



QUARTERLY STATEMENT

As of March 31, 2015
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 _____ 2015

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 March 31, 2015 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.....	2,256,820,227		2,256,820,227	2,205,968,289
2. Stocks:				
2.1 Preferred stocks.....	1,000,000		1,000,000	
2.2 Common stocks.....	6,554,357		6,554,357	6,395,448
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 (\$.....(1,775,310)), cash equivalents (\$.....0) and short-term investments (\$.....10,215,569).....	8,440,259		8,440,259	21,897,599
6. Contract loans (including \$.....0 premium notes).....	60,158,518		60,158,518	60,396,187
7. Derivatives.....	10,829,617		10,829,617	11,509,022
8. Other invested assets.....			0	
9. Receivables for securities.....			0	138,668
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).....	2,343,802,978	0	2,343,802,978	2,306,305,213
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	22,529,110		22,529,110	22,684,367
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	396,005	396,005	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	
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	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	3,293,631	146,837	3,146,794	3,882,251
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,370,021,724	542,842	2,369,478,882	2,332,871,831
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	667,178,315		667,178,315	661,887,444
28. Total (Lines 26 and 27).....	3,037,200,039	542,842	3,036,657,197	2,994,759,275

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.....	2,520,000		2,520,000	3,220,000
2502. Accrued contractual fee income.....	375,479		375,479	406,493
2503. Receivable for marketing reallowance.....	229,815		229,815	234,258
2598. Summary of remaining write-ins for Line 25 from overflow page.....	168,337	146,837	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,293,631	146,837	3,146,794	3,882,251

Statement as of March 31, 2015 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 \$.....2,075,613,707 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,075,613,707	2,054,516,512
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	32,628,133	33,206,974
4. Contract claims:		
4.1 Life.....	3,734,668	4,202,831
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.....	3,056,248	3,071,839
10. Commissions to agents due or accrued - life and annuity contracts \$....26,474, accident and health \$.....0 and deposit-type contract funds \$.....0.....	26,474	49,772
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	643,047	643,047
13. Transfers to Separate Accounts due or accrued (net) (including \$....(7,131,074) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(7,131,074)	(7,236,476)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	563,339	476,689
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	2,438,324	373,153
15.2 Net deferred tax liability.....	527,085	480,201
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	40,665	10,793
18. Amounts held for agents' account, including \$....421,865 agents' credit balances.....	421,865	330,883
19. Remittances and items not allocated.....	1,264,706	2,014,380
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.....	9,353,917	9,338,846
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.....	1,234,948	750,661
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.....	10,616,117	
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,887,089	3,551,250
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,137,919,258	2,105,781,355
27. From Separate Accounts statement.....	667,178,315	661,887,444
28. Total liabilities (Lines 26 and 27).....	2,805,097,573	2,767,668,799
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).....	57,509,624	53,040,476
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).....	229,059,624	224,590,476
38. Totals of Lines 29, 30 and 37.....	231,559,624	227,090,476
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,036,657,197	2,994,759,275

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral.....	2,520,000	3,220,000
2502. Unclaimed property.....	367,089	331,250
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,887,089	3,551,250
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.....	54,590,370	58,598,290	229,216,876
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	30,145,009	30,002,874	122,409,047
4. Amortization of Interest Maintenance Reserve (IMR).....	92,056	287,352	1,362,356
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....			
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	2,225,770	2,219,669	9,004,932
8.2 Charges and fees for deposit-type contracts.....	127,572	164,451	593,196
8.3 Aggregate write-ins for miscellaneous income.....	727,463	699,496	2,760,493
9. Totals (Lines 1 to 8.3).....	87,908,240	91,972,132	365,346,900
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	2,724,686	4,955,651	14,982,063
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.....	55,733,154	46,570,910	232,100,645
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,059,149	2,813,426	9,757,797
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	21,097,195	28,773,448	82,153,925
20. Totals (Lines 10 to 19).....	81,614,184	83,113,435	338,994,430
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,612,004	3,803,324	15,276,949
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	3,848,809	4,034,030	15,075,055
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	157,621	171,409	1,103,471
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(9,878,936)	(6,242,076)	(42,756,640)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	79,353,682	84,880,122	327,693,265
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	8,554,558	7,092,010	37,653,635
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	8,554,558	7,092,010	37,653,635
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	2,364,411	2,134,902	10,068,481
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).....	6,190,147	4,957,108	27,585,154
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....32,742 (excluding taxes of \$.....41,174 transferred to the IMR).....	(758,715)	(84,441)	3,904
35. Net income (Line 33 plus Line 34).....	5,431,432	4,872,667	27,589,058
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	227,090,476	203,242,679	203,242,679
37. Net income (Line 35).....	5,431,432	4,872,667	27,589,058
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....55,619.....	(916,948)	(447,735)	(1,182,268)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	8,735	190,318	(432,873)
41. Change in nonadmitted assets.....	(39,000)	(37,653)	(200,385)
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.....	(15,071)	(919,502)	(1,925,735)
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).....	4,469,148	3,658,095	23,847,797
55. Capital and surplus as of statement date (Lines 36 + 54).....	231,559,624	206,900,774	227,090,476
DETAILS OF WRITE-INS			
08.301. Marketing reallocation.....	391,053	378,389	1,537,504
08.302. Contractual rider fee income.....	211,017	190,438	803,782
08.303. Contractual annual maintenance and surrender charge fees.....	122,217	130,669	418,363
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	3,176	0	844
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	727,463	699,496	2,760,493
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 March 31, 2015 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.....	54,590,370	58,598,290	229,216,876
2. Net investment income.....	30,540,918	31,210,996	121,995,504
3. Miscellaneous income.....	2,988,690	2,957,198	11,750,514
4. Total (Lines 1 through 3).....	88,119,978	92,766,484	362,962,894
5. Benefit and loss related payments.....	58,926,003	50,119,053	245,402,976
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(9,984,338)	(6,422,719)	(43,397,988)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	7,555,352	7,949,427	31,374,669
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$....73,916 tax on capital gains (losses).....	373,156	669,000	13,740,765
10. Total (Lines 5 through 9).....	56,870,173	52,314,761	247,120,422
11. Net cash from operations (Line 4 minus Line 10).....	31,249,805	40,451,723	115,842,472
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	49,269,424	98,509,737	277,050,562
12.2 Stocks.....			563,893
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).....	49,269,424	98,509,737	277,614,455
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	99,217,765	122,952,485	377,145,827
13.2 Stocks.....	1,000,000		1,324
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	(9,726,952)	(22,793,199)	8,905,976
13.7 Total investments acquired (Lines 13.1 to 13.6).....	90,490,813	100,159,286	386,053,127
14. Net increase or (decrease) in contract loans and premium notes.....	(237,669)	79,106	354,926
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(40,983,720)	(1,728,655)	(108,793,598)
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.....	(2,510,418)	(2,569,529)	(10,432,117)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(1,213,007)	1,032,283	353,507
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(3,723,425)	(1,537,246)	(10,078,610)
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).....	(13,457,340)	37,185,822	(3,029,736)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	21,897,599	24,927,335	24,927,335
19.2 End of period (Line 18 plus Line 19.1).....	8,440,259	62,113,157	21,897,599
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Securities acquired in paid in kind interest payment.....	(6)	197,317	265,287
20.0002 Securities acquired from liquidation distributions.....			1,324

Statement as of March 31, 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....			
3. Ordinary individual annuities.....	47,585,183	51,096,856	203,347,963
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	7,005,187	7,501,434	25,868,913
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.....	54,590,370	58,598,290	229,216,876
12. Deposit-type contracts.....			
13. Total.....	54,590,370	58,598,290	229,216,876

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	March 31, 2015	December 31, 2014
(1) State basis	Ohio	\$ 5,431,432	\$ 27,589,058
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 5,431,432</u>	<u>\$ 27,589,058</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 231,559,624	\$ 227,090,476
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 231,559,624</u>	<u>\$ 227,090,476</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 first quarter of 2015.
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	\$ 210,932
2. 12 Months or Longer	1,124,113
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 31,632,406
2. 12 Months or Longer	49,021,877
5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2015. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

F, G & H – No significant change.

I. Working Capital Finance Investments – Not applicable.

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

NOTES TO FINANCIAL STATEMENTS

K. Structured Notes – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

A. The Company does not participate in a defined benefit plan.

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 transfer or servicing of financial assets or extinguishments of liabilities.
- C. The Company had no wash sales.

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.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

1. Fair Value Measurements at Reporting Date

The Company has categorized its March 31, 2015 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	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	-	-	-
Non-affiliated common stock	6,554,357	-	-	6,554,357
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	10,829,617	-	10,829,617
Variable annuity assets (separate accounts) (a)	-	667,178,315	-	667,178,315
Total assets accounted for at fair value	<u>\$ 6,554,357</u>	<u>\$ 678,007,932</u>	<u>\$ -</u>	<u>\$ 684,562,289</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 March 31, 2015.

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.

5. Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-1)

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no 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	\$ 10,559,376	\$ 9,760,254	\$ 3,428,228	\$ 7,131,148	\$ -	\$ -
States, municipalities and political subdivisions	390,485,735	367,987,321	-	390,485,735	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	283,066,559	251,717,517	-	265,198,823	17,867,736	-
Commercial mortgage-backed securities	245,258,806	229,040,772	-	241,669,307	3,589,499	-
Asset-backed securities	242,424,849	238,906,669	-	226,764,680	15,660,169	-
All other bonds	1,241,591,140	1,159,407,694	-	1,224,414,149	17,176,991	-
Total bonds	\$ 2,413,386,465	\$ 2,256,820,227	\$ 3,428,228	\$ 2,355,663,842	\$ 54,294,395	\$ -
Non-affiliated common stock	6,554,357	6,554,357	6,554,357	-	-	-
Non-affiliated preferred stock	1,025,000	1,000,000	1,025,000	-	-	-
Variable annuity assets (separate accounts)	667,178,315	667,178,315	-	667,178,315	-	-
Equity index call options	10,829,617	10,829,617	-	10,829,617	-	-
Policy loans	60,158,518	60,158,518	-	-	60,158,518	-
Total financial assets	\$ 3,159,132,272	\$ 3,002,541,034	\$ 11,007,585	\$ 3,033,671,774	\$ 114,452,913	\$ -

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

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

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 March 31, 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 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? If yes, attach an explanation. Yes [] No [X] N/A []

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011
- 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 the Department? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 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).

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [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 Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 0	\$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed? Yes [X] No []

18.2 If no, list exceptions:

Statement as of March 31, 2015 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 March 31, 2015 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 March 31, 2015 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		78,940				78,940	
2. Alaska.....	AK	L		36,351				36,351	
3. Arizona.....	AZ	L		394,580				394,580	
4. Arkansas.....	AR	L		84,292				84,292	
5. California.....	CA	L		10,311,959				10,311,959	
6. Colorado.....	CO	L		260,469				260,469	
7. Connecticut.....	CT	L		865,316				865,316	
8. Delaware.....	DE	L		56,854				56,854	
9. District of Columbia.....	DC	L		12,855				12,855	
10. Florida.....	FL	L		6,268,048				6,268,048	
11. Georgia.....	GA	L		311,335				311,335	
12. Hawaii.....	HI	L		470,297				470,297	
13. Idaho.....	ID	L		157,433				157,433	
14. Illinois.....	IL	L		1,231,422				1,231,422	
15. Indiana.....	IN	L		580,471				580,471	
16. Iowa.....	IA	L		315,052				315,052	
17. Kansas.....	KS	L		74,751				74,751	
18. Kentucky.....	KY	L		451,022				451,022	
19. Louisiana.....	LA	L		95,576				95,576	
20. Maine.....	ME	L		404,816				404,816	
21. Maryland.....	MD	L		150,485				150,485	
22. Massachusetts.....	MA	L		2,131,204				2,131,204	
23. Michigan.....	MI	L		2,440,775				2,440,775	
24. Minnesota.....	MN	L		728,026				728,026	
25. Mississippi.....	MS	L		136,258				136,258	
26. Missouri.....	MO	L		75,888				75,888	
27. Montana.....	MT	L		125,958				125,958	
28. Nebraska.....	NE	L		64,529				64,529	
29. Nevada.....	NV	L		1,327,263				1,327,263	
30. New Hampshire.....	NH	L		99,036				99,036	
31. New Jersey.....	NJ	L		2,135,771				2,135,771	
32. New Mexico.....	NM	L		174,003				174,003	
33. New York.....	NY	N		26,595				26,595	
34. North Carolina.....	NC	L		5,420,038				5,420,038	
35. North Dakota.....	ND	L		84,855				84,855	
36. Ohio.....	OH	L		5,535,930				5,535,930	
37. Oklahoma.....	OK	L		75,899				75,899	
38. Oregon.....	OR	L		29,330				29,330	
39. Pennsylvania.....	PA	L		1,728,289				1,728,289	
40. Rhode Island.....	RI	L		627,129				627,129	
41. South Carolina.....	SC	L		230,487				230,487	
42. South Dakota.....	SD	L		13,703				13,703	
43. Tennessee.....	TN	L		712,847				712,847	
44. Texas.....	TX	L		5,423,785				5,423,785	
45. Utah.....	UT	L		947,745				947,745	
46. Vermont.....	VT	N		20,638				20,638	
47. Virginia.....	VA	L		285,965				285,965	
48. Washington.....	WA	L		1,179,099				1,179,099	
49. West Virginia.....	WV	L		34,950				34,950	
50. Wisconsin.....	WI	L		136,658				136,658	
51. Wyoming.....	WY	L		23,113				23,113	
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	2,280	0	0		2,280	0
59. Subtotal.....	(a).....49		0	54,590,370	0	0		54,590,370	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	54,590,370	0	0		54,590,370	0
96. Plus Reinsurance Assumed.....	XXX							0	
97. Totals (All Business).....	XXX		0	54,590,370	0	0		54,590,370	0
98. Less Reinsurance Ceded.....	XXX							0	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		0	54,590,370	0	0		54,590,370	0

DETAILS OF WRITE-INS

58001. Other Alien.....	XXX			2,280				2,280	
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	2,280	0	0		2,280	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 Hong Kong Limited	HKG		
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	
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

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Participant in Lloyd's Syndicate 2468

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^ 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, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora 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 (51.2%)	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

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^ 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	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.	
			98-1073776				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	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 Hong Kong Limited.....	HKG.....	NIA.....	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..				QQAgency 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	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 27-2354685				Skipjack Marina Corp. United Teacher Associates Insurance Company UTA Acquisitions, LLC Great American Holding, Inc. Agricultural Services, LLC United States Commodities Producers LLC United States Livestock Producers, LLC	MD TX TX OH OH MT NV	NIA IA NIA 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 Agricultural Services, LLC	Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 75.000 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. American Financial Group, Inc.	
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.	OH TX	IA NIA	American Empire Surplus Lines Insurance Company American Empire Insurance Company	Ownership Ownership	100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	AA-1784136 73-0556513				GAI Australia Pty Ltd Great American International Insurance Limited Mid-Continent Casualty Company	AUS IRL OH	NIA IA IA	Great American Holding, Inc. Great American Holding, Inc. 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.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661 30-0571535				Mid-Continent Excess and Surplus Insurance Company Mid-Continent Specialty Insurance Services, Inc.	DE OK	IA NIA	Mid-Continent Casualty Company Mid-Continent Casualty Company	Ownership Ownership	100.000 100.000	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 31-1277904 31-0589001 31-1341668				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 Crop Managers Insurance Agency, Inc. Dempsey & Siders Agency, Inc. Eden Park Insurance Brokers, Inc.	OH OH DE OH OH DE DE PA OH OH KS OH CA	IA NIA NIA NIA 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 Great American Insurance Company Great American Insurance Company Great American Insurance Company Great American Insurance Company	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 37.500 37.500 100.000 80.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000	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. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	

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	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)	*
							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....	
			AA-1120817..				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.....	...51.200	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....	
			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....	
			36-4670968..				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc....	5.....

