		12,909	12,909	12,909			(0)		(0)		12,909			0	.642	03/15/2025	2FE
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		07/20/2014	MBS Paydown		117,074	117,074	118,830	117,997				0		117,074			0		10/20/2021	3AM
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		08/20/2014	Liquidation		554,074	534,592	542,611	538,804		(3,520)		(3,520)		537,692		16,382	16,382	33,331	10/20/2021	3AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		09/12/2014	MBS Paydown		38,468	38,468	38,017	38,286		121		121		38,468			0	1,359	07/12/2046	1FM

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SCHEDULE D - PART 4

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

1	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	Forfeiture	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2014	MBS Paydown		21,310	21,310	14,437	13,665		4,336		4,336		21,310			0	596	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2014	MBS Paydown		61,005	61,005	55,571			84		84		61,005			0	1,464	07/25/2047	6FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2014	MBS Paydown		69,303	69,303	61,247	62,578		3,280		3,280		69,303			0	110	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2014	MBS Paydown		48,640	48,640	50,514	50,078		(238)		(238)		48,640			0	1,915	04/26/2036	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		09/26/2014	MBS Paydown		164,548	164,548	164,548	164,918		(755)		(755)		164,548			0	6,436	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/26/2014	Pass-Through Loss			7,762	3,250					0	7,762		(7,762)	(7,762)			10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/30/2014	Book Value Adjustment							(56)		(56)	(7,762)		7,762	7,762	304		10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		09/19/2014	MBS Paydown		633,485	633,485	624,057	628,538		4,442		4,442		633,485			0	18,724	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		09/25/2014	MBS Paydown		25,227	25,227	13,875	15,955		7,437		7,437		25,227			0	80	05/25/2035	1FM
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		09/25/2014	MBS Paydown		53,855	53,855	51,432			98		98		53,855			0	680	07/25/2043	1FM
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015		07/18/2014	WELLS FARGO BROKERAGE SERVICES		1,051,580	1,000,000	973,780	993,745		1,943		1,943		995,688		55,892	55,892	41,367	10/01/2015	2FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		09/25/2014	MBS Paydown		3,845	3,845	3,547	2,654		363		363		3,845			0	100	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2014	MBS Paydown		22,327	22,327	14,848	14,022		4,501		4,501		22,327			0	612	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2014	MBS Paydown		11,164	11,164	7,424	7,013		2,919		2,919		11,164			0	306	10/25/2036	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		09/25/2014	MBS Paydown		50,489	50,489	46,891	49,321		752		752		50,489			0	1,565	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		09/25/2014	MBS Paydown		62,805	62,805	691,176	51,375		110,683		110,683		62,805			0	135	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2014	MBS Paydown		10,345	10,345	13,238	6,648				0	10,345			0			03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2014	Pass-Through Loss			812	(331)			14		14					0	372	03/25/2047	1FM
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		09/25/2014	MBS Paydown		33,797	33,797	25,981	27,017		1,284		1,284		33,797			0	110	07/25/2035	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		09/09/2014	MBS Paydown		25,074	25,074	25,070			1		1		25,074			0	43	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		09/25/2014	MBS Paydown		79,917	79,917	77,869			83		83		79,917			0	1,414	09/25/2043	1FM
747262 AA 1	QVC INC 7.50 10/01/2019		09/07/2014	Make Whole Call		1,042,050	1,000,000	808,639	993,154		6,846		6,846		1,000,000		42,050	42,050	70,000	10/01/2019	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2014	MBS Paydown		77,999	77,999	253,413	72,779		1,544		1,544		77,999			0	173	08/25/2046	1FM
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		07/25/2014	MBS Paydown		27,780	27,780	24,724	27,780				0		27,780			0	42	01/25/2037	1FM
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39		02/17/2014	MBS Paydown							0		0					0	(0)	09/17/2039	1FE
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		09/26/2014	MBS Paydown		117,621	117,621	116,886	117,009		135		135		117,621			0	4,385	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		09/16/2014	MBS Paydown		452,899	452,899	425,159	439,854		4,561		4,561		452,899			0	17,029	08/16/2048	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		09/16/2014	MBS Paydown		4,637	4,637	4,434	4,527		97		97		4,637			0	210	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		09/16/2014	MBS Paydown		93,441	93,441	85,493	89,742		3,537		3,537		93,441			0	3,352	05/16/2047	1FE