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	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.....	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..	.....	.....	.....	Triumpher 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 March 31, 2015 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 March 31, 2015 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.....	168,337	146,837	21,500	21,500
2597. Summary of remaining write-ins for Line 25.....	168,337	146,837	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.....	3,176		844
08.397. Summary of remaining write-ins for Line 8.3.....	3,176	0	844

Statement as of March 31, 2015 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

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

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

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.....	2,212,363,737	2,101,516,633
2. Cost of bonds and stocks acquired.....	100,217,765	377,147,151
3. Accrual of discount.....	2,142,790	10,324,919
4. Unrealized valuation increase (decrease).....	158,909	590,677
5. Total gain (loss) on disposals.....	155,609	2,828,566
6. Deduct consideration for bonds and stocks disposed of.....	49,269,424	277,614,455
7. Deduct amortization of premium.....	630,858	2,428,263
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	763,943	1,491
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,264,374,585	2,212,363,737
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,264,374,585	2,212,363,737

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).....	1,668,028,389	132,340,075	122,234,258	(3,796,673)	1,674,337,533			1,668,028,389
2. NAIC 2 (a).....	508,937,433	38,847,590	7,519,742	6,823,397	547,088,678			508,937,433
3. NAIC 3 (a).....	46,328,594		2,130,196	(3,622,992)	40,575,406			46,328,594
4. NAIC 4 (a).....	3,755,914		77,346	1,334,072	5,012,640			3,755,914
5. NAIC 5 (a).....	20,413			(20,413)				20,413
6. NAIC 6 (a).....			9,058	30,597	21,539			
7. Total Bonds.....	2,227,070,743	171,187,665	131,970,600	747,988	2,267,035,796	0	0	2,227,070,743
PREFERRED STOCK								
8. NAIC 1.....								
9. NAIC 2.....		1,000,000			1,000,000			
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	0	1,000,000	0	0	1,000,000	0	0	0
15. Total Bonds and Preferred Stock.....	2,227,070,743	172,187,665	131,970,600	747,988	2,268,035,796	0	0	2,227,070,743

QS102

(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 \$.....10,215,569; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2015 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.....	.....10,215,569	.....XXX.....	.....10,215,569	.....574	.....

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.....	.....21,102,454	.....24,617,894
2. Cost of short-term investments acquired.....	.....71,969,900	.....342,514,385
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....82,856,785	.....346,029,825
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).....	.....10,215,569	.....21,102,454
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....10,215,569	.....21,102,454

Statement as of March 31, 2015 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).....	11,509,022
2. Cost paid/(consideration received) on additions.....	2,093,418
3. Unrealized valuation increase (decrease).....	(812,274)
4. Total gain (loss) on termination recognized.....	
5. Considerations received (paid) on terminations.....	
6. Amortization.....	(1,960,549)
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).....	10,829,617
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>10,829,617</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 March 31, 2015 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.....	10,829,617
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>10,829,617</u>
4. Part D, Section 1, Column 5.....	10,829,617
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.....	10,829,617
8. Part B, Section 1, Column 13.....	_____
9. Total (Line 7 plus Line 8).....	<u>10,829,617</u>
10. Part D, Section 1, Column 8.....	10,829,617
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 March 31, 2015 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
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)
Bonds - U.S. States, Territories and Possessions										
605581	FF	9		02/04/2015	RBC CAPITAL MARKETS		2,000,000	2,000,000		1FE
1799999. Total Bonds - U.S. States, Territories and Possessions							2,000,000	2,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions										
463632	4P	1		03/25/2015	RAYMOND JAMES & ASSOCIATES		2,801,740	2,000,000	54,815	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions							2,801,740	2,000,000	54,815	XXX
Bonds - U.S. Special Revenue and Special Assessment										
13077C	TL	8		03/27/2015	WELLS FARGO BROKERAGE SERVICES		2,734,761	2,000,000	54,033	1FE
130795	Z6	7		01/08/2015	RAYMOND JAMES & ASSOCIATES		1,383,750	1,000,000	12,164	1FE
544712	2H	4		02/26/2015	GOLDMAN SACHS		2,582,120	2,000,000	29,312	1FE
56052F	BC	8		02/04/2015	CITIGROUP		2,000,000	2,000,000		1FE
57586N	UR	0		01/13/2015	RAYMOND JAMES & ASSOCIATES		257,336	248,035	30	1FE
594712	PP	0		03/26/2015	JP MORGAN SECURITIES INC		2,513,120	2,000,000	15,775	1FE
64972C	FS	7		01/08/2015	JANNEY MONTGOMERY SCOTT		1,008,000	1,000,000	720	1FE
649902	T2	9		01/21/2015	GOLDMAN SACHS		2,447,520	2,000,000	40,028	1FE
684273	HC	2		02/26/2015	JP MORGAN SECURITIES INC		2,875,640	2,000,000	6,908	1FE
768874	SG	5		01/07/2015	RAYMOND JAMES & ASSOCIATES		2,953,740	2,000,000	42,673	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							20,755,987	16,248,035	201,643	XXX
Bonds - Industrial and Miscellaneous										
00452P	AD	9	R	03/04/2015	JEFFERIES & CO		2,000,000	2,000,000		1FE
00507U	AS	0	R	03/03/2015	JP MORGAN SECURITIES INC		996,450	1,000,000		2FE
00724F	AC	5		01/21/2015	BANC OF AMERICA SECURITIES		1,978,560	2,000,000		1FE
008252	AN	8		02/10/2015	BANC OF AMERICA SECURITIES		1,984,780	2,000,000		2FE
008916	AP	3	I	02/25/2015	RBC CAPITAL MARKETS		998,550	1,000,000		2FE
02666A	AA	6		02/26/2015	GOLDMAN SACHS		2,499,899	2,500,000		1FE
02666A	AB	4		02/26/2015	GOLDMAN SACHS		599,972	600,000		1FE
02666A	AC	2		02/26/2015	GOLDMAN SACHS		399,982	400,000		1FE
037411	BD	6		01/08/2015	JP MORGAN SECURITIES INC		1,863,300	2,000,000	25,958	1FE
04010L	AP	8		01/23/2015	BANC OF AMERICA SECURITIES		2,003,700	2,000,000	14,424	2FE
05990K	AC	0		03/31/2015	SANDLER & O'NEIL PARTNERS		1,995,000	2,000,000		2FE
112585	AH	7	I	01/12/2015	CS FIRST BOSTON		2,000,000	2,000,000		2FE
12572Q	AG	0		03/04/2015	BANC OF AMERICA SECURITIES		1,996,220	2,000,000		1FE
14040H	BG	9		02/02/2015	MORGAN STANLEY		997,540	1,000,000		2FE
15137J	AC	6	R	03/19/2015	BANC OF AMERICA SECURITIES		1,000,000	1,000,000		1FE
19828J	AA	6		03/09/2015	JP MORGAN SECURITIES INC		998,590	1,000,000		2FE
233046	AD	3		01/22/2015	GUGGENHEIM CAPITAL MARKET		3,000,000	3,000,000		2AM
354613	AK	7		03/25/2015	MORGAN STANLEY		1,996,540	2,000,000		1FE
361448	AW	3		02/03/2015	CITIGROUP		989,370	1,000,000		2FE
40414L	AM	1		01/13/2015	CITIGROUP		2,975,550	3,000,000		2FE
46617Y	AJ	2	R	03/30/2015	BNP PARIBAS		1,000,000	1,000,000		1FE
46618L	AA	8		03/25/2015	CS FIRST BOSTON		1,499,051	1,500,000		1FE

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Statement as of March 31, 2015 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
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)
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37			12/26/2014	Capital Interest		(6)	(23)		1FM
488401 AB 6	KEMPER 4.35 02/15/2025			02/19/2015	JP MORGAN SECURITIES INC		1,998,740	2,000,000		2FE
50540R AQ 5	LABORATORY CORP 3.60 02/01/2025			01/21/2015	WELLS FARGO BROKERAGE SERVICES		998,500	1,000,000		2FE
512807 AN 8	LAM RESEARCH 3.80 03/15/2025			03/05/2015	BANC OF AMERICA SECURITIES		999,580	1,000,000		2FE
52107Q AG 0	LAZARD GROUP LLC 3.75 02/13/2025			02/10/2015	CITIGROUP		997,180	1,000,000		2FE
55279H AK 6	MANUFAC & TRADERS 2.90 02/06/2025			02/03/2015	CITIGROUP		1,997,760	2,000,000		1FE
58933Y AR 6	MERCK & CO INC 2.75 02/10/2025			02/05/2015	DEUTSCHE BANK		1,996,700	2,000,000		1FE
637432 ND 3	NATL RURAL UTIL 2.85 01/27/2025			01/20/2015	JP MORGAN SECURITIES INC		1,998,780	2,000,000		1FE
68268N AP 8	ONEOK PARTNERS 4.90 03/15/2025			03/17/2015	JP MORGAN SECURITIES INC		2,993,700	3,000,000		2FE
69353R EK 0	PNC BANK NA 2.95 02/23/2025			02/18/2015	MORGAN STANLEY		1,995,360	2,000,000		1FE
71656L BD 2	PETROLEOS MEXICANOS 4.50 01/23/2026		R	01/15/2015	HSBC SECURITIES		1,996,400	2,000,000		2FE
73755L AM 9	POTASH CORP 3.00 04/01/2025		I	03/23/2015	BANC OF AMERICA SECURITIES		2,985,600	3,000,000		1FE
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			01/29/2015	UBS WARBURG		992,100	1,000,000		2FE
81618T AC 4	SELECT INCOME REIT 4.50 02/01/2025			01/29/2015	UBS WARBURG		1,959,800	2,000,000		2FE
84756N AF 6	SPECTRA PARTNERS 3.50 03/15/2025			03/09/2015	JP MORGAN SECURITIES INC		1,991,640	2,000,000		2FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24			02/18/2015	CITIGROUP		999,800	1,000,000		1FE
878055 AE 2	TCF NATIONAL BK 4.60 02/27/2025			02/24/2015	JP MORGAN SECURITIES INC		1,987,500	2,000,000		2FE
87969N AD 7	TELSTRA CORP LTD 3.125 04/07/2025		R	03/30/2015	JP MORGAN SECURITIES INC		998,300	1,000,000		1FE
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43			02/06/2015	MORGAN STANLEY		2,010,000	2,000,000	5.092	1FE
90331H MS 9	US BANK NA OHIO BKNT 2.80 01/27/2025			01/22/2015	US BANCORP		996,630	1,000,000		1FE
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27		R	03/19/2015	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
96949L AB 1	WILLIAMS PARTNERS 4.00 09/15/2025			02/26/2015	BARCLAYS CAPITAL		1,993,500	2,000,000		2FE
980236 AM 5	WOODSIDE FINANCE 3.65 03/05/2025		R	02/26/2015	CS FIRST BOSTON		999,420	1,000,000		2FE
3899999	Total Bonds - Industrial and Miscellaneous						73,660,038	73,999,977	45,474	XXX
8399997	Total Bonds - Part 3						99,217,765	94,248,011	301,932	XXX
8399999	Total Bonds						99,217,765	94,248,011	301,932	XXX
Preferred Stocks - Industrial and Miscellaneous										
404280 AT 6	HSBC HOLDINGS 6.375		R	03/23/2015	HSBC SECURITIES		1,000,000	1,000,000.00		
8499999	Total Preferred Stocks - Industrial and Miscellaneous						1,000,000	XXX	0	XXX
8999997	Total Preferred Stocks - Part 3						1,000,000	XXX	0	XXX
8999999	Total Preferred Stocks						1,000,000	XXX	0	XXX
9899999	Total Preferred and Common Stocks						1,000,000	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks						100,217,765	XXX	301,932	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 FNCL 511797 PT 6.0 5/01/2031		03/25/2015	MBS Paydown		296	296	296	294		(1)		(1)		296			0	3	05/01/2031	1
31406J	2L 6 FNCL 811779 PT 5.0 1/1/2035		03/25/2015	MBS Paydown		4,026	4,026	4,092	3,846		(199)		(199)		4,026			0	44	01/01/2035	1
63252F	AA 7 NATIONAL ARCHIVE 8.50 09/01/2019		03/01/2015	Sinking Fund Redemption		95,000	95,000	101,271	96,876		(113)		(113)		95,000			0	4,037	09/01/2019	1FE
690353	RX 7 OVERSEAS PRIV INV 4.44 2/27/27		02/27/2015	Sinking Fund Redemption		39,354	39,354	39,354	39,353		0		0		39,354			0	874	02/27/2027	1
690353	XM 4 OVERSEAS PRI INV 3.59 12/15/2030		03/15/2015	Sinking Fund Redemption		28,571	28,571	28,571	28,571		0		0		28,571			0	256	12/15/2030	1
83162C	GM 9 SBAP 1996-20A 1 6.30 01/01/2016		01/01/2015	MBS Paydown		9,422	9,422	9,422	9,422				0		9,422			0	297	01/01/2016	1
0599999	Total Bonds - U.S. Government					176,668	176,668	183,005	178,362	0	(312)	0	(312)	0	176,668	0	0	0	5,511	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
442331	QM 9 HOUSTON TX REF PENSION 6.29 3/01/2032		03/01/2015	Sinking Fund Redemption		50,000	50,000	61,168	60,337		(10,337)		(10,337)		50,000			0	1,573	03/01/2032	1FE
549187	6N 7 LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2015	Sinking Fund Redemption		195,000	195,000	200,195	196,429		(1,429)		(1,429)		195,000			0	5,119	02/15/2018	1FE
645019	3M 0 NEW HAVEN CT TXB 9TH 7.00 02/15/2015		02/15/2015	Maturity		429,767	429,767	441,203	430,044		(277)		(277)		429,767			0	15,042	02/15/2015	1FE
981305	SA 4 WORCESTER PENSION 6.25 1/1/2028		01/01/2015	Sinking Fund Redemption		75,000	75,000	79,758	78,990		(3,990)		(3,990)		75,000			0	2,344	01/01/2028	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					749,767	749,767	782,324	765,800	0	(16,033)	0	(16,033)	0	749,767	0	0	0	24,077	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333	CA 3 CA HSG FIN AGY A 2.90 02/01/2042		03/01/2015	MBS Paydown		87,720	87,720	87,720	87,720				0		87,720			0	407	02/01/2042	1FE
130333	CB 1 CA HSG FIN AGY B 2.90 02/01/2042		03/01/2015	MBS Paydown		44,742	44,742	44,630	44,643		22		22		44,742			0	205	02/01/2042	1FE
31395X	3F 0 FHR 3018 UG PAC 5.50 10/15/2034		03/15/2015	MBS Paydown		43,343	43,343	42,287	42,971		185		185		43,343			0	373	10/15/2034	1
34074M	JB 8 FL HSG FIN CORP A 2.80 07/01/2041		03/01/2015	MBS Paydown		61,838	61,838	61,838	61,838		0		0		61,838			0	254	07/01/2041	1FE
34074M	JC 6 FL HSG FIN B TXBL 2.80 07/01/2041		03/01/2015	MBS Paydown		54,713	54,713	54,713	54,713				0		54,713			0	217	07/01/2041	1FE
462467	NW 7 IA ST FIN SF MTGE SER 3 2.90 2/01/2042		03/01/2015	Partial Call		40,000	40,000	40,000	40,000		(0)		(0)		40,000			0	205	02/01/2042	1FE
49130T	PS 9 KY HSG CORP A 3.00 11/01/2041		03/01/2015	Partial Call		60,000	60,000	60,000	60,000				0		60,000			0	325	11/01/2041	1FE
49130T	PT 7 KY HSG CORP B 3.00 11/01/2041		02/01/2015	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	88	11/01/2041	1FE
57586N	UR 0 MA ST HSG FIN A 4.375 01/15/2046		03/15/2015	MBS Paydown		5,104	5,104	5,119	4,715		2		2		5,104			0	56	01/15/2046	1FE
64972C	BD 4 NYC HSG DEV A TXBL 3.05 06/15/2036		03/15/2015	MBS Paydown		12,190	12,190	12,190	12,190				0		12,190			0	62	06/15/2036	1FE
658207	MA 0 NC HSG FIN AGY 4.00 01/01/2030		01/01/2015	Sinking Fund Redemption		50,000	50,000	50,000	50,000		0		0		50,000			0	1,000	01/01/2030	1FE
658207	MA 0 NC HSG FIN AGY 4.00 01/01/2030		02/01/2015	Partial Call		30,000	30,000	30,000	30,000		0		0		30,000			0	700	01/01/2030	1FE
686087	MP 9 OR HSG & CMNTY SVCS C 2.891 07/01/2033		01/01/2015	Partial Call		105,000	105,000	105,000	105,004		(4)		(4)		105,000			0	1,518	07/01/2033	1FE
882750	NE 8 TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		02/01/2015	Partial Call		20,000	20,000	20,000	19,998		2		2		20,000			0	299	07/01/2041	1FE
91528N	AA 9 UNM SANDOVAL REG MD 4.50 07/20/2036		01/20/2015	Sinking Fund Redemption		25,000	25,000	25,000	24,999		1		1		25,000			0	563	07/20/2036	1FE
92812U	Q3 5 VA ST HSG DEV D 4.30 12/25/2043		03/25/2015	MBS Paydown		50,086	50,086	50,086	50,024		(26)		(26)		50,086			0	331	12/25/2043	1FE
92812U	Q4 3 VA HSG DEV A 3.50 10/25/2037		03/25/2015	MBS Paydown		74,736	74,736	74,736	74,781		387		387		74,736			0	386	10/25/2037	1FE
92813T	EE 6 VIRGINIA HSG AUTH SER A 3.25 08/25/2042		03/25/2015	MBS Paydown		19,920	19,920	19,920	19,918		(20)		(20)		19,920			0	115	08/25/2042	1FE
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					814,392	814,392	813,238	813,514	0	549	0	549	0	814,392	0	0	0	7,103	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00164T	AA 6 AMC EAST COMM LLC 5.74 01/15/2028		01/15/2015	Sinking Fund Redemption		48,486	48,486	50,746	50,048		(7)		(7)		48,486			0	1,392	01/15/2028	1FE
00213R	AA 1 ARLFR 2012-1A A1 ABS FLT 12/15/2042		03/15/2015	MBS Paydown		26,936	26,936	26,936	26,936				0		26,936			0	89	12/15/2042	1FE

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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			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)
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596	11/01/2017		03/01/2015	Sinking Fund Redemption		36,616	36,616	36,616	36,616					0		36,616			0	219	11/01/2017	2FE
00441Y AC 6	ACE 2006-0P2 A2B SEQ FLT	08/25/2036		03/25/2015	MBS Paydown		73,623	73,623	64,512	72,192		(1,312)			(1,312)		73,623			0	26	08/25/2036	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR	06/25/2035		03/25/2015	MBS Paydown		58,723	58,723	54,943	54,855		1,916			1,916		58,723			0	304	06/25/2035	1FM
02377U AB 0	AMER AIRLINES 2013-2 4.95	01/15/2023		01/15/2015	Sinking Fund Redemption		28,129	28,129	28,129	28,125					0		28,129			0	696	01/15/2023	2FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSSNR FLT	10/25/2046		03/25/2015	MBS Paydown		16,782	16,782	12,586	11,296			2,506		2,506		16,782			0	8	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSSNR	3.786 10/17/36		03/17/2015	MBS Paydown		4,087	4,087	4,087	4,077					0		4,087			0	26	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSSNR	3.678 12/17/36		03/17/2015	MBS Paydown		8,724	8,724	8,751	8,722			(0)		(0)		8,724			0	53	12/17/2036	1FE
03878D AA 2	ARCLO 2013-1A A CLO FLT	02/15/2023		03/15/2015	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000					0		1,500,000			0	8,215	02/15/2023	1FE
03878D AC 8	ARCLO 2013-1A B CLO FLT	02/15/2023		03/15/2015	MBS Paydown		500,000	500,000	500,000	500,000					0		500,000			0	6,530	02/15/2023	2AM
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSSNR CSTR	4/26/37		03/26/2015	MBS Paydown		37,942	37,942	34,764	37,330			(714)		(714)		37,942			0	145	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSSNR CSTR	6/26/35		03/26/2015	MBS Paydown		27,404	27,404	26,787	26,726			282		282		27,404			0	266	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSSNR CSTR	11/21/36		03/26/2015	MBS Paydown		16,726	16,726	15,722	15,913			(2,977)		(2,977)		16,726			0	81	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSSNR	6.00 6/26/37		03/27/2015	MBS Paydown		65,176	65,176	63,384	62,380			1,403		1,403		65,176			0	618	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSSNR	5.50 3/36		03/26/2015	MBS Paydown		54,298	54,298	53,484	53,761			131		131		54,298			0	585	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSSNR	12/26/36		03/26/2015	MBS Paydown		17,223	17,223	17,094	17,161			(25)		(25)		17,223			0	169	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSSNR	6.00 10/26/35		03/26/2015	MBS Paydown		37,258	37,258	35,302	35,364			(21)		(21)		37,258			0	372	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSSNR CSTR	01/36 RE		03/26/2015	MBS Paydown		69,151	69,151	60,852	61,660			704		704		69,151			0	297	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSSNR CSTR	07/17/40		03/17/2015	MBS Paydown		230,687	230,687	217,212	225,956			4,474		4,474		230,687			0	2,599	07/17/2040	1FE
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSSNR CSTR	05/36 RE		03/26/2015	MBS Paydown		45,039	45,039	41,886	43,742			(511)		(511)		45,039			0	200	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSSNR CSTR	11/35 RE		03/26/2015	MBS Paydown		52,108	52,108	45,855	46,429			(1,839)		(1,839)		52,108			0	251	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT	11/20/2036 RE		03/20/2015	MBS Paydown		64,453	64,453	53,255	55,033			788		788		64,453			0	37	11/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSSNR	6.0 03/25/2036		03/25/2015	MBS Paydown		1,859	1,859	1,310	1,343			509		509		1,859			0	19	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSSNR	6.0 03/25/2036		03/25/2015	Pass-Through Loss			4,233	2,982								4,233		(4,233)	(4,233)	42	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSSNR	6.0 03/25/2036		03/31/2015	Book Value Adjustment												(4,233)		4,233	4,233		03/25/2036	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT	5/25/2035		03/25/2015	MBS Paydown		36,726	36,726	29,794	26,486			(992)		(992)		36,726			0	38	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT	5/25/2035		03/25/2015	Pass-Through Loss			8,817	7,153											0	8	05/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50	9/25/35		03/25/2015	MBS Paydown		71,193	71,193	69,298	64,482			6,830		6,830		71,193			0	561	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50	9/25/35		03/25/2015	Pass-Through Loss			624	1,346				(3,044)		(3,044)					0	17	09/25/2035	1FM
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSSNR CSTR	10/25/35		03/25/2015	MBS Paydown		14,191	14,191	12,470	12,512			1,679		1,679		14,191			0	61	10/25/2035	1FM
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSSNR CSTR	10/25/35		03/25/2015	Pass-Through Loss			462	406								462		(462)	(462)	2	10/25/2035	1FM
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSSNR CSTR	10/25/35		03/31/2015	Book Value Adjustment												(462)		462	462		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSSNR CSTR	11/35		03/25/2015	MBS Paydown		2,894	2,894	2,557	2,775			7		7		2,894			0	12	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSSNR CSTR	11/35		03/25/2015	Pass-Through Loss			67	59								67		(67)	(67)	0	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSSNR CSTR	11/35		03/31/2015	Book Value Adjustment												(67)		67	67		11/25/2035	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC	1/25/2037		03/25/2015	MBS Paydown		6,865	6,865	6,522	4,606			12		12		6,865			0	70	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC	1/25/2037		03/25/2015	Pass-Through Loss			4,521	4,295											0	50	01/25/2037	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	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)
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2015	MBS Paydown		662	662	629	478		1		1		662			0	4	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2015	Pass-Through Loss			357	339					0					0	3	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2015	MBS Paydown		4,224	4,224	3,694	3,140		13		13		4,224			0	36	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2015	Pass-Through Loss			3,268	2,858					0					0	26	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		03/26/2015	MBS Paydown		94,392	94,392	94,392	94,392				0		94,392			0	1,183	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		03/26/2015	MBS Paydown		161,562	161,562	153,484	156,905		(849)		(849)		161,562			0	1,457	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		03/26/2015	MBS Paydown		291,190	291,190	285,730	288,744		811		811		291,190			0	2,760	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		03/24/2015	MBS Paydown		10,557	10,557	10,754	10,590		(68)		(68)		10,557			0	107	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		03/24/2015	MBS Paydown		5,410	5,410	5,253	5,341		48		48		5,410			0	40	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		03/24/2015	MBS Paydown		26,610	26,610	24,144	25,761		733		733		26,610			0	239	02/24/2044	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		03/15/2015	MBS Paydown		41,089	41,089	38,842	40,183		801		801		41,089			0	405	05/15/2046	1FE
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE		03/26/2015	MBS Paydown		208,134	208,134	208,914	206,587		(567)		(567)		208,134			0	1,861	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/26/2015	Pass-Through Loss			30,059	17,273			23		23		30,059		(30,059)	(30,059)	457	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/31/2015	Book Value Adjustment									0	(30,059)		30,059	30,059	30,059		08/26/2037	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		03/17/2015	MBS Paydown		41,924	41,924	38,579	40,629		1,242		1,242		41,924			0	524	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		03/20/2015	MBS Paydown		40,427	40,427	40,589	40,566		(5)		(5)		40,427			0	245	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		03/25/2015	MBS Paydown		73,924	73,924	74,710	74,601		(120)		(120)		73,924			0	687	09/25/2033	2FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		03/11/2015	MBS Paydown		325,903	325,903	328,069	325,799		(382)		(382)		325,903			0	2,746	09/11/2041	1FM
097023 AY 1	BOEING CO 3 02/15/15		02/15/2015	Maturity		2,500,000	2,500,000	2,478,925	2,499,493		507		507		2,500,000			0	43,750	02/15/2015	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		03/15/2015	MBS Paydown		6,929	6,929	6,927	6,928		0		0		6,929			0	66	11/15/2039	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		01/25/2015	MBS Paydown		27,605	27,605	27,605	27,605				0		27,605			0	142	12/25/2036	2AM
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046		03/15/2015	MBS Paydown		72,243	72,243	59,347	70,488		1,516		1,516		72,243			0	624	01/15/2046	1FM
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		03/19/2015	MBS Paydown		30,353	30,353	29,392	30,065		269		269		30,353			0	271	12/19/2039	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2015	MBS Paydown		2,143	2,143	2,098	1,438		1		1		2,143			0	10	06/20/2036	1FM
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		03/18/2015	MBS Paydown		55,600	55,600	55,579	55,582		1		1		55,600			0	296	06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2015	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	90	11/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2015	MBS Paydown		37,500	37,500	37,485	37,485		0		0		37,500			0	211	10/18/2029	1FE
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		03/26/2015	MBS Paydown		384,324	384,324	384,324	380,901		(6,751)		(6,751)		384,324			0	3,068	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		03/26/2015	MBS Paydown		122,414	122,414	122,414	122,024		93		93		122,414			0	981	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		02/28/2015	Book Value Adjustment									0					0		10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		03/26/2015	Pass-Through Loss			14,562	13,389			(28)		(28)					0	164	10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		03/26/2015	MBS Paydown		14,835	14,835	14,835	13,272		(577)		(577)		14,835			0	134	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2015	Pass-Through Loss			2,840	859			(2)		(2)		500		(500)	(500)	39	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/31/2015	Book Value Adjustment									0	(500)		500	500	500		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		03/26/2015	MBS Paydown		89,446	89,446	89,446	89,168		1		1		89,446			0	762	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2015	Pass-Through Loss			5,881	5,729			(58)		(58)					0	54	09/26/2035	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	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)
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		03/26/2015	MBS Paydown		244,006	244,006	244,006	244,006				0		244,006			0	1,963	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		03/26/2015	MBS Paydown		72,602	72,602	72,602	72,367		.11		.11		72,602			0	.599	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		03/26/2015	MBS Paydown		89,318	89,318	89,318	87,618		.502		.502		89,318			0	.779	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2015	MBS Paydown		9,531	9,531	6,647	6,690		2,829		2,829		9,531			0	.109	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2015	Pass-Through Loss			1,371	956					0					0	.15	09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		02/26/2015	MBS Paydown		8,833	8,833	8,833	8,794		.0		0		8,833			0	.72	07/26/2037	3FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2015	Pass-Through Loss			2,374	2,153					0		2,374		(2,374)	(2,374)	.12	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/31/2015	Book Value Adjustment									0	(2,373)		2,373	2,373			07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2015	MBS Paydown		79,869	79,869	79,869	79,642		(10)		(10)		79,869			0	.726	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2015	Pass-Through Loss			1,117	851			(0)		(0)		1,117		(1,117)	(1,117)	.10	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/31/2015	Book Value Adjustment									0	(1,117)		1,117	1,117			11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		03/26/2015	MBS Paydown		61,976	61,976	61,976	61,833		(42)		(42)		61,976			0	.549	09/26/2035	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		03/26/2015	MBS Paydown		19,132	19,132	17,868	18,547		.582		.582		19,132			0	.238	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/26/2015	Pass-Through Loss			4,755	765			.10		.10		4,755		(4,755)	(4,755)	.48	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/31/2015	Book Value Adjustment									0	(4,755)		4,755	4,755			12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		03/26/2015	MBS Paydown		121,048	121,048	121,048	120,714		(48)		(48)		121,048			0	.689	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		03/26/2015	MBS Paydown		58,197	58,197	58,197	58,064		.157		.157		58,197			0	.581	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		03/26/2015	MBS Paydown		9,129	9,129	9,129	9,129				0		9,129			0	.72	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		02/26/2015	Pass-Through Loss			1	1					0					0	.0	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2015	MBS Paydown		23,413	23,413	23,413	23,413				0		23,413			0	.217	06/26/2037	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		03/26/2015	MBS Paydown		55,435	55,435	55,435	54,078		(1,443)		(1,443)		55,435			0	.276	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		03/26/2015	MBS Paydown		10,095	10,095	10,097	9,807		.25		.25		10,095			0	.90	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		03/26/2015	Pass-Through Loss			4,388	4,371			(1)		(1)					0	.34	02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2015	MBS Paydown		14,721	14,721	14,721	13,703		(1,265)		(1,265)		14,721			0	.7	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2015	MBS Paydown		15,766	15,766	15,766	15,766				0		15,766			0	.111	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		03/26/2015	MBS Paydown		135,814	135,814	135,814	135,481		(119)		(119)		135,814			0	1,803	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		03/26/2015	MBS Paydown		70,980	70,980	70,980	70,763		.5		.5		70,980			0	.396	08/26/2035	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		03/15/2015	MBS Paydown		377,633	377,633	355,742	370,365		5,743		5,743		377,633			0	5,921	09/15/2039	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		03/12/2015	MBS Paydown		63,054	63,054	66,145	64,120		(1,151)		(1,151)		63,054			0	.588	08/12/2048	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3.0 3/25/2043		03/25/2015	MBS Paydown		36,506	36,506	34,133	34,219		(548)		(548)		36,506			0	.148	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		03/25/2015	MBS Paydown		39,747	39,747	37,138	37,232		.381		.381		39,747			0	.213	04/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		03/27/2015	MBS Paydown		195,107	195,107	185,168	188,317		.243		.243		195,107			0	(.250)	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		03/25/2015	MBS Paydown		76,730	76,730	73,949	73,997		(940)		(940)		76,730			0	.570	08/25/2043	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		03/10/2015	Sinking Fund Redemption		17,109	17,109	17,109	17,109				0		17,109			0	.151	01/11/2027	2FE
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2015	MBS Paydown		7,683	7,683	7,429	4,278		(12)		(12)		7,683			0	.64	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2015	Pass-Through Loss			8,837	8,544					0					0	.50	05/25/2036	1FM