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		09/26/2014	MBS Paydown		78,126	78,126	79,298	78,189		86		86		78,126			0	1,712	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2014	Pass-Through Loss			19,811	9,214					0	21,774		(21,774)	(21,774)			06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/30/2014	Book Value Adjustment							860		860	(21,774)		21,774	21,774	316		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2014	MBS Paydown		157,894	146,543	72,378	88,897				0		157,894			0		03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2014	Pass-Through Loss			9,168	20,232					0	9,168		(9,168)	(9,168)			03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/30/2014	Book Value Adjustment									0	(9,168)		9,168	9,168	6,447		03/26/2036	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		09/16/2014	MBS Paydown		244,545	244,545	246,875	245,171		(1,147)		(1,147)		244,545			0	7,975	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		09/26/2014	MBS Paydown		105,925	105,925	102,748	103,548		1,740		1,740		105,925			0	3,381	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		08/31/2014	Book Value Adjustment									0	(6,835)		6,835	6,835			08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		09/26/2014	Pass-Through Loss			6,721	4,651			(46)		(46)		7,059		(7,059)	(7,059)	(60)	08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		09/26/2014	MBS Paydown		48,961	48,961	47,248	47,619		942		942		48,961			0	872	10/25/2036	1FM
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49		08/16/2013	MBS Paydown									0					0		01/16/2049	1FE
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		09/26/2014	MBS Paydown		82,736	82,736	79,633	78,672		1,010		1,010		82,736			0	1,628	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		09/15/2014	MBS Paydown		173,259	173,259	173,259	173,159		(73)		(73)		173,259			0	6,495	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		09/10/2014	MBS Paydown		176,861	176,861	75,461	57,301		40,494		40,494		176,861			0	896	03/10/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		09/25/2014	MBS Paydown		13,424	13,424	9,665	9,939		2,269		2,269		13,424			0	379	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34		07/31/2014	Book Value Adjustment									0				(0)	(0)		07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34		09/25/2014	MBS Paydown		44,654	44,654	44,649	24,173		4,749		4,749		44,654			0	1,532	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33		09/25/2014	MBS Paydown		7,401	7,401	7,397	6,862		52		52		7,401			0	304	04/25/2033	1FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		09/25/2014	MBS Paydown		71,078	71,078	65,125	68,810		1,731		1,731		71,078			0	2,054	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/31/2014	Book Value Adjustment									0		3,165		(3,165)	(3,165)		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2014	MBS Paydown		4,124	4,124	(8,737)	4,085				0		4,124			0		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2014	Pass-Through Loss			1,327	13,743			176		176					0	(1,550)	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/31/2014	Book Value Adjustment									0		562		(562)	(562)		02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2014	MBS Paydown		11,187	11,187	10,614	9,567				0		11,187			0		02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2014	Pass-Through Loss			1,817	2,377			309		309					0	275	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		09/25/2014	MBS Paydown		38,831	38,831	40,056	39,619		(803)		(803)		38,831			0	1,447	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		09/25/2014	MBS Paydown		43,005	43,005	43,999	43,630		(727)		(727)		43,005			0	1,702	03/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2014	MBS Paydown		29,962	29,962	28,183	28,176		760		760		29,962			0	1,098	03/25/2035	1FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		07/31/2014	Book Value Adjustment									0		4,927		(4,927)	(4,927)		10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		09/25/2014	MBS Paydown		21,344	21,344	19,509	21,449				0		21,344			0		10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		09/25/2014	Pass-Through Loss			(85)	(79)			(359)		(359)					0	(429)	10/25/2032	2FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		09/25/2014	MBS Paydown		114,976	114,976	111,028	113,154		1,226		1,226		114,976			0	3,629	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		08/15/2014	MBS Paydown		38,523	38,523	38,478	38,509		3		3		38,523			0	1,508	05/17/2021	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2014	MBS Paydown		91,697	91,697	91,697	93,738		(588)		(588)		91,697			0	2,339	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2014	MBS Paydown		69,164	69,164	69,164	69,077		6		6		69,164			0	1,584	05/16/2044	1FE
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R..	09/25/2014	Sinking Fund Redemption		58,667	58,667	58,667	58,635		3		3		58,667			0	3,495	09/25/2022	2FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		09/25/2014	MBS Paydown		39,289	39,289	37,196			85		85		39,289			0	513	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		09/25/2014	MBS Paydown		111,227	111,227	109,733			618		618		111,227			0	2,006	09/25/2043	1FE
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		09/25/2014	MBS Paydown		58,109	58,109	52,042			36		36		58,109			0	168	02/25/2043	1FM
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		09/15/2014	MBS Paydown		50,038	50,038	49,902	49,913		94		94		50,038			0	1,000	03/17/2025	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		09/20/2014	MBS Paydown		14,625	14,625	14,699	14,678		(10)		(10)		14,625			0	530	05/20/2041	3AM