QE05.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	4N	2		03/25/2015	MBS Paydown.....		39,746	39,746	34,629	34,653		2,884		2,884		39,746			0	325	04/25/2035	1FM.....
12667F	5E	1		03/25/2015	MBS Paydown.....		52,663	52,663	46,277	45,640		4,017		4,017		52,663			0	460	04/25/2035	1FM.....
12667G	AC	7		03/25/2015	MBS Paydown.....		44,243	44,243	40,060	37,580		5,067		5,067		44,243			0	392	05/25/2035	1FM.....
12669D	US	5		03/25/2015	MBS Paydown.....		23,125	23,125	22,919	22,962		67		67		23,125			0	222	02/25/2033	1FM.....
12669G	R4	5		03/25/2015	MBS Paydown.....		97,280	97,280	91,139	91,650		1,493		1,493		97,280			0	844	08/25/2035	1FM.....
12669G	R4	5		03/25/2015	Pass-Through Loss.....			23,000	21,548					0		23,000		(23,000)	(23,000)	247	08/25/2035	1FM.....
12669G	R4	5		03/31/2015	Book Value Adjustment.....									0		(23,000)		23,000	23,000		08/25/2035	1FM.....
12803P	AA	6		02/20/2015	MBS Paydown.....		34,091	34,091	34,091	34,091				0		34,091			0	508	02/20/2041	3AM.....
144531	EW	6		03/25/2015	MBS Paydown.....		51,478	51,478	39,734	40,476		(7,410)		(7,410)		51,478			0	31	01/25/2036	1FM.....
144531	FL	9		03/25/2015	MBS Paydown.....		44,537	44,537	36,692	41,012		(1,664)		(1,664)		44,537			0	23	02/25/2036	1FM.....
14574K	AE	2		03/15/2015	MBS Paydown.....		4,108	4,108	4,108	4,108		(2)		(2)		4,108			0	40	12/15/2038	1FE.....
14855G	AB	7		03/15/2015	MBS Paydown.....		133,028	133,028	133,028	133,029				0		133,028			0	1,164	02/15/2029	1FE.....
161546	CW	4		01/25/2015	MBS Paydown.....		11,803	11,803	11,802	11,783		(16)		(16)		11,803			0	58	06/25/2032	1FM.....
16162W	PV	5		03/25/2015	MBS Paydown.....		9,170	9,170	8,161	7,137		68		68		9,170			0	36	01/25/2036	1FM.....
16162W	PV	5		03/25/2015	Pass-Through Loss.....			836	732					0		836		(836)	(836)	2	01/25/2036	1FM.....
16162W	PV	5		03/31/2015	Book Value Adjustment.....									0		(836)		836	836		01/25/2036	1FM.....
16162X	AD	9		03/25/2015	MBS Paydown.....		6,104	6,104	5,326	5,761		205		205		6,104			0	64	11/25/2036	4FM.....
16163C	AG	7		03/25/2015	MBS Paydown.....		26,776	26,776	21,019	19,840		(92)		(92)		26,776			0	100	09/25/2036	1FM.....
16163C	AG	7		03/25/2015	Pass-Through Loss.....			1,607	1,261					0					0	6	09/25/2036	1FM.....
17307G	ED	6		03/25/2015	MBS Paydown.....		5,280	5,280	4,779	4,799		(2,158)		(2,158)		5,280			0	23	03/25/2034	1FM.....
17309D	AD	5		03/15/2015	MBS Paydown.....		38,281	38,281	39,869	38,402		(199)		(199)		38,281			0	389	03/15/2049	1FM.....
17309L	AD	7		03/25/2015	MBS Paydown.....		51,870	51,870	42,728	49,286		(668)		(668)		51,870			0	30	08/25/2036	1FM.....
17309N	AD	3		03/25/2015	MBS Paydown.....		111,390	111,390	109,439	110,857		(828)		(828)		111,390			0	1,218	07/25/2036	1FM.....
17310E	AD	0		03/25/2015	MBS Paydown.....		44,693	44,693	38,659	42,610		(551)		(551)		44,693			0	429	09/25/2036	1FM.....
17311Q	BG	4		03/10/2015	MBS Paydown.....		60,263	60,263	56,941	60,263				0		60,263			0	848	12/10/2049	1FM.....
17312F	AB	9		02/28/2015	Book Value Adjustment.....									0		(0)		0	0		04/25/2037	5FM.....
17312F	AB	9		03/25/2015	MBS Paydown.....		370	370	359	79		121		121		370			0	2	04/25/2037	5FM.....
17312F	AB	9		03/25/2015	Pass-Through Loss.....			5,847	5,686					0					0	59	04/25/2037	5FM.....
17312H	AF	6		03/25/2015	MBS Paydown.....		162,489	162,489	156,261	156,889		4,685		4,685		162,489			0	1,440	06/25/2037	1FM.....
17315J	AP	7		03/25/2015	MBS Paydown.....		321,465	321,465	323,876	321,646		(1,371)		(1,371)		321,465			0	3,376	08/25/2037	1FM.....
17315N	AD	5		03/25/2015	MBS Paydown.....		63,135	63,135	63,135	62,969		102		102		63,135			0	554	04/25/2037	1FM.....
17315X	AD	3		03/25/2015	MBS Paydown.....		126,692	126,692	121,624	122,819		3,103		3,103		126,692			0	1,303	11/25/2035	1FM.....
17316A	AQ	3		03/25/2015	MBS Paydown.....		129,407	129,407	127,466	128,041		561		561		129,407			0	1,364	05/25/2037	1FM.....
17316H	BG	9		03/25/2015	MBS Paydown.....		8,045	8,045	8,033	8,010		(2)		(2)		8,045			0	74	12/25/2035	1FM.....
20047Q	AE	5		03/10/2015	MBS Paydown.....		45,049	45,049	46,689	45,195		(204)		(204)		45,049			0	437	06/10/2046	1FM.....
212168	AA	6		02/28/2015	Sinking Fund Redemption.....		32,383	32,383	32,383	32,391		(0)		(0)		32,383			0	971	02/28/2033	2.....