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Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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 or Market Indicator (a)
848239 AA 7	SPENCER SP HLDG 11.00 05/01/2017		07/16/2014	Cash Tender		1,062,500	1,000,000	1,000,000	1,000,077		(77)		(77)		1,000,000		62,500	62,500	77,917	05/01/2017	4FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2014	MBS Paydown		4,835	4,835	4,400	4,409		23		23		4,835			0	81	01/25/2037	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2014	MBS Paydown		68,192	68,192	47,734	46,374		10,067		10,067		68,192			0	194	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		09/25/2014	MBS Paydown		90,746	90,746	64,431	67,302		9,182		9,182		90,746			0	192	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2014	MBS Paydown		11,182	11,182	8,986	12,129				0		11,182			0		05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2014	Pass-Through Loss			3,215	2,580					0		3,215		(3,215)	(3,215)		05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/30/2014	Book Value Adjustment							(340)		(340)		(3,215)		3,215	3,215	501	05/25/2036	1FM
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		09/20/2014	MBS Paydown		72,500	72,500	72,550	72,547		(7)		(7)		72,500			0	1,368	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		09/20/2014	MBS Paydown		37,500	37,500	37,484	37,484		2		2		37,500			0	718	11/20/2038	1FE
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		09/25/2014	MBS Paydown		239,642	239,642	204,894	234,522		25,885		25,885		239,642			0	1,146	07/25/2035	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		09/25/2014	MBS Paydown		75,886	75,886	39,461	44,089		29,275		29,275		75,886			0	239	08/25/2038	1FM
887389 AG 9	TIMKEN CO 6.00 09/15/2014		09/15/2014	Maturity		1,000,000	1,000,000	998,630	999,782		218		218		1,000,000			0	60,000	09/15/2014	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2014	MBS Paydown		24,157	24,157	24,157	24,141		0		0		24,157			0	1,089	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2014	MBS Paydown		52,832	52,832	54,793	54,662		(829)		(829)		52,832			0	1,894	10/16/2040	1AM
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		09/14/2014	MBS Paydown		1,583,333	1,583,333	1,583,138	1,583,165		179		179		1,583,333			0	49,818	05/14/2027	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		09/15/2014	MBS Paydown		27,923	27,923	27,923	27,924				0		27,923			0	808	07/15/2041	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2014	Sinking Fund Redemption		39,125	60,791	40,997	82,601		133		133		39,128			0	2,622	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		07/02/2014	Sinking Fund Redemption		88,019	88,019	88,019	88,019				0		88,019			0	4,757	07/02/2025	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2014	Sinking Fund Redemption		36,069	36,069	34,806	35,070		76		76		36,069			0	2,394	07/02/2022	3FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R..	07/23/2014	Sinking Fund Redemption		69,986	69,986	69,986	69,986		0		0		69,986			0	2,634	10/23/2023	2FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		09/15/2014	Sinking Fund Redemption		107,525	107,525	107,563	107,299		(179)		(179)		107,525			0	2,959	11/15/2015	1FE
93114K AG 8	WAL-MART STORES 8.8 12/30/14		07/01/2014	Paydown		304,629	304,629	364,489	308,039		(5,569)		(5,569)		304,629			0	26,807	12/30/2014	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2014	MBS Paydown		4,776	4,776	3,738	3,737				0		4,776			0		07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2014	Pass-Through Loss			3,478	3,082					(113)					0	42	07/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		05/25/2014	MBS Paydown							68		68					0	(0)	10/25/2034	1FM
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2014	MBS Paydown		36,983	36,983	32,776	32,340		2,358		2,358		36,983			0	637	03/25/2036	1FM
94986L AJ 3	WFMB 2007-16 1APO PO 12/28/2037		09/25/2014	MBS Paydown		42,699	42,699	34,292	32,749		1,703		1,703		42,699			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		09/25/2014	MBS Paydown		20,281	20,281	18,761	18,924		953		953		20,281			0	755	09/25/2033	1FM
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		08/20/2014	MBS Paydown		50,908	50,908	50,908	50,886				0		50,908			0		08/20/2025	1FE
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		09/17/2014	AMHERST SECURITIES CORP.		775,775	772,041	772,041	771,706		(1,277)		(1,277)		770,370		5,404	5,404	14,586	08/20/2025	1FE
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		09/20/2014	MBS Paydown		152,364	152,364	155,173			(233)		(233)		152,364			0	949	08/20/2025	2AM
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		09/15/2014	Paydown		5,934	5,934	5,934	5,934				0		5,934			0	264	09/15/2031	2
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		08/18/2014	Paydown		1,504,631	1,124,541	1,124,541	1,124,541				0		1,124,541		380,090	380,090	50,538	10/15/2032	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2014	Paydown		5,651	5,651	5,651	5,651				0		5,651			0	251	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2014	Paydown		6,918	6,918	6,918	6,918				0		6,918			0	307	05/15/2034	2

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Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 or Market Indicator (a)
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033.....		09/15/2014	Paydown.....		4,616	4,616	4,616	4,616				0		4,616			0	208	10/15/2033	2.....
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044.....		09/20/2014	MBS Paydown.....		185,716	185,716	184,555			406		406		185,716			0	1,078	06/20/2044	1FE.....
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017.....		09/24/2014	Cash Tender.....		1,000,000	1,000,000	942,500	960,913		39,087		39,087		1,000,000			0	115,185	03/27/2017	2FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					47,690,798	47,240,313	47,054,645	44,101,313	0	598,464	0	598,464	0	46,737,883	0	952,918	952,918	1,875,638	XXX...	XXX...
8399997	Total Bonds - Part 4.....					48,856,958	48,406,473	48,232,492	45,218,111	0	593,946	0	593,946	0	47,904,043	0	952,918	952,918	1,920,872	XXX...	XXX...
8399999	Total Bonds.....					48,856,958	48,406,473	48,232,492	45,218,111	0	593,946	0	593,946	0	47,904,043	0	952,918	952,918	1,920,872	XXX...	XXX...
9999999	Total Bonds, Preferred and Common Stocks.....					48,856,958	XXX.....	48,232,492	45,218,111	0	593,946	0	593,946	0	47,904,043	0	952,918	952,918	1,920,872	XXX...	XXX...