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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			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)	
22541L AR 4	CRED SUIS FB USA 4.875 01/15/2015.....				01/15/2015	Maturity.....		1,000,000	1,000,000	990,770	999,956		.44		.44		1,000,000			.0	24,375	01/15/2015	1FE.....	
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....				03/25/2015	MBS Paydown.....		14,330	14,330	14,425	14,356				(59)		14,330			.0	.134	06/25/2033	1FM.....	
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35.....				01/25/2015	MBS Paydown.....		119,641	119,641	120,090	117,516		2,125		2,125		119,641			.0	.548	06/25/2035	1FM.....	
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39.....				03/15/2015	MBS Paydown.....		23,728	23,728	24,059	23,731		(54)		(54)		23,728			.0	.214	03/15/2039	1FM.....	
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38.....				03/15/2015	MBS Paydown.....		160,494	160,494	152,137	159,763		(116)		(116)		160,494			.0	1,524	08/15/2038	1FM.....	
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027.....			R.	02/18/2015	MBS Paydown.....		775,000	775,000	774,676	774,742		258		258		775,000			.0	4,895	09/18/2027	1FE.....	
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....			R.	03/18/2015	MBS Paydown.....		25,000	25,000	25,000	25,000				.0		25,000			.0	.128	04/18/2028	1FE.....	
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....				02/20/2015	MBS Paydown.....		32,686	32,686	32,686	32,686				.0		32,686			.0	.145	11/21/2022	1FE.....	
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....				03/25/2015	MBS Paydown.....		167,721	167,721	150,608	151,095		8,017		8,017		167,721			.0	.660	02/25/2043	1FM.....	
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....				03/25/2015	MBS Paydown.....		111,332	111,332	73,479	70,500		11,825		11,825		111,332			.0	.55	04/25/2046	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....				01/31/2015	Book Value Adjustment.....									.0		313		(313)	(313)			12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....				03/25/2015	MBS Paydown.....		21,912	21,912	16,999	15,681		147		147		21,912			.0	.13	12/25/2046	1FM.....	
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....				03/25/2015	Pass-Through Loss.....			(314)	(251)					.0		(314)		314	314	(0)		12/25/2046	1FM.....
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047.....				03/25/2015	MBS Paydown.....		149,529	149,529	144,809	147,450		1,894		1,894		149,529			.0	.79	06/25/2047	1FM.....	
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....				03/15/2015	MBS Paydown.....		3,914	3,914	3,914	3,914				.0		3,914			.0	.42	08/15/2030	1FM.....	
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....				03/25/2015	MBS Paydown.....		41,923	41,923	35,949	36,252		3,293		3,293		41,923			.0	.31	03/25/2020	1FM.....	
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024.....			R.	01/05/2015	MIZUHO SEC USA.....		1,033,120	1,000,000	996,190	996,377		.6		.6		996,383		36,737	36,737	3,906	05/30/2024	1FE.....	
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024.....			R.	01/06/2015	DEUTSCHE BANK.....		1,038,120	1,000,000	996,190	996,377		.7		.7		996,384		41,736	41,736	4,008	05/30/2024	1FE.....	
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....				02/11/2015	Sinking Fund Redemption.....		30,745	30,745	30,745	30,745				.0		30,745			.0	.801	02/11/2030	1FE.....	
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....				03/10/2015	Sinking Fund Redemption.....		10,146	10,146	10,079	10,146				.0		10,146			.0	.284	03/10/2024	3FE.....	
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....				03/01/2015	Sinking Fund Redemption.....		25,029	25,029	22,215	24,539		.31		.31		25,029			.0	.298	06/01/2017	1FE.....	
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....				02/25/2015	Pass-Through Loss.....			.1	.1					.0				(1)	(1)	.0		11/25/2035	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....				03/25/2015	MBS Paydown.....		33,210	33,210	30,906	29,800		(380)		(380)		33,210			.0	.274	11/25/2035	1FM.....	
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....				03/25/2015	MBS Paydown.....		6,012	6,012	4,389	1,715				.0		6,012			.0	.54	02/25/2037	1FM.....	
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....				03/25/2015	Pass-Through Loss.....			1,916	1,398					.0		1,916		(1,916)	(1,916)	.21		02/25/2037	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....				03/31/2015	Book Value Adjustment.....									.0		(1,916)		1,916	1,916			02/25/2037	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....				03/25/2015	MBS Paydown.....		51,397	51,397	39,640	45,218		(1,598)		(1,598)		51,397			.0	.35	02/25/2036	1FM.....	
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026.....				12/15/2014	Sinking Fund Redemption.....		92,776	92,776	99,873	97,956				.0		92,776			.0			12/15/2026	1FE.....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033.....				03/25/2015	MBS Paydown.....		50,335	50,335	49,800	26,484		(14,867)		(14,867)		50,335			.0	.469	04/25/2033	1FM.....	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....				03/26/2015	MBS Paydown.....		311,000	311,000	301,670	305,976		(1,692)		(1,692)		311,000			.0	2,817	01/26/2037	1FM.....	
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049.....				03/14/2015	MBS Paydown.....		16,013	16,013	14,786	15,687		306		306		16,013			.0	.141	12/14/2049	1FE.....	
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....				03/15/2015	Sinking Fund Redemption.....		6,589	6,589	6,589	6,589				.0		6,589			.0	.48	03/15/2019	1FE.....	
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036.....				03/25/2015	MBS Paydown.....		15,357	15,357	9,675	7,092		4,660		4,660		15,357			.0	.90	09/25/2036	1FM.....	
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....				03/25/2015	MBS Paydown.....		103,514	103,514	73,236	61,739		10,662		10,662		103,514			.0	.55	05/25/2046	1FM.....	
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....				03/25/2015	MBS Paydown.....		6,860	6,860	6,884	6,875		(5)		(5)		6,860			.0	.36	12/25/2034	1FM.....	
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029.....				03/09/2015	Sinking Fund Redemption.....		10,782	10,782	11,026	10,975		(2)		(2)		10,782			.0	.116	10/09/2029	1FE.....	