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.10/07/2013..	.10/06/2014..	.....	11,596,796	1,690.5000	.....215,129	.....	.....	.....452,257	*#...	.....452,257	.....288,017	.....	.....(161,347)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.10/07/2013..	.10/06/2014..	.....	1,851,938	1,690.5000	.....46,986	.....	.....	.....103,702	*#...	.....103,702	.....66,119	.....	.....(35,239)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	.10/07/2013..	.10/06/2014..	.....	1,966,457	1,690.5000	.....39,562	.....	.....	.....97,337	*#...	.....97,337	.....49,074	.....	.....(29,671)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.10/21/2013..	.10/20/2014..	.....	12,300,779	1,744.5000	.....233,958	.....	.....	.....478,045	*#...	.....478,045	.....338,581	.....	.....(175,469)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.10/21/2013..	.10/20/2014..	.....	868,969	1,744.5000	.....22,062	.....	.....	.....47,626	*#...	.....47,626	.....33,644	.....	.....(16,546)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.10/21/2013..	.10/20/2014..	.....	1,830,298	1,744.5000	.....35,284	.....	.....	.....90,592	*#...	.....90,592	.....57,320	.....	.....(26,463)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/07/2013..	.11/06/2014..	.....	10,421,669	1,770.4900	.....180,357	.....	.....	.....374,483	*#...	.....374,483	.....267,375	.....	.....(135,268)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/07/2013..	.11/06/2014..	.....	1,183,902	1,770.4900	.....21,652	.....	.....	.....45,270	*#...	.....45,270	.....32,321	.....	.....(16,239)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/07/2013..	.11/06/2014..	.....	1,822,370	1,770.4900	.....39,175	.....	.....	.....83,822	*#...	.....83,822	.....60,076	.....	.....(29,381)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/07/2013..	.11/06/2014..	.....	658,858	1,770.4900	.....16,456	.....	.....	.....36,197	*#...	.....36,197	.....26,085	.....	.....(12,342)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.11/07/2013..	.11/06/2014..	.....	2,526,489	1,770.4900	.....44,337	.....	.....	.....128,830	*#...	.....128,830	.....86,500	.....	.....(33,253)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.11/21/2013..	.11/20/2014..	.....	9,994,467	1,781.3700	.....192,274	.....	.....	.....345,748	*#...	.....345,748	.....266,406	.....	.....(144,205)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.11/21/2013..	.11/20/2014..	.....	118,647	1,781.3700	.....2,417	.....	.....	.....4,370	*#...	.....4,370	.....3,375	.....	.....(1,813)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.11/21/2013..	.11/20/2014..	.....	2,720,238	1,781.3700	.....65,526	.....	.....	.....120,635	*#...	.....120,635	.....93,766	.....	.....(49,144)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.11/21/2013..	.11/20/2014..	.....	184,571	1,781.3700	.....4,982	.....	.....	.....9,306	*#...	.....9,306	.....7,263	.....	.....(3,736)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.11/21/2013..	.11/20/2014..	.....	1,934,453	1,781.3700	.....42,547	.....	.....	.....96,701	*#...	.....96,701	.....74,629	.....	.....(31,910)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.12/09/2013..	.12/06/2014..	.....	1,794,272	1,805.0900	.....35,973	.....	.....	.....83,678	*#...	.....83,678	.....68,094	.....	.....(26,980)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.12/09/2013..	.12/06/2014..	.....	10,358,917	1,805.0900	.....183,829	.....	.....	.....323,164	*#...	.....323,164	.....257,087	.....	.....(137,872)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.12/09/2013..	.12/06/2014..	.....	122,346	1,805.0900	.....3,557	.....	.....	.....4,218	*#...	.....4,218	.....4,240	.....	.....(2,668)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.12/09/2013..	.12/06/2014..	.....	2,590,411	1,805.0900	.....56,015	.....	.....	.....101,790	*#...	.....101,790	.....80,500	.....	.....(42,011)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.12/09/2013..	.12/06/2014..	.....	92,153	1,805.0900	.....4,687	.....	.....	.....4,302	*#...	.....4,302	.....5,173	.....	.....(3,515)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.12/23/2013..	.12/20/2014..	.....	1,980,096	1,818.3200	.....40,194	.....	.....	.....88,613	*#...	.....88,613	.....75,904	.....	.....(30,145)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.12/23/2013..	.12/20/2014..	.....	11,913,362	1,818.3200	.....216,801	.....	.....	.....354,203	*#...	.....354,203	.....294,623	.....	.....(162,601)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.12/23/2013..	.12/20/2014..	.....	155,236	1,818.3200	.....3,135	.....	.....	.....5,164	*#...	.....5,164	.....4,296	.....	.....(2,352)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.12/23/2013..	.12/20/2014..	.....	2,595,561	1,818.3200	.....59,625	.....	.....	.....99,308	*#...	.....99,308	.....82,616	.....	.....(44,718)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.12/23/2013..	.12/20/2014..	.....	220,028	1,818.3200	.....5,595	.....	.....	.....9,404	*#...	.....9,404	.....7,824	.....	.....(4,196)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.01/07/2014..	.01/06/2015..	.....	2,003,877	1,826.7700	.....	.....39,918	.....	.....85,770	*#...	.....85,770	.....72,464	.....	.....(26,612)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/07/2014..	.01/06/2015..	.....	4,756,977	1,826.7700	.....	.....91,558	.....	.....148,604	*#...	.....148,604	.....118,085	.....	.....(61,039)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/07/2014..	.01/06/2015..	.....	6,022,655	1,826.7700	.....	.....119,809	.....	.....194,992	*#...	.....194,992	.....155,056	.....	.....(79,873)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/07/2014..	.01/06/2015..	.....	2,680,776	1,826.7700	.....	.....60,666	.....	.....99,777	*#...	.....99,777	.....79,555	.....	.....(40,444)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/07/2014..	.01/06/2015..	.....	447,345	1,826.7700	.....	.....11,287	.....	.....18,750	*#...	.....18,750	.....14,988	.....	.....(7,524)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.01/21/2014..	.01/20/2015..	.....	1,979,040	1,838.7000	.....	.....38,048	.....	.....83,077	*#...	.....83,077	.....70,394	.....	.....(25,365)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.01/21/2014..	.01/20/2015..	.....	4,625,243	1,838.7000	.....	.....86,785	.....	.....138,770	*#...	.....138,770	.....109,841	.....	.....(57,856)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	.01/21/2014..	.01/20/2015..	.....	4,069,663	1,838.7000	.....	.....78,197	.....	.....128,073	*#...	.....128,073	.....102,007	.....	.....(52,131)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/21/2014..	.01/20/2015..	.....	2,147,324	1,838.7000	.....	.....48,150	.....	.....78,375	*#...	.....78,375	.....62,325	.....	.....(32,100)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.01/21/2014..	.01/20/2015..	.....	218,888	1,838.7000	.....	.....5,622	.....	.....9,273	*#...	.....9,273	.....7,399	.....	.....(3,748)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.02/07/2014..	.02/06/2015..	.....	1,808,302	1,773.4300	.....	.....39,023	.....	.....83,537	*#...	.....83,537	.....67,278	.....	.....(22,763)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.02/07/2014..	.02/06/2015..	.....	5,590,710	1,773.4300	.....	.....107,752	.....	.....179,264	*#...	.....179,264	.....134,368	.....	.....(62,855)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.02/07/2014..	.02/06/2015..	.....	5,856,181	1,773.4300	.....	.....119,506	.....	.....199,829	*#...	.....199,829	.....150,035	.....	.....(69,712)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.02/07/2014..	.02/06/2015..	.....	2,658,806	1,773.4300	.....	.....60,659	.....	.....102,653	*#...	.....102,653	.....77,378	.....	.....(35,385)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.02/07/2014..	.02/06/2015..	.....	354,631	1,773.4300	.....	.....9,555	.....	.....16,528	*#...	.....16,528	.....12,547	.....	.....(5,574)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.02/21/2014..	.02/20/2015..	.....	2,069,829	1,839.7800	.....	.....41,042	.....	.....86,430	*#...	.....86,430	.....69,330	.....	.....(23,941)	.....	.....	1.....	B.....