QE05.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
368771	AA 9 GEN AMER RAILCAR 6.69 09/20/16.....		03/20/2015	Sinking Fund Redemption.....		51,347	51,347	51,347	51,347				0		51,347			0	574	09/20/2016	3FE.....
36877Q	AA 4 GEN AMER RAILCAR 7.76 08/20/18.....		03/20/2015	Sinking Fund Redemption.....		32,348	32,348	32,348	32,318				0		32,348			0	419	08/20/2018	3FE.....
37952U	AB 9 SEACO 2013-1A A ABS 2.98 04/17/2028.....	R..	03/17/2015	MBS Paydown.....		37,500	37,500	37,241	37,267		7		7		37,500			0	186	04/17/2028	1FE.....
37952U	AC 7 SEACO 2013-2A A ABS 3.67 11/17/2028.....	R..	03/17/2015	MBS Paydown.....		25,000	25,000	24,998	24,998		0		0		25,000			0	153	11/17/2028	1FE.....
37952U	AD 5 SEACO 2014-1A A1 ABS SNR 3.19 07/17/24.....	R..	03/17/2015	MBS Paydown.....		50,000	50,000	49,990	49,990		0		0		50,000			0	266	07/17/2029	1FE.....
393505	XE 7 GT 1997-6 A8 SEQ 7.07 1/15/2029.....		03/15/2015	MBS Paydown.....		4,378	4,378	4,513	4,378				0		4,378			0	50	01/15/2029	1FE.....
39678W	AA 6 GCSF 2005-1 A SEQ CSTR 9-25-34.....		03/25/2015	MBS Paydown.....		16,479	16,479	16,396	16,348		64		64		16,479			0	158	09/25/2034	1FM.....
40432B	AA 7 HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....		03/25/2015	MBS Paydown.....		16,595	16,595	14,562	15,591		417		417		16,595			0	153	09/25/2037	1FM.....
41011W	BJ 8 JOHN HANCOCK GLB 5.25 02/25/2015.....		02/25/2015	Maturity.....		2,675,000	2,675,000	2,728,714	2,675,998		(998)		(998)		2,675,000			0	70,219	02/25/2015	1FE.....
411707	AA 0 HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		03/20/2015	MBS Paydown.....		5,625	5,625	5,625	5,625				0		5,625			0	63	03/20/2043	2AM.....
42770Q	AA 0 HERO 2014-2A A ABS SNR PT 3.99 09/21/40.....		03/20/2015	MBS Paydown.....		33,791	33,791	33,768	33,766		25		25		33,791			0	551	09/21/2040	1FE.....
42770R	AA 8 HERO 2014-1A ABS 4.75 09/20/2038.....		03/20/2015	MBS Paydown.....		30,754	30,754	30,754	30,754				0		30,754			0	730	09/20/2038	1FE.....
42805R	AV 1 HERTZ 2009-2A A2 ABS 5.29 03/25/16.....		03/25/2015	MBS Paydown.....		2,000,000	2,000,000	1,999,878	1,999,513		487		487		2,000,000			0	17,633	03/25/2016	1FE.....
437084	PQ 3 HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		03/25/2015	MBS Paydown.....		38,915	38,915	33,029	36,904		(3,282)		(3,282)		38,915			0	35	01/25/2036	1FM.....
44329H	AG 9 HP COMM LLC 5.02 03/15/2023.....		03/15/2015	Sinking Fund Redemption.....		127,714	127,714	123,536	125,503		93		93		127,714			0	3,206	03/15/2023	1FE.....
45112A	AA 5 ICONX 2012-1A A ABS 4.229 01/25/2043.....		01/25/2015	MBS Paydown.....		17,464	17,464	17,464	17,464		(0)		(0)		17,464			0	185	01/25/2043	3AM.....
45254N	MZ 7 IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		03/25/2015	MBS Paydown.....		28,044	28,044	23,557	24,114		(888)		(888)		28,044			0	43	04/25/2035	1FM.....
45254N	NT 0 IMM 2005-3 M1 MEZ FLT 08/25/2035.....		03/25/2015	MBS Paydown.....		11,569	11,569	6,016	1,122		45		45		11,569			0	14	08/25/2035	1FM.....
45660L	PK 9 RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		03/25/2015	MBS Paydown.....		5,143	5,143	3,000	(0)		5,143		5,143		5,143			0	44	06/25/2035	1FM.....
45660L	PK 9 RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		03/25/2015	Pass-Through Loss.....			9,365	5,463					0					0	104	06/25/2035	1FM.....
45661F	AB 7 INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		02/25/2015	MBS Paydown.....		8,688	8,688	6,603			2		2				8,688	0		06/25/2039	6*.....
45661F	AB 7 INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		03/31/2015	Book Value Adjustment.....									0		8,688		(8,688)	(8,688)		06/25/2039	6*.....
46616M	AA 8 HENDR 2010-3A A ABS 3.82 12/15/2048.....		03/15/2015	MBS Paydown.....		16,377	16,377	16,374	16,357		1		1		16,377			0	99	12/15/2048	1FE.....
46616P	AA 1 HENDR 2011-1A A ABS 4.70 10/15/2056.....		03/15/2015	MBS Paydown.....		35,703	35,703	35,693	35,694		(0)		(0)		35,703			0	260	10/15/2056	1FE.....
46617A	AA 3 HENDR 2012-3A A ABS 3.22 09/15/2065.....		03/15/2015	MBS Paydown.....		17,010	17,010	16,998	16,999		1		1		17,010			0	88	09/15/2065	1FE.....
46617F	AA 2 HENDR 2013-1A A ABS 3.22 03/15/2067.....		03/15/2015	MBS Paydown.....		14,301	14,301	14,291	14,291		1		1		14,301			0	75	04/15/2067	1FE.....
46617J	AA 4 HENDR 2013-2A A ABS 4.21 03/15/2062.....		03/15/2015	MBS Paydown.....		23,906	23,906	23,901	23,899		(1)		(1)		23,906			0	184	03/15/2062	1FE.....
46617L	AA 9 HENDR 2013-3A A ABS 4.08 07/15/41.....		03/15/2015	MBS Paydown.....		25,461	25,461	25,440	25,441		(2)		(2)		25,461			0	163	01/17/2073	1FE.....
46617T	AA 2 HENDR 2014-1A A ABS SNR 3.96 03/15/2063.....		03/15/2015	MBS Paydown.....		11,718	11,718	11,711	11,712		(1)		(1)		11,718			0	73	03/15/2063	1FE.....
46618A	AA 2 HENDR 2014-2A A ABS 3.61 01/17/2073.....		03/15/2015	MBS Paydown.....		13,278	13,278	13,270	13,270		(1)		(1)		13,278			0	90	01/17/2073	1FE.....
46618H	AA 7 HENDR 2014-3A A ABS SNR 3.50 06/15/2077.....		03/15/2015	MBS Paydown.....		4,652	4,652	4,650	4,650		1		1		4,652			0	25	06/15/2077	1FE.....
466247	RP 0 JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		03/25/2015	MBS Paydown.....		38,399	38,399	34,079	34,236		1,534		1,534		38,399			0	179	07/25/2035	1FM.....
46625Y	CV 3 JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....		03/15/2015	MBS Paydown.....		193,551	193,551	195,124	193,551				0		193,551			0	1,679	07/15/2041	1FM.....
46627M	AD 9 JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2015	MBS Paydown.....		10,433	10,433	10,039	7,887		1,769		1,769		10,433			0	85	12/25/2035	1FM.....
46627M	AD 9 JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2015	Pass-Through Loss.....			5,617	5,405					0					0	65	12/25/2035	1FM.....
46627M	CY 1 JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....		03/25/2015	MBS Paydown.....		29,960	29,960	24,568	24,656		(6,682)		(6,682)		29,960			0	113	03/25/2036	1FM.....
46627M	EC 7 JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		02/25/2015	Pass-Through Loss.....				(1)	(1)				0					0	(0)	03/25/2036	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	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)
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		03/25/2015	MBS Paydown.....		16,223	16,223	15,185	12,919		.23		.23		16,223			.0	.170	03/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		03/25/2015	MBS Paydown.....		22,890	22,890	17,053	20,112		.67		.67		22,890		.0	.0	.74	11/25/2036	1FM.....
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		03/25/2015	Pass-Through Loss.....				1,894	1,411				.0	1,894		(1,894)	(1,894)	.6	11/25/2036	1FM.....	
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....		03/31/2015	Book Value Adjustment.....									.0	(1,894)		1,894	1,894		11/25/2036	1FM.....	
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		03/25/2015	MBS Paydown.....		13,988	13,988	11,190	7,590		.104		.104		13,988		.0	.55	06/25/2036	1FM.....	
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....		03/25/2015	Pass-Through Loss.....				1,418	1,134				.0				.0	.8	06/25/2036	1FM.....	
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....		03/25/2015	Pass-Through Loss.....			36,181	22,432			(70)		(70)		36,181		(36,181)	(36,181)	.329	08/25/2036	1FM.....
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....		03/31/2015	Book Value Adjustment.....									.0	(36,181)		36,181	36,181		08/25/2036	1FM.....	
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....		03/25/2015	MBS Paydown.....		34,521	34,521	27,358	28,912		(2,357)		(2,357)		34,521		.0	.12	07/25/2036	1FM.....	
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47.....		03/15/2015	MBS Paydown.....		6,360	6,360	6,563	6,431		(82)		(82)		6,360		.0	.59	05/15/2047	1FM.....	
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....		03/15/2015	MBS Paydown.....		4,550	4,550	4,399	4,503		.36		.36		4,550		.0	.53	01/15/2049	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....		03/25/2015	MBS Paydown.....		846	846	824	854				.0	846		.0	.3	04/25/2037	1FM.....		
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....		03/25/2015	Pass-Through Loss.....				77					.0				.0	.0	04/25/2037	1FM.....	
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049.....		02/15/2015	MBS Paydown.....		1,039,725	1,039,725	1,042,016	1,037,965		(331)		(331)		1,039,725		.0	5,774	06/15/2049	1FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		03/27/2015	MBS Paydown.....		49,966	49,966	39,536	41,142		6,588		6,588		49,966		.0	.191	07/27/2037	1FM.....	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....		03/26/2015	MBS Paydown.....		50,168	50,168	38,442	42,693		(2,511)		(2,511)		50,168		.0	.323	03/26/2037	1FM.....	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.....		03/26/2015	MBS Paydown.....		13,028	13,028	10,105	13,028		.0		.0		13,028		.0	.150	11/26/2036	1FM.....	
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....		03/26/2015	MBS Paydown.....		99,239	99,239	72,196	84,420		4,630		4,630		99,239		.0	2,221	06/26/2037	1FM.....	
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		03/26/2015	MBS Paydown.....		60,471	60,471	57,296	60,079		(665)		(665)		60,471		.0	.244	05/26/2037	1FM.....	
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....		03/27/2015	MBS Paydown.....		66,158	66,158	61,424	64,237		430		430		66,158		.0	.286	03/27/2037	1FM.....	
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....		03/26/2015	MBS Paydown.....		76,442	76,442	75,582	74,876		212		212		76,442		.0	.769	12/26/2035	1FM.....	
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....		03/26/2015	MBS Paydown.....		154,204	154,204	154,204	154,204				.0		154,204		.0	1,232	04/26/2037	1FM.....	
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....		03/26/2015	MBS Paydown.....		235,105	235,105	238,076	232,193		(11,101)		(11,101)		235,105		.0	2,514	07/26/2036	1FM.....	
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....		03/26/2015	MBS Paydown.....		93,786	93,786	100,586	94,257		(3,157)		(3,157)		93,786		.0	.886	03/26/2039	1FM.....	
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....		03/26/2015	MBS Paydown.....		80,678	80,678	74,930	76,111		(2,734)		(2,734)		80,678		.0	.268	06/26/2035	1FM.....	
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		03/25/2015	MBS Paydown.....		124,172	124,172	114,477	95,150		5,934		5,934		124,172		.0	1,170	06/25/2047	1FM.....	
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....		03/26/2015	MBS Paydown.....		3,648	3,648	3,153	3,386		(1,226)		(1,226)		3,648		.0	.13	01/25/2037	1FM.....	
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....		03/26/2015	MBS Paydown.....		48,970	48,970	38,725	43,051		(1,307)		(1,307)		48,970		.0	.186	01/25/2039	1FM.....	
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....		03/26/2015	Pass-Through Loss.....			12,718	2,793					.0				.0	.67	01/25/2039	3FM.....	
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....		03/26/2015	Pass-Through Loss.....			5,419	1,176					.0				.0	.34	01/25/2037	1FM.....	
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....		03/26/2015	MBS Paydown.....		21,781	21,781	21,781	21,629		.32		.32		21,781		.0	.329	09/26/2036	1FM.....	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		03/26/2015	Pass-Through Loss.....			8,073	6,364			(34)		(34)		8,073		(8,073)	(8,073)	.136	09/26/2036	1FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		03/31/2015	Book Value Adjustment.....									.0	(8,073)		8,073	8,073		09/26/2036	1FM.....	
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....		02/26/2015	MBS Paydown.....		2,368	2,368	2,368	2,368				.0	2,368		.0	.14	01/26/2047	1FM.....		
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....		02/26/2015	Pass-Through Loss.....			4,747	1,536					.0			(810)	(810)		.33	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....		02/28/2015	Book Value Adjustment.....									.0	(810)		810	810		01/26/2047	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	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)
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		03/26/2015	MBS Paydown		29,218	29,218	27,702	28,595		.3		.3		29,218			.0	.352	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		03/26/2015	MBS Paydown		12,683	12,683	12,903	11,552		(116)		(116)		12,683			.0	.109	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		03/26/2015	MBS Paydown		9,588	9,588	20,870	9,588				.0		9,588			.0	.5	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/26/2015	Pass-Through Loss			17,311	5,219					.0					.0	.9	09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		03/26/2015	MBS Paydown		20,389	20,389	20,389	20,098		.486		.486		20,389			.0	.245	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/26/2015	Pass-Through Loss			34,940	21,239			(112)		(112)					.0	.402	07/26/2037	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		03/21/2015	MBS Paydown		18,531	18,531	18,531	18,531				.0		18,531			.0	.56	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/21/2015	Pass-Through Loss			8,112	2,487			(21)		(21)		7,562		(7,562)	(7,562)	.39	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2015	Book Value Adjustment									.0		(7,562)		.7562	.7562		05/21/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		03/26/2015	MBS Paydown		17,472	17,472	17,472	17,447		(1)		(1)		17,472			.0	.55	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2015	Pass-Through Loss			11,595	6,744			(48)		(48)		5,291		(5,291)	(5,291)	.67	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/31/2015	Book Value Adjustment									.0		(5,291)		.5291	.5291		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2015	MBS Paydown		34,820	34,820	34,139	34,076		.188		.188		34,820			.0	.271	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		01/26/2015	Pass-Through Loss			.60	.18					.0		.60		(.60)	(.60)	.0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		01/31/2015	Book Value Adjustment									.0		(.60)		.60	.60		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2015	MBS Paydown									.0					.0		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		03/26/2015	MBS Paydown		11,810	11,810	11,810	11,830				.0		11,810			.0	.107	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/26/2015	Pass-Through Loss			3,890	1,024			(2)		(2)		3,890		(3,890)	(3,890)	.53	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2015	Book Value Adjustment									.0		(3,890)		.3890	.3890		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2015	MBS Paydown		29,099	29,099	29,099	29,048		.10		.10		29,099			.0	.312	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2015	Pass-Through Loss			8,540	2,321					.0					.0	.89	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		03/26/2015	MBS Paydown		52,394	52,394	52,394	52,394				.0		52,394			.0	.233	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		03/26/2015	MBS Paydown		12,335	12,335	11,483	11,753		(390)		(390)		12,335			.0	.79	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2015	Pass-Through Loss			.115	.20			(0)		(0)		.115		(.115)	(.115)	.1	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/31/2015	Book Value Adjustment									.0		(.115)		.115	.115		04/26/2037	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		01/26/2015	MBS Paydown		9,048	9,048	4,807	8,985		.63		.63		9,048			.0	.19	06/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		03/26/2015	MBS Paydown		9,156	9,156	3,717	8,917		.80		.80		9,156			.0	.30	06/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		03/26/2015	MBS Paydown		19,845	19,845	19,845	19,803		(13)		(13)		19,845			.0	.192	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		02/28/2015	Book Value Adjustment									.0		(5,446)		.5446	.5446		06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/26/2015	Pass-Through Loss			5,446	1,064					.0		5,446		(5,446)	(5,446)	.23	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		02/26/2015	MBS Paydown		49,693	49,693	48,296	45,338		(329)		(329)		49,693			.0	.196	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2015	MBS Paydown		7,879	7,879	7,879	7,812		(7)		(7)		7,879			.0	.76	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		03/26/2015	Pass-Through Loss			3,553	2,792					.0					.0	.35	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2015	MBS Paydown		27,581	27,581	27,581	27,373		.84		.84		27,581			.0	.254	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/26/2015	Pass-Through Loss			12,436	11,557			(3)		(3)					.0	.119	02/26/2037	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		03/26/2015	MBS Paydown		80,947	80,947	72,484	80,947				.0		80,947			.0	.487	11/26/2037	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	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)
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2015	Pass-Through Loss			24,844	7,655			57		57		24,844		(24,844)	(24,844)	85	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/31/2015	Book Value Adjustment									0	(24,844)		24,844	24,844			11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		03/26/2015	MBS Paydown		16,807	16,807	16,807	16,807				0	16,807			0	200	07/26/2036	1FM	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2015	Pass-Through Loss			8,236	1,518			(24)		(24)	8,236		(8,236)	(8,236)	94	07/26/2036	1FM	
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/31/2015	Book Value Adjustment									0	(8,236)		8,236	8,236			07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		03/26/2015	MBS Paydown		8,628	8,628	8,628	8,628				0	8,628			0	63	04/26/2037	1FM	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		03/26/2015	MBS Paydown		64,500	64,500	64,500	64,363		(25)		(25)	64,500			0	496	11/26/2035	1FM	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2015	Pass-Through Loss			8,826	8,774			(0)		(0)				0	59	11/26/2035	1FM	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		03/26/2015	MBS Paydown		22,172	22,172	22,172	22,035		16		16	22,172			0	213	05/26/2036	1FM	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2015	Pass-Through Loss			2,826	2,400			(0)		(0)	977		(977)	(977)	28	05/26/2036	1FM	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/31/2015	Book Value Adjustment									0	(977)		977	977			05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		03/26/2015	MBS Paydown		28,361	28,361	28,361	28,332		(50)		(50)	28,361			0	275	09/26/2035	1FM	
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		01/26/2015	Pass-Through Loss			(396)	3					0	(396)		396	396	2	09/26/2035	1FM	
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		01/31/2015	Book Value Adjustment									0	396		(396)	(396)			09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		12/26/2014	MBS Paydown		(4)	(4)	(3)	(0)				0	(4)			0			09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		03/26/2015	MBS Paydown		17,495	17,495	17,037	17,358		(131)		(131)	17,495			0	91	04/26/2036	1FM	
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		03/26/2015	MBS Paydown		78,860	78,860	78,860	75,621		(326)		(326)	78,860			0	1,102	02/26/2036	1FM	
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		01/26/2015	MBS Paydown		(4)	(4)	(3)	(0)				0	(4)			0			02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		03/26/2015	Pass-Through Loss			23,621	20,227			(46)		(46)				0	340	02/26/2036	1FM	
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2015	MBS Paydown		26,443	26,443	26,443	26,649		(93)		(93)	26,443			0	290	04/26/2036	3FM	
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/26/2015	Pass-Through Loss			1,945	939					0	1,048		(1,048)	(1,048)	15	04/26/2036	1FM	
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/31/2015	Book Value Adjustment									0	(1,048)		1,048	1,048			04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		03/26/2015	MBS Paydown		6,292	6,292	6,292	6,292				0	6,292			0	53	07/26/2036	1FM	
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		03/26/2015	Pass-Through Loss			3,791	3,657			33		33				0	34	07/26/2036	6FM	
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		03/26/2015	MBS Paydown		22,882	22,882	22,882	22,597		(106)		(106)	22,882			0	263	03/26/2036	1FM	
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		03/26/2015	Pass-Through Loss			3,405	878					0				0	41	03/26/2036	1FM	
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		02/26/2015	MBS Paydown		3,825	3,825	3,856	3,750		(20)		(20)	3,825			0	23	03/26/2037	1FM	
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		03/26/2015	Pass-Through Loss			4,180	4,214			(2)		(2)				0	34	03/26/2037	1FM	
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		03/26/2015	MBS Paydown		20,277	20,277	20,583	19,781		84		84	20,277			0	178	04/26/2037	1FM	
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		03/26/2015	Pass-Through Loss			9,059	9,195			(15)		(15)	283		(283)	(283)	81	04/26/2037	1FM	
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		03/31/2015	Book Value Adjustment									0	(283)		283	283			04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		03/26/2015	MBS Paydown		20,533	20,533	20,533	20,533				0	20,533			0	165	01/26/2036	1FM	
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		03/26/2015	Pass-Through Loss			12,175	12,069			(5)		(5)				0	102	01/26/2036	1FM	
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		03/26/2015	MBS Paydown		10,339	10,339	10,339	10,339				0	10,339			0	67	02/26/2036	1FM	
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/26/2015	Pass-Through Loss			6,051	822			(8)		(8)	562		(562)	(562)	53	02/26/2036	1FM	
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/31/2015	Book Value Adjustment									0	(562)		562	562			02/26/2036	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	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)
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36		03/26/2015	MBS Paydown		28,942	28,942	8,067	27,018		1,924		1,924		28,942			0	308	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		03/26/2015	MBS Paydown		42,743	42,743	7,972	33,810		8,932		8,932		42,743			0	531	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		03/26/2015	Pass-Through Loss			4	1					0		4		(4)	(4)	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		03/31/2015	Book Value Adjustment									0		(4)		4	4	0	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		03/26/2015	MBS Paydown		51,421	51,421	51,421	51,421				0		51,421			0	80	01/26/2047	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		03/26/2015	MBS Paydown		9,909	9,909	9,909	9,909				0		9,909			0	117	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		03/26/2015	Pass-Through Loss			8,532	1,795			(657)		(657)					0	108	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		03/31/2015	Book Value Adjustment									0					0		03/26/2036	6FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		03/26/2015	Pass-Through Loss			7,279	505			(0)		(0)					0	11	01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2015	MBS Paydown		34,941	34,941	32,233	33,546		1,040		1,040		34,941			0	136	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/31/2015	Book Value Adjustment									0					0		03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		03/26/2015	MBS Paydown		153,448	153,448	144,242	151,108		(4,681)		(4,681)		153,448			0	1,121	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		03/18/2015	MBS Paydown		187,842	187,842	165,566	179,914		7,268		7,268		187,842			0	2,096	03/18/2051	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		02/15/2015	MBS Paydown		126,137	126,137	122,532	124,786		(642)		(642)		126,137			0	188	05/15/2021	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/25/2015	MBS Paydown		68,761	68,761	64,699	63,886		3,304		3,304		68,761			0	644	11/25/2035	1FM
52524I AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2015	MBS Paydown		2,235	2,235	1,454	1,351				0		2,235			0	12	01/25/2037	1FM
52524I AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2015	Pass-Through Loss			6,503	4,227			(4)		(4)		6,503		(6,503)	(6,503)	37	01/25/2037	1FM
52524I AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/31/2015	Book Value Adjustment									0		(6,503)		6,503	6,503		01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2015	MBS Paydown		178,300	178,300	155,121	158,355		8,808		8,808		178,300			0	2,276	07/25/2047	1FM
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		03/25/2015	MBS Paydown		95,080	95,080	97,457	95,821		468		468		95,080			0	985	11/25/2033	1FM
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065		01/10/2015	MBS Paydown		95,602	95,602	89,149	93,305		2,252		2,252		95,602			0	442	12/10/2065	1FE
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		03/25/2015	MBS Paydown		192,721	192,721	193,384	192,208		18		18		192,721			0	1,397	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		03/25/2015	MBS Paydown		23,729	23,729	23,228	22,010		1,154		1,154		23,729			0	210	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2015	MBS Paydown		179,756	179,756	162,567	163,880		(5,669)		(5,669)		179,756			0	155	09/25/2037	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2015	MBS Paydown		34,237	34,237	28,802	28,388		(619)		(619)		34,237			0	149	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2015	Pass-Through Loss			6,330	5,325					0		6,330		(6,330)	(6,330)	33	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/31/2015	Book Value Adjustment									0		(6,330)		6,330	6,330		12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		01/01/2015	MBS Paydown		4,929	4,929	5,064	4,929				0		4,929			0	103	04/01/2030	2AM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2015	Sinking Fund Redemption		24,000	24,000	24,000	24,001		(0)		(0)		24,000			0	720	03/15/2025	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		03/15/2015	Sinking Fund Redemption		24,994	24,994	24,994	24,993		0		0		24,994			0		03/15/2025	2FE
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		03/12/2015	MBS Paydown		34,095	34,095	33,696	33,979		59		59		34,095			0	441	07/12/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2015	MBS Paydown		34,797	34,797	23,575	20,437		11,320		11,320		34,797			0	145	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2015	MBS Paydown		151,891	151,891	138,363	137,279		5,570		5,570		151,891			0	933	07/25/2047	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		03/25/2015	MBS Paydown		66,437	66,437	58,713	62,041		848		848		66,437			0	26	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2015	MBS Paydown		197,954	197,954	205,581	202,408		(3,502)		(3,502)		197,954			0	2,248	04/26/2036	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		03/26/2015	MBS Paydown		145,902	145,902	145,902	145,902				0		145,902			0	1,083	10/26/2037	1FM

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		02/28/2015	Book Value Adjustment									0		(45,182)		45,182	45,182		10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2015	Pass-Through Loss			45,183	18,917					0		45,183		(45,183)	(45,183)	367	10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		03/19/2015	MBS Paydown		215,406	215,406	212,200	214,282		636		636		215,406			0	2,053	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2015	MBS Paydown		21,575	21,575	11,866	14,008		6,308		6,308		21,575			0	19	05/25/2035	1FM
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/25/2015	MBS Paydown		51,076	51,076	48,778	48,852		(455)		(455)		51,076			0	315	07/25/2043	1FM
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015		02/13/2015	Maturity		3,350,000	3,350,000	3,339,348	3,349,810		190		190		3,350,000			0	94,219	02/13/2015	2FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2015	MBS Paydown		3,023	3,023	2,789	1,992		770		770		3,023			0	21	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2015	MBS Paydown		14,524	14,524	9,658	8,503		4,711		4,711		14,524			0	90	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2015	MBS Paydown		7,262	7,262	4,829	4,258		2,359		2,359		7,262			0	45	10/25/2036	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		03/25/2015	MBS Paydown		25,321	25,321	23,516	24,952		(19)		(19)		25,321			0	199	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2015	MBS Paydown		93,407	93,407	73,013	80,470		883		883		93,407			0	50	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2015	MBS Paydown		9,574	9,574	9,541	5,091		18		18		9,574			0	63	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2015	Pass-Through Loss			8,947	8,917					0					0	60	03/25/2047	1FM
68233D AL 1	ONCOR ELECTRIC 6.375 01/15/2015		01/15/2015	Maturity		1,000,000	1,000,000	991,880	999,963		37		37		1,000,000			0	31,875	01/15/2015	2FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		03/25/2015	MBS Paydown		34,729	34,729	26,698	28,551		(301)		(301)		34,729			0	31	07/25/2035	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		03/09/2015	MBS Paydown		66,471	66,471	66,459	66,460		2		2		66,471			0	241	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		03/25/2015	MBS Paydown		133,008	133,008	129,599	129,697		763		763		133,008			0	968	09/25/2043	1FM
717081 DA 8	PFIZER INC 5.35 03/15/2015		03/15/2015	Maturity		5,000,000	5,000,000	5,251,000	5,009,937		(9,937)		(9,937)		5,000,000			0	133,750	03/15/2015	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2015	MBS Paydown		65,262	65,262	60,286	61,897		(590)		(590)		65,262			0	34	08/25/2046	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		03/26/2015	MBS Paydown		73,077	73,077	72,620	72,719		(20)		(20)		73,077			0	521	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		03/16/2015	MBS Paydown		268,862	268,862	252,394	263,690		4,479		4,479		268,862			0	2,361	08/16/2048	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		03/16/2015	MBS Paydown		19,454	19,454	18,603	19,114		287		287		19,454			0	225	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		03/16/2015	MBS Paydown		22,271	22,271	20,376	21,689		520		520		22,271			0	205	05/16/2047	1FE
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		01/26/2015	MBS Paydown		20,457	20,457	20,764	20,452		5		5		20,457			0	36	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2015	MBS Paydown		87,728	87,728	46,613	49,922		833		833		87,728			0	326	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2015	Pass-Through Loss			2,986	(1,119)					0		2,986		(2,986)	(2,986)	23	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/31/2015	Book Value Adjustment									0		(2,986)		2,986	2,986		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2015	MBS Paydown		181,345	181,345	102,733	100,693				0		181,345			0	1,932	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2015	Pass-Through Loss			22,920	12,984					0		22,920		(22,920)	(22,920)	308	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/31/2015	Book Value Adjustment									0		(22,920)		22,920	22,920		03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		03/16/2015	MBS Paydown		23,222	23,222	23,443	23,232		(61)		(61)		23,222			0	236	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		03/26/2015	MBS Paydown		55,250	55,250	53,592	54,046		617		617		55,250			0	399	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2015	Pass-Through Loss			8,743	6,217					0		8,743		(8,743)	(8,743)	36	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/31/2015	Book Value Adjustment									0		(8,743)		8,743	8,743		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		03/26/2015	MBS Paydown		27,766	27,766	26,794	27,091		277		277		27,766			0	112	10/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		03/26/2015	MBS Paydown		75,079	75,079	72,263	72,085		(1,879)		(1,879)		75,079			0	272	05/26/2036	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	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)
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		03/15/2015	MBS Paydown		21,173	21,173	21,173	21,173				0		21,173			0	295	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2015	MBS Paydown		153,734	153,734	65,593	69,240		1,378		1,378		153,734			0	188	03/10/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2015	MBS Paydown		14,781	14,781	10,643	11,050		2,174		2,174		14,781			0	109	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34		03/25/2015	MBS Paydown		29,750	29,750	29,747	19,928		442		442		29,750			0	212	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34		03/25/2015	Pass-Through Loss			274	274					0					0	3	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33		03/25/2015	MBS Paydown		5,069	5,069	5,067	4,683		(398)		(398)		5,069			0	45	04/25/2033	2FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		03/25/2015	MBS Paydown		54,556	54,556	49,987	53,337		576		576		54,556			0	343	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2015	MBS Paydown		17,420	17,420	16,005	12,814		28		28		17,420			0	100	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2015	Pass-Through Loss			11,486	10,553					0					0	71	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2015	MBS Paydown		7,175	7,175	7,171	5,178		19		19		7,175			0	46	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2015	Pass-Through Loss			4,199	4,197					0					0	37	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		03/25/2015	MBS Paydown		22,745	22,745	23,463	23,184		(408)		(408)		22,745			0	208	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		03/25/2015	MBS Paydown		16,605	16,605	16,989	16,833		(243)		(243)		16,605			0	196	03/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		03/25/2015	MBS Paydown		77,355	77,355	72,762	72,814		3,465		3,465		77,355			0	313	03/25/2035	1FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		03/25/2015	MBS Paydown		23,000	23,000	20,456	8,822		4,428		4,428		10,258		12,742	12,742	161	10/25/2032	1FM
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032		03/31/2015	Book Value Adjustment									0		12,742		(12,742)	(12,742)		10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		03/25/2015	MBS Paydown		102,296	102,296	98,783	100,841		758		758		102,296			0	1,034	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		02/15/2015	MBS Paydown		39,526	39,526	39,480	39,514		1		1		39,526			0	516	05/17/2021	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		03/15/2015	MBS Paydown		106,792	106,792	106,792	106,792				0		106,792			0	668	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2015	MBS Paydown		76,623	76,623	76,623	76,623				0		76,623			0	446	05/16/2044	1FE
786514 BU 2	SAFeway INC 4.75 12/01/2021		02/02/2015	Cash Tender		1,010,000	1,000,000	997,490	998,136		1,864		1,864		1,000,000		10,000	10,000	8,049	12/01/2021	4FE
80629Q AA 3	SCHAHN II FINANCE 5.875 09/25/2022	R.	03/25/2015	Sinking Fund Redemption		61,333	61,333	61,333	61,303		(8)		(8)		61,333			0	1,812	09/25/2022	4FE
81013T AB 7	IBERDROLA INTL 5.375 03/15/2015	R.	03/15/2015	Maturity		1,000,000	1,000,000	999,930	999,998		2		2		1,000,000			0	26,875	03/15/2015	2FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		03/25/2015	MBS Paydown		102,871	102,871	97,390	97,567		2,435		2,435		102,871			0	493	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		03/25/2015	MBS Paydown		117,223	117,223	115,648	115,705		765		765		117,223			0	683	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		03/25/2015	MBS Paydown		130,842	130,842	117,212	117,230		4,498		4,498		130,842			0	441	02/25/2043	1FM
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		03/15/2015	MBS Paydown		43,235	43,235	43,117	43,141		46		46		43,235			0	209	03/17/2025	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		01/20/2015	MBS Paydown		11,258	11,258	11,258	11,258				0		11,258			0	217	07/20/2044	2AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		03/20/2015	MBS Paydown		14,625	14,625	14,700	14,668		(3)		(3)		14,625			0	133	05/20/2041	3AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		03/25/2015	RBC CAPITAL MARKETS		585,595	553,100	561,569	557,931		(347)		(347)		557,623		27,972	27,972	8,399	05/20/2041	3AM
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19		01/02/2015	Sinking Fund Redemption		265,876	265,876	235,300	251,371		20		20		265,876			0	8,681	07/02/2019	2FE
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		03/25/2015	MBS Paydown		161,127	161,127	161,117	161,117		0		0		161,127			0	733	05/25/2023	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		03/25/2015	MBS Paydown		10,981	10,981	9,993	10,041		375		375		10,981			0	36	01/25/2037	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2015	MBS Paydown		142,594	142,594	99,815	97,655		31,712		31,712		142,594			0	108	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		03/25/2015	MBS Paydown		82,951	82,951	58,596	62,990		906		906		82,951			0	47	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2015	MBS Paydown		23,976	23,976	19,240	19,481		77		77		23,976			0	173	05/25/2036	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	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)
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2015	Pass-Through Loss			200	161					0		200		(200)	(200)	1	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/31/2015	Book Value Adjustment									0	(200)			200	200		05/25/2036	1FM
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		03/20/2015	MBS Paydown		72,500	72,500	72,550	72,543		(1)		(1)		72,500			0	342	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		03/20/2015	MBS Paydown		37,500	37,500	37,484	37,486		0		0		37,500			0	222	11/20/2038	1FE
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		03/25/2015	MBS Paydown		256,709	256,709	219,486	254,239		222		222		256,709			0	309	07/25/2035	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		03/25/2015	MBS Paydown		11,137	11,137	5,791	6,635		2,617		2,617		11,137			0	9	08/25/2038	1FM
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022	R.	02/27/2015	Cash Tender		614,023	606,000	604,800	605,017		9		9		606,000		8,023	8,023	3,426	12/18/2022	1FE
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021	R.	02/27/2015	Cash Tender		583,505	549,000	546,996	547,549		1,451		1,451		549,000		34,505	34,505	5,956	11/10/2021	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2015	MBS Paydown		19,762	19,762	19,762	19,762		0		0		19,762			0	220	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		03/16/2015	MBS Paydown		40,540	40,540	42,044	41,874		(309)		(309)		40,540			0	352	10/16/2040	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		03/15/2015	MBS Paydown		26,772	26,772	26,772	26,772		0		0		26,772			0	195	07/15/2041	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		02/23/2015	Sinking Fund Redemption		40,260	40,260	38,757	39,869		31		31		40,260			0	1,349	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		01/02/2015	Sinking Fund Redemption		464,807	464,807	464,807	464,807		0		0		464,807			0	12,559	07/02/2025	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		01/02/2015	Sinking Fund Redemption		21,930	21,930	21,162	21,362		0		0		21,930			0	728	07/02/2022	3FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R.	01/23/2015	Sinking Fund Redemption		71,924	71,924	71,924	71,924		0		0		71,924			0	899	10/23/2023	2FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		03/15/2015	Sinking Fund Redemption		100,886	100,886	100,921	98,489		191		191		100,886			0	690	11/15/2015	1FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2015	MBS Paydown		4,228	4,228	3,309	1,948		9		9		4,228			0	4	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2015	Pass-Through Loss			3,244	2,540					0					0	4	07/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		02/25/2015	MBS Paydown		12,103	12,103	8,351	8,405		2,281		2,281		12,103			0	29	10/25/2034	1FM
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2015	MBS Paydown		12,789	12,789	11,335	11,183		(75)		(75)		12,789			0	68	03/25/2036	1FM
94986L AJ 3	WFMB 2007-16 1APO PO 12/28/2037		03/25/2015	MBS Paydown		23,424	23,424	18,812	17,872		(4,085)		(4,085)		23,424			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		03/25/2015	MBS Paydown		30,070	30,070	27,890	27,457		1,229		1,229		30,070			0	306	09/25/2033	1FM
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		03/20/2015	MBS Paydown		148,220	148,220	150,953	150,372		528		528		148,220			0	911	08/20/2025	2AM
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		03/30/2015	AMHERST SECURITIES		1,203,764	1,191,846	1,213,820	1,209,154		(4,708)		(4,708)		1,207,126		(3,362)	(3,362)	11,174	08/20/2025	2AM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		03/20/2015	MBS Paydown		102,233	102,233	101,842	101,671		24		24		102,233			0	356	12/20/2026	1FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		03/15/2015	Paydown		6,134	6,134	6,134	6,134		0		0		6,134			0	68	09/15/2031	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2015	Paydown		5,841	5,841	5,841	5,841		0		0		5,841			0	65	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		03/15/2015	Paydown		7,152	7,152	7,152	7,152		0		0		7,152			0	80	05/15/2034	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		03/20/2015	MBS Paydown		152,971	152,971	152,015	151,992		372		372		152,971			0	794	06/20/2044	1FM
3899999	Total Bonds - Industrial and Miscellaneous					47,528,597	47,928,742	46,817,999	46,335,426	0	134,476	0	134,476	0	47,372,988	0	155,609	155,609	682,943	XXX	XXX
8399997	Total Bonds - Part 4					49,269,424	49,669,568	48,596,567	48,093,102	0	118,680	0	118,680	0	49,113,815	0	155,609	155,609	719,634	XXX	XXX
8399999	Total Bonds					49,269,424	49,669,568	48,596,567	48,093,102	0	118,680	0	118,680	0	49,113,815	0	155,609	155,609	719,634	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					49,269,424	XXX	48,596,567	48,093,102	0	118,680	0	118,680	0	49,113,815	0	155,609	155,609	719,634	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing house	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
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			155,878	*#	155,878	42,150		(18,638)			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			242,803	*#	242,803	65,934		(28,698)			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			34,696	*#	34,696	9,466		(4,072)			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			74,597	*#	74,597	20,479		(8,621)			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			67,565	*#	67,565	18,703		(7,666)			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			112,899	*#	112,899	12,421		(10,925)			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			49,536	*#	49,536	12,625		(5,722)			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			84,726	*#	84,726	22,177		(10,511)			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			134,007	*#	134,007	35,214		(17,214)			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			326,280	*#	326,280	85,765		(41,622)			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			92,183	*#	92,183	11,764		(9,640)			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			89,993	*#	89,993	21,602		(11,488)			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			154,532	*#	154,532	37,537		(20,498)			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			211,610	*#	211,610	51,298		(27,859)			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			42,081	*#	42,081	10,182		(5,505)			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			76,760	*#	76,760	18,554		(10,005)			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			116,624	*#	116,624	15,668		(12,097)			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			70,706	*#	70,706	16,225		(9,435)			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			119,156	*#	119,156	27,574		(16,190)			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			78,468	*#	78,468	17,674		(10,121)			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			266,255	*#	266,255	61,436		(35,944)			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			97,735	*#	97,735	15,738		(10,619)			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			229,301	*#	229,301	59,356		(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			33,336	*#	33,336	8,591		(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			46,776	*#	46,776	11,828		(7,444)			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			118,240	*#	118,240	30,953		(19,065)			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			79,152	*#	79,152	22,944		(9,982)			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			80,887	*#	80,887	19,525		(13,155)			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			136,750	*#	136,750	34,027		(22,472)			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			132,166	*#	132,166	33,124		(21,771)			1	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			97,939	*#	97,939	24,192		(16,063)			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			48,356	*#	48,356	16,303		(6,124)			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			16,672	*#	16,672	3,885		(2,850)			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			20,850	*#	20,850	4,946		(3,558)			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			159,123	*#	159,123	38,293		(27,213)			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			119,105	*#	119,105	28,556		(20,338)			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			53,868	*#	53,868	8,771		(9,889)			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			201,381	*#	201,381	48,952		(34,678)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		6,288,501	1.978.2200	128,903			188,468	*#	188,468	45,377		(32,226)			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			21,204	*#	21,204	5,063		(3,616)			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			90,608	*#	90,608	27,545		(13,179)			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			127,393	*#	127,393	30,588		(20,309)			1	B