QE06

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.02/21/2014.....	.02/20/2015.....	.....	4,514,421	1,839.7800	.....	85,441	.....	133,853	*#.....	133,853	98,253	.....	(49,840)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.02/21/2014.....	.02/20/2015.....	.....	4,060,964	1,839.7800	.....	80,346	.....	126,330	*#.....	126,330	82,853	.....	(46,869)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.02/21/2014.....	.02/20/2015.....	.....	2,706,515	1,839.7800	.....	60,330	.....	95,838	*#.....	95,838	70,700	.....	(35,193)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.02/21/2014.....	.02/20/2015.....	.....	226,508	1,839.7800	.....	5,979	.....	9,661	*#.....	9,661	7,169	.....	(3,487)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.03/07/2014.....	.03/06/2015.....	.....	1,711,386	1,877.0300	.....	33,635	.....	55,025	*#.....	55,025	38,208	.....	(16,817)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.03/07/2014.....	.03/06/2015.....	.....	4,889,558	1,877.0300	.....	91,772	.....	127,549	*#.....	127,549	81,663	.....	(45,886)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.03/07/2014.....	.03/06/2015.....	.....	4,497,128	1,877.0300	.....	86,874	.....	121,444	*#.....	121,444	78,006	.....	(43,437)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.03/07/2014.....	.03/06/2015.....	.....	2,173,704	1,877.0300	.....	45,315	.....	63,291	*#.....	63,291	40,633	.....	(22,657)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.03/07/2014.....	.03/06/2015.....	.....	357,519	1,877.0300	.....	8,720	.....	12,262	*#.....	12,262	7,902	.....	(4,360)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.03/21/2014.....	.03/20/2015.....	.....	1,862,341	1,872.0100	.....	37,207	.....	64,093	*#.....	64,093	45,489	.....	(18,603)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.03/21/2014.....	.03/20/2015.....	.....	5,531,714	1,872.0100	.....	102,744	.....	143,954	*#.....	143,954	92,582	.....	(51,372)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.03/21/2014.....	.03/20/2015.....	.....	6,080,672	1,872.0100	.....	121,938	.....	171,465	*#.....	171,465	110,497	.....	(60,969)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.03/21/2014.....	.03/20/2015.....	.....	1,615,459	1,872.0100	.....	34,708	.....	48,999	*#.....	48,999	31,645	.....	(17,354)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.04/07/2014.....	.04/06/2015.....	.....	2,402,178	1,865.0900	.....	43,701	.....	84,267	*#.....	84,267	58,775	.....	(18,209)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.04/07/2014.....	.04/06/2015.....	.....	4,215,975	1,865.0900	.....	74,550	.....	108,376	*#.....	108,376	64,889	.....	(31,063)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.04/07/2014.....	.04/06/2015.....	.....	6,075,411	1,865.0900	.....	114,792	.....	167,817	*#.....	167,817	100,855	.....	(47,830)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.04/07/2014.....	.04/06/2015.....	.....	817,210	1,865.0900	.....	16,286	.....	23,861	*#.....	23,861	14,360	.....	(6,786)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.04/07/2014.....	.04/06/2015.....	.....	1,606,377	1,865.0900	.....	34,486	.....	50,884	*#.....	50,884	30,767	.....	(14,369)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.04/07/2014.....	.04/06/2015.....	.....	1,314,376	1,865.0900	.....	30,663	.....	45,609	*#.....	45,609	27,722	.....	(12,776)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.04/21/2014.....	.04/20/2015.....	.....	1,961,519	1,864.8500	.....	38,560	.....	69,495	*#.....	69,495	47,001	.....	(16,067)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	.04/21/2014.....	.04/20/2015.....	.....	3,675,039	1,864.8500	.....	68,856	.....	95,509	*#.....	95,509	55,343	.....	(28,690)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	.04/21/2014.....	.04/20/2015.....	.....	8,400,390	1,864.8500	.....	166,490	.....	231,731	*#.....	231,731	134,612	.....	(69,371)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.04/21/2014.....	.04/20/2015.....	.....	1,884,037	1,864.8500	.....	42,044	.....	59,627	*#.....	59,627	35,101	.....	(17,518)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.04/21/2014.....	.04/20/2015.....	.....	998,160	1,864.8500	.....	22,887	.....	34,619	*#.....	34,619	21,268	.....	(9,536)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.05/07/2014.....	.05/06/2015.....	.....	2,430,081	1,867.7200	.....	48,388	.....	85,207	*#.....	85,207	52,948	.....	(16,129)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/07/2014.....	.05/06/2015.....	.....	4,454,354	1,867.7200	.....	81,993	.....	113,481	*#.....	113,481	58,819	.....	(27,331)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/07/2014.....	.05/06/2015.....	.....	5,655,667	1,867.7200	.....	111,435	.....	154,870	*#.....	154,870	80,580	.....	(37,145)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/07/2014.....	.05/06/2015.....	.....	1,060,742	1,867.7200	.....	22,019	.....	30,710	*#.....	30,710	16,031	.....	(7,340)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/07/2014.....	.05/06/2015.....	.....	1,871,370	1,867.7200	.....	40,018	.....	55,924	*#.....	55,924	29,245	.....	(13,339)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/07/2014.....	.05/06/2015.....	.....	1,853,602	1,867.7200	.....	45,950	.....	64,939	*#.....	64,939	34,306	.....	(15,317)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.05/21/2014.....	.05/20/2015.....	.....	2,036,637	1,872.8300	.....	42,476	.....	70,366	*#.....	70,366	42,048	.....	(14,159)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/21/2014.....	.05/20/2015.....	.....	3,391,668	1,872.8300	.....	64,761	.....	88,661	*#.....	88,661	45,487	.....	(21,587)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/21/2014.....	.05/20/2015.....	.....	7,132,849	1,872.8300	.....	143,774	.....	197,596	*#.....	197,596	101,747	.....	(47,925)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/21/2014.....	.05/20/2015.....	.....	1,714,244	1,872.8300	.....	37,739	.....	52,226	*#.....	52,226	27,067	.....	(12,580)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.05/21/2014.....	.05/20/2015.....	.....	1,489,214	1,872.8300	.....	40,482	.....	56,919	*#.....	56,919	29,931	.....	(13,494)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.06/09/2014.....	.06/06/2015.....	.....	2,089,687	1,949.4400	.....	39,930	.....	40,483	*#.....	40,483	10,536	.....	(9,982)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	.06/09/2014.....	.06/06/2015.....	.....	4,207,908	1,949.4400	.....	76,261	.....	80,517	*#.....	80,517	23,322	.....	(19,065)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.06/09/2014.....	.06/06/2015.....	.....	7,348,430	1,949.4400	.....	147,199	.....	155,568	*#.....	155,568	45,169	.....	(36,800)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.06/09/2014.....	