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing house	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Year-end (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				23,515	*	23,515	5,244		(3,374)			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				47,107	*	47,107	10,950		(7,241)			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				282,353	*	282,353	67,724		(44,764)			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				117,970	*	117,970	33,016		(13,164)			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				55,865	*	55,865	13,805		(10,270)			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				223,341	*	223,341	55,914		(41,169)			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				43,684	*	43,684	10,986		(8,026)			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				59,703	*	59,703	17,499		(10,264)			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				194,842	*	194,842	49,350		(39,033)			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				54,511	*	54,511	13,696		(10,995)			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				26,176	*	26,176	6,532		(5,272)			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				27,536	*	27,536	6,704		(5,553)			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				42,581	*	42,581	7,098		(9,165)			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				19,503	*	19,503	4,723		(3,822)			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				13,857	*	13,857	3,591		(2,869)			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				74,214	*	74,214	18,301		(14,615)			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				238,645	*	238,645	59,663		(47,065)			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				49,708	*	49,708	10,590		(9,683)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015	1,198,719	1,964.8200	33,158				47,117	*	47,117	10,981		(8,290)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015	1,183,321	1,964.8200	26,650				37,415	*	37,415	8,791		(6,662)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015	9,836,969	1,964.8200	183,039				253,823	*	253,823	60,804		(45,760)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015	1,047,532	1,964.8200	20,590				28,661	*	28,661	6,829		(5,148)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015	1,160,355	1,964.8200	27,272				38,409	*	38,409	9,021		(6,818)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2014	10/06/2015	2,791,187	1,964.8200	57,761				96,815	*	96,815	24,568		(14,440)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015	891,029	1,904.0100	19,908				27,249	*	27,249	6,733		(4,977)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015	11,078,540	1,904.0100	230,530				315,272	*	315,272	78,007		(57,633)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015	1,977,985	1,904.0100	50,280				69,449	*	69,449	17,018		(12,570)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015	2,461,575	1,904.0100	62,961				107,496	*	107,496	31,921		(15,740)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2014	11/06/2015	2,462,842	2,031.2100	52,357				60,853	*	60,853	16,142		(13,089)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015	1,477,980	2,031.2100	35,763				41,104	*	41,104	10,879		(8,941)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2014	11/06/2015	10,765,413	2,031.2100	202,623				233,660	*	233,660	62,911		(50,656)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015	1,118,200	2,031.2100	29,876				34,385	*	34,385	8,969		(7,469)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/07/2014	11/06/2015	3,598,881	2,031.2100	76,169				77,551	*	77,551	12,086		(19,042)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015	2,427,023	2,052.7500	53,808				56,254	*	56,254	16,042		(13,452)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015	9,932,118	2,052.7500	190,731				200,151	*	200,151	57,697		(47,683)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2014	11/20/2015	1,826,387	2,052.7500	46,470				47,561	*	47,561	13,597		(11,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/21/2014	11/20/2015	2,548,113	2,052.7500	56,418				49,402	*	49,402	10,246		(14,104)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015	10,302,445	2,075.3700	185,163				183,927	*	183,927	49,972		(46,291)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015	2,650,659	2,075.3700	54,409				53,956	*	53,956	14,446		(13,602)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/08/2014	12/06/2015	1,871,115	2,075.3700	45,523				45,360	*	45,360	11,728		(11,381)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/08/2014	12/06/2015	2,520,554	2,075.3700	47,524				35,643	*	35,643	2,326		(11,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015	2,040,253	2,070.6500	44,990				42,060	*	42,060	12,155		(11,247)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015	11,487,679	2,070.6500	223,579				209,570	*	209,570	61,163		(55,895)			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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing house	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		2,347,250	2,070.6500	57,620			53,712	##	53,712	15,361		(14,405)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/22/2014	12/20/2015		2,782,417	2,070.6500	59,756			46,033	##	46,033	9,836		(14,939)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		5,807,569	2,002.6100			122,653	134,817	##	134,817	32,606		(20,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		6,608,613	2,002.6100			144,752	158,798	##	158,798	38,172		(24,125)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016		2,803,654	2,002.6100			66,030	72,631	##	72,631	17,607		(11,005)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/07/2015	01/06/2016		2,940,420	2,002.6100			70,302	76,064	##	76,064	17,479		(11,717)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016		5,300,716	2,022.5500			106,903	116,115	##	116,115	27,029		(17,817)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016		4,341,873	2,022.5500			92,760	100,714	##	100,714	23,414		(15,460)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	01/21/2015	01/20/2016		2,896,261	2,022.5500			73,962	80,198	##	80,198	18,563		(12,327)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2015	01/20/2016		2,363,456	2,022.5500			52,398	57,944	##	57,944	14,279		(8,733)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		6,621,909	2,055.4700			140,720	142,690	##	142,690	13,697		(11,727)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		6,055,459	2,055.4700			117,752	119,086	##	119,086	11,146		(9,813)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016		3,447,399	2,055.4700			83,742	85,230	##	85,230	8,467		(6,978)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/09/2015	02/06/2016		2,429,303	2,055.4700			50,844	48,587	##	48,587	1,980		(4,237)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		4,734,167	2,110.3000			97,788	84,858	##	84,858	(4,781)		(8,149)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		5,082,725	2,110.3000			100,267	87,176	##	87,176	(4,736)		(8,356)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016		2,825,114	2,110.3000			66,468	57,475	##	57,475	(3,454)		(5,539)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/23/2015	02/20/2016		2,476,035	2,110.3000			50,628	35,736	##	35,736	(10,673)		(4,219)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		10,410,012	2,071.2600			199,731	188,942	##	188,942	(10,789)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		951,661	2,071.2600			20,281	19,201	##	19,201	(1,080)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016		1,769,017	2,071.2600			39,544	37,640	##	37,640	(1,903)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/09/2015	03/06/2016		2,166,281	2,071.2600			46,102	40,614	##	40,614	(5,488)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/23/2015	03/20/2016		10,810,066	2,108.0600			206,298	178,520	##	178,520	(27,778)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		1,213,256	2,108.0600			26,100	22,470	##	22,470	(3,630)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		957,195	2,108.0600			21,250	18,291	##	18,291	(2,960)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016		1,509,685	2,108.0600			37,204	32,017	##	32,017	(5,187)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/23/2015	03/20/2016		2,864,813	2,108.0600			58,939	45,139	##	45,139	(13,800)					1	B
0089999	Total-Purchased Options-Hedging Other-Call Options and Warrants									5,956,939	2,093,418	0	10,829,617	XXX	10,829,617	2,296,801	0	(1,669,879)	0	0	XXX	XXX
0149999	Total-Purchased Options-Hedging Other									5,956,939	2,093,418	0	10,829,617	XXX	10,829,617	2,296,801	0	(1,669,879)	0	0	XXX	XXX
0369999	Total-Purchased Options-Call Options and Warrants									5,956,939	2,093,418	0	10,829,617	XXX	10,829,617	2,296,801	0	(1,669,879)	0	0	XXX	XXX
0429999	Total-Purchased Options									5,956,939	2,093,418	0	10,829,617	XXX	10,829,617	2,296,801	0	(1,669,879)	0	0	XXX	XXX
1409999	Total-Hedging Other									5,956,939	2,093,418	0	10,829,617	XXX	10,829,617	2,296,801	0	(1,669,879)	0	0	XXX	XXX
1449999	TOTAL									5,956,939	2,093,418	0	10,829,617	XXX	10,829,617	2,296,801	0	(1,669,879)	0	0	XXX	XXX

QE06.2

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 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.....	Y.....		2,523,528		2,523,528	2,523,528		2,523,528		0
BNP PARIBAS NY.....	Y.....	Y.....		916,613		916,613	916,613		916,613		0
CITIBANK.....	Y.....	Y.....		178,520		178,520	178,520		178,520		0
CREDIT SUISSE.....	Y.....	Y.....	1,900,000	1,994,627		94,627	1,994,627		94,627		0
MERRILL LYNCH.....	Y.....	N.....		1,528,797		1,528,797	1,528,797		1,528,797		0
MORGAN STANLEY.....	Y.....	Y.....	620,000	2,265,168		1,645,168	2,265,168		1,645,168		0
ROYAL BANK OF CANADA.....	Y.....	Y.....		689,796		689,796	689,796		689,796		0
WELLS FARGO.....	Y.....	N.....		732,569		732,569	732,569		732,569		0
0299999. Total NAIC 1 Designation.....			2,520,000	10,829,617	0	8,309,617	10,829,617	0	8,309,617	0	0
0999999. Gross Totals.....			2,520,000	10,829,617	0	8,309,617	10,829,617	0	8,309,617	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											
				10,829,617	0						0

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).....	1,900,000	1,900,000	XXX		
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141003).....	620,000	620,000	XXX		
0299999. Totals.....				2,520,000	2,520,000	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Statement as of March 31, 2015 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.....					(3,297,928)	(3,600,607)	(1,882,949)	XXX
The Bank of New York Mellon..... New York, NY.....		0.010	6	1	6,873	599,926	7,639	XXX
The Neighborhood National Bank..... National City, CA.....		0.300	76	50	100,000	100,000	100,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	82	51	(3,191,055)	(2,900,681)	(1,775,310)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	82	51	(3,191,055)	(2,900,681)	(1,775,310)	XXX
0599999. Total Cash.....	XXX	XXX	82	51	(3,191,055)	(2,900,681)	(1,775,310)	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