.06/06/2015.....	.....	1,034,715	1,949.4400	.....	21,353	.....	22,591	*#.....	22,591	6,577	.....	(5,338)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.06/09/2014.....	.06/06/2015.....	.....	1,282,163	1,949.4400	.....	29,774	.....	31,566	*#.....	31,566	9,235	.....	(7,444)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.06/23/2014.....	.06/20/2015.....	.....	1,352,926	1,962.8700	.....	24,496	.....	24,817	*#.....	24,817	6,444	.....	(6,124)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.06/23/2014.....	.06/20/2015.....	.....	4,738,928	1,962.8700	.....	87,083	.....	89,731	*#.....	89,731	24,419	.....	(21,771)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.06/23/2014.....	.06/20/2015.....	.....	4,632,169	1,962.8700	.....	89,888	.....	92,692	*#.....	92,692	25,276	.....	(22,472)	.....	.....	1.....	B.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.06/23/2014..	.06/20/2015..	.....	3,146,704	1,962.8700	.....	64,253	.....	66,285	*#.....	66,285	.....	18,095	.....	(16,063)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.06/23/2014..	.06/20/2015..	.....	2,207,969	1,962.8700	.....	52,621	.....	54,502	*#.....	54,502	.....	15,036	.....	(13,155)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.07/07/2014..	.07/06/2015..	.....	2,297,055	1,985.4400	.....	39,556	.....	33,524	*#.....	33,524	.....	561	.....	(6,593)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.07/07/2014..	.07/06/2015..	.....	6,173,149	1,985.4400	.....	108,853	.....	107,043	*#.....	107,043	.....	16,332	.....	(18,142)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.07/07/2014..	.07/06/2015..	.....	4,105,638	1,985.4400	.....	81,350	.....	80,028	*#.....	80,028	.....	12,236	.....	(13,558)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.07/07/2014..	.07/06/2015..	.....	680,124	1,985.4400	.....	14,233	.....	14,026	*#.....	14,026	.....	2,165	.....	(2,372)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	.07/07/2014..	.07/06/2015..	.....	500,710	1,985.4400	.....	11,402	.....	11,235	*#.....	11,235	.....	1,733	.....	(1,900)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.07/21/2014..	.07/20/2015..	.....	2,944,157	1,978.2200	.....	52,715	.....	49,947	*#.....	49,947	.....	6,017	.....	(8,786)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.07/21/2014..	.07/20/2015..	.....	7,664,782	1,978.2200	.....	138,710	.....	137,061	*#.....	137,061	.....	21,469	.....	(23,118)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.07/21/2014..	.07/20/2015..	.....	6,288,510	1,978.2200	.....	128,903	.....	127,822	*#.....	127,822	.....	20,402	.....	(21,484)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.07/21/2014..	.07/20/2015..	.....	651,114	1,978.2200	.....	14,462	.....	14,377	*#.....	14,377	.....	2,325	.....	(2,410)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.08/07/2014..	.08/06/2015..	.....	2,679,124	1,920.2400	.....	52,655	.....	68,066	*#.....	68,066	.....	19,799	.....	(4,388)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.08/07/2014..	.08/06/2015..	.....	10,118,064	1,920.2400	.....	179,056	.....	209,277	*#.....	209,277	.....	45,143	.....	(14,921)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.08/07/2014..	.08/06/2015..	.....	3,941,684	1,920.2400	.....	81,237	.....	93,641	*#.....	93,641	.....	19,174	.....	(6,770)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.08/07/2014..	.08/06/2015..	.....	618,165	1,920.2400	.....	13,495	.....	17,119	*#.....	17,119	.....	4,748	.....	(1,125)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.08/07/2014..	.08/06/2015..	.....	1,144,232	1,920.2400	.....	28,966	.....	34,126	*#.....	34,126	.....	7,574	.....	(2,414)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.08/21/2014..	.08/20/2015..	.....	2,061,084	1,986.5100	.....	41,055	.....	34,749	*#.....	34,749	.....	(2,885)	.....	(3,421)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.08/21/2014..	.08/20/2015..	.....	8,774,963	1,986.5100	.....	164,676	.....	152,586	*#.....	152,586	.....	1,633	.....	(13,723)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.08/21/2014..	.08/20/2015..	.....	1,582,458	1,986.5100	.....	32,103	.....	29,773	*#.....	29,773	.....	346	.....	(2,675)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.08/21/2014..	.08/20/2015..	.....	1,739,543	1,986.5100	.....	41,078	.....	38,141	*#.....	38,141	.....	486	.....	(3,423)	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.09/08/2014..	.09/06/2015..	.....	1,918,787	2,007.7100	.....	36,661	.....	29,131	*#.....	29,131	.....	(7,530)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.09/08/2014..	.09/06/2015..	.....	8,495,609	2,007.7100	.....	156,131	.....	138,827	*#.....	138,827	.....	(17,304)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.09/08/2014..	.09/06/2015..	.....	1,956,146	2,007.7100	.....	43,981	.....	38,802	*#.....	38,802	.....	(5,179)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.09/08/2014..	.09/06/2015..	.....	891,927	2,007.7100	.....	21,089	.....	18,627	*#.....	18,627	.....	(2,461)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.09/08/2014..	.09/06/2015..	.....	799,207	2,007.7100	.....	22,212	.....	19,581	*#.....	19,581	.....	(2,631)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.09/21/2014..	.09/20/2015..	.....	2,109,075	2,010.4000	.....	38,732	.....	33,500	*#.....	33,500	.....	(5,232)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.09/21/2014..	.09/20/2015..	.....	10,463,447	2,010.4000	.....	188,262	.....	170,491	*#.....	170,491	.....	(17,770)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.09/21/2014..	.09/20/2015..	.....	574,080	2,010.4000	.....	11,476	.....	9,896	*#.....	9,896	.....	(1,580)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.09/21/2014..	.09/20/2015..	.....	2,675,978	2,010.4000	.....	58,460	.....	52,948	*#.....	52,948	.....	(5,513)	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.09/21/2014..	.09/20/2015..	.....	621,736	2,010.4000	.....	15,290	.....	13,901	*#.....	13,901	.....	(1,389)	.....	.....	.....	1.....	B.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										1,812,114	5,534,595	0	10,795,921	XXX	10,795,921	6,135,239	0	(3,190,852)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										1,812,114	5,534,595	0	10,795,921	XXX	10,795,921	6,135,239	0	(3,190,852)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										1,812,114	5,534,595	0	10,795,921	XXX	10,795,921	6,135,239	0	(3,190,852)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										1,812,114	5,534,595	0	10,795,921	XXX	10,795,921	6,135,239	0	(3,190,852)	0	0	XXX	XXX
1409999. Total-Hedging Other.....										1,812,114	5,534,595	0	10,795,921	XXX	10,795,921	6,135,239	0	(3,190,852)	0	0	XXX	XXX
1449999. TOTAL.....										1,812,114	5,534,595	0	10,795,921	XXX	10,795,921	6,135,239	0	(3,190,852)	0	0	XXX	XXX

QE06.2

(a) Code Description of Hedged Risk(s)

A	Equity Index
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Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

(b)

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

QE06.3

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DB - PART B - SECTION 1
 Futures Contracts Open as of the Current Statement Date

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

NONE

(a)

Code	Description of Hedged Risk(s)
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NONE

QE07

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Total Net Cash Deposits.....	.....0	.....0	.....0

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BARCLAYS.....	Y	N		2,300,250		2,300,250	2,300,250		2,300,250		0
BNP PARIBAS NEW YORK.....	Y	N		1,150,011		1,150,011	1,150,011		1,150,011		0
CREDIT SUISSE.....	Y	N		3,580,136		3,580,136	3,580,136		3,580,136		0
MERRILL LYNCH.....	Y	N		835,307		835,307	835,307		835,307		0
MORGAN STANLEY.....	Y	N		1,965,854		1,965,854	1,965,854		1,965,854		0
ROYAL BANK OF CANADA.....	Y	N		552,650		552,650	552,650		552,650		0
WELLS FARGO.....	Y	N		411,713		411,713	411,713		411,713		0
0299999. Total NAIC 1 Designation.....			0	10,795,921	0	10,795,921	10,795,921	0	10,795,921	0	0
0999999. Totals.....			0	10,795,921	0	10,795,921	10,795,921	0	10,795,921	0	0

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141003).....	.....3,700,000	.....3,700,000	.....XXX.....	.....	.....
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141003).....	.....620,000	.....620,000	.....XXX.....	.....	.....
0299999. Totals.....				.....4,320,000	.....4,320,000	.....XXX.....	.....XXX.....	.....XXX.....

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Statement as of September 30, 2014 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
PNC Bank..... Pittsburgh, PA.....					1,222,251	(4,835,558)	(3,932,831)	XXX..
The Bank of New York Mellon..... New York, NY.....		0.010	3	1	57,197	51,240	66,345	XXX..
The Neighborhood National Bank..... National City, CA.....		0.400	67	68	100,000	100,000	100,000	XXX..
0199999. Total Open Depositories.....	...XXX...	...XXX...	70	69	1,379,448	(4,684,318)	(3,766,486)	XXX..
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	70	69	1,379,448	(4,684,318)	(3,766,486)	XXX..
0599999. Total Cash.....	...XXX...	...XXX...	70	69	1,379,448	(4,684,318)	(3,766,486)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE