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QUARTERLY STATEMENT

As of June 30, 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 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	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........
County of.....

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)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of August 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,269,253,777		2,269,253,777	2,205,968,289
2. Stocks:				
2.1 Preferred stocks	1,000,000		1,000,000	
2.2 Common stocks	5,833,654		5,833,654	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 $..........0 encumbrances)			0	
5. Cash ($.....(704,182)), cash equivalents ($..........0) and short-term investments ($.....13,462,548)	12,758,366		12,758,366	21,897,599
6. Contract loans (including $..........0 premium notes)	59,542,426		59,542,426	60,396,187
7. Derivatives	9,253,257		9,253,257	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)	2,357,641,480	0	2,357,641,480	2,306,305,213
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	23,096,584		23,096,584	22,684,367
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	303,910	303,910	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	1,625,728	6,224	1,619,504	3,882,251
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,382,667,702	310,134	2,382,357,568	2,332,871,831
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	654,717,744		654,717,744	661,887,444
28. Total (Lines 26 and 27)	3,037,385,446	310,134	3,037,075,312	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	960,000		960,000	3,220,000
2502. Accrued contractual fee income	397,076		397,076	406,493
2503. Receivable for marketing reallowance	240,928		240,928	234,258
2598. Summary of remaining write-ins for Line 25 from overflow page	27,724	6,224	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,625,728	6,224	1,619,504	3,882,251

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....2,092,986,532 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,092,986,532	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)	32,347,535	33,206,974
4. Contract claims:		
4.1 Life	3,678,701	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	3,309,863	3,071,839
10. Commissions to agents due or accrued - life and annuity contracts $.....26,007, accident and health $..........0 and deposit-type contract funds $..........0	26,007	49,772
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	645,069	643,047
13. Transfers to Separate Accounts due or accrued (net) (including $.....(6,954,641) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,954,641)	(7,236,476)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	672,066	476,689
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	235,600	373,153
15.2 Net deferred tax liability	166,878	480,201
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	72,168	10,793
18. Amounts held for agents' account, including $.....385,272 agents' credit balances	385,272	330,883
19. Remittances and items not allocated	1,654,026	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 $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	9,594,838	9,338,846
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,978,212	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	3,942,882	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	1,313,863	3,551,250
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,147,054,871	2,105,781,355
27. From Separate Accounts statement	654,717,744	661,887,444
28. Total liabilities (Lines 26 and 27)	2,801,772,615	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)	61,252,697	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)	232,802,697	224,590,476
38. Totals of Lines 29, 30 and 37	235,302,697	227,090,476
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,037,075,312	2,994,759,275

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	960,000	3,220,000
2502. Unclaimed property	353,863	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)	1,313,863	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	112,982,757	115,342,406	229,216,876
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	60,850,791	62,090,494	122,409,047
4. Amortization of Interest Maintenance Reserve (IMR)	235,165	594,653	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	4,497,524	4,475,457	9,004,932
8.2 Charges and fees for deposit-type contracts	317,861	287,785	593,196
8.3 Aggregate write-ins for miscellaneous income	1,424,548	1,373,188	2,760,493
9. Totals (Lines 1 to 8.3)	180,308,646	184,163,983	365,346,900
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	7,137,246	7,928,818	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	116,622,244	103,195,071	232,100,645
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,506,928	5,129,030	9,757,797
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	38,470,020	49,108,599	82,153,925
20. Totals (Lines 10 to 19)	166,736,438	165,361,518	338,994,430
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,447,994	7,710,083	15,276,949
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	8,426,629	7,998,161	15,075,055
24. Insurance taxes, licenses and fees, excluding federal income taxes	281,153	311,690	1,103,471
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(19,907,158)	(15,639,573)	(42,756,640)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	162,985,056	165,741,879	327,693,265
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	17,323,590	18,422,104	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)	17,323,590	18,422,104	37,653,635
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,692,378	5,901,570	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)	12,631,212	12,520,534	27,585,154
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....54,429 (excluding taxes of $.....254,796 transferred to the IMR)	(1,106,150)	(331,127)	3,904
35. Net income (Line 33 plus Line 34)	11,525,062	12,189,407	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)	11,525,062	12,189,407	27,589,058
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(196,627)	(3,367,254)	(114,683)	(1,182,268)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	116,696	281,768	(432,873)
41. Change in nonadmitted assets	193,709	(6,831)	(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	(255,992)	(1,329,942)	(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)	8,212,221	11,019,719	23,847,797
55. Capital and surplus as of statement date (Lines 36 + 54)	235,302,697	214,262,398	227,090,476

DETAILS OF WRITE-INS

08.301.	Marketing reallowance	774,306	762,651	1,537,504
08.302.	Contractual rider fee income	435,941	384,977	803,782
08.303.	Contractual annual maintenance and surrender charge fees	210,968	225,560	418,363
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,333	0	844
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,424,548	1,373,188	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

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	113,082,348	115,342,406	229,216,876
2.	Net investment income	61,105,653	61,688,980	121,995,504
3.	Miscellaneous income	5,486,131	5,834,842	11,750,514
4.	Total (Lines 1 through 3)	179,674,132	182,866,228	362,962,894
5.	Benefit and loss related payments	124,283,620	110,081,280	245,402,976
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(20,188,993)	(15,948,938)	(43,397,988)
7.	Commissions, expenses paid and aggregate write-ins for deductions	15,959,529	15,849,111	31,374,669
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....309,225 tax on capital gains (losses)	5,139,156	5,132,000	13,740,765
10.	Total (Lines 5 through 9)	125,193,312	115,113,453	247,120,422
11.	Net cash from operations (Line 4 minus Line 10)	54,480,820	67,752,775	115,842,472
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	116,382,508	181,062,380	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)	116,382,508	181,062,380	277,614,455
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	176,241,017	239,808,423	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	382,565	(14,924,229)	8,905,976
	13.7 Total investments acquired (Lines 13.1 to 13.6)	177,623,582	224,884,194	386,053,127
14.	Net increase or (decrease) in contract loans and premium notes	(853,761)	490,255	354,926
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(60,387,313)	(44,312,069)	(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	(5,048,506)	(5,190,079)	(10,432,117)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,815,766	148,971	353,507
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,232,740)	(5,041,108)	(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)	(9,139,233)	18,399,598	(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)	12,758,366	43,326,933	21,897,599

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

20.0001	Capitalized interest	(6)	232,025	265,287
20.0002	Securities acquired from liquidation distribution			1,324

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	101,123,965	102,857,318	203,347,963
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	11,858,792	12,485,088	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	112,982,757	115,342,406	229,216,876
12. Deposit-type contracts			
13. Total	112,982,757	115,342,406	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	June 30, 2015	December 31, 2014
(1) State basis	Ohio	$ 11,525,062	$ 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		$ 11,525,062	$ 27,589,058
Surplus			
(5) Statutory surplus state basis	Ohio	$ 235,302,697	$ 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		$ 235,302,697	$ 227,090,476

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 following table shows each loan-backed security with an OTTI recognized during 2015:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
47232VBY7	$ 534,187	$ 482,048	$ 52,139	$ 482,048	$ 482,600	3/31/2015
47232DBB7	69,295	55,650	13,645	55,650	105,967	3/31/2015
Total			$ 65,784			

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	$	908,767
2. 12 Months or Longer		911,666

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	74,427,843
2. 12 Months or Longer		41,206,347

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 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.

NOTES TO FINANCIAL STATEMENTS

I. Working Capital Finance Investments – Not applicable.

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

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 June 30, 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	-	28,869	-	28,869
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	28,869	-	28,869
Non-affiliated common stock	5,833,654	-	-	5,833,654
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	9,253,257	-	9,253,257
Variable annuity assets (separate accounts) (a)	-	654,717,744	-	654,717,744
Total assets accounted for at fair value	$ 5,833,654	$ 663,999,870	$ -	$ 669,833,524

(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 June 30, 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.

NOTES TO FINANCIAL STATEMENTS

B. The Company has no fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	$ 10,452,286	$ 9,797,272	$ 3,625,411	$ 6,826,875	$ -	$ -
States, municipalities and political subdivisions	373,600,694	363,546,458	-	373,600,694	-	-
Foreign government	-	-	-	-	-	-
Residential mortgage-backed securities	266,532,536	237,876,971	-	252,900,563	13,631,973	-
Commercial mortgage-backed securities	238,704,467	226,294,068	-	235,135,593	3,568,874	-
Asset-backed securities	235,879,539	234,005,937	-	219,666,486	16,213,053	-
All other bonds	1,249,749,407	1,197,733,071	-	1,231,365,009	18,384,398	-
Total bonds	$ 2,374,918,929	$ 2,269,253,777	$ 3,625,411	$ 2,319,495,220	$ 51,798,298	$ -
Non-affiliated common stock	5,833,654	5,833,654	5,833,654	-	-	-
Non-affiliated preferred stock	1,002,500	1,000,000	1,002,500	-	-	-
Variable annuity assets (separate accounts)	654,717,744	654,717,744	-	654,717,744	-	-
Equity index call options	9,253,257	9,253,257	-	9,253,257	-	-
Policy loans	59,542,426	59,542,426	-	-	59,542,426	-
Total financial assets	$ 3,105,268,510	$ 2,999,600,858	$ 10,461,565	$ 2,983,466,221	$ 111,340,724	$ -

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.

Note 34 – Separate Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] 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:

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	$

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 Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		442,092			442,092	
2. Alaska AK	L		66,797			66,797	
3. Arizona AZ	L		876,913			876,913	
4. Arkansas AR	L		168,719			168,719	
5. California CA	L		20,681,425			20,681,425	
6. Colorado CO	L		411,744			411,744	
7. Connecticut CT	L		1,876,122			1,876,122	
8. Delaware DE	L		254,156			254,156	
9. District of Columbia DC	L		21,885			21,885	
10. Florida FL	L		15,681,181			15,681,181	
11. Georgia GA	L		516,295			516,295	
12. Hawaii HI	L		1,284,584			1,284,584	
13. Idaho ID	L		296,675			296,675	
14. Illinois IL	L		2,854,065			2,854,065	
15. Indiana IN	L		1,001,052			1,001,052	
16. Iowa IA	L		667,641			667,641	
17. Kansas KS	L		265,713			265,713	
18. Kentucky KY	L		839,936			839,936	
19. Louisiana LA	L		432,551			432,551	
20. Maine ME	L		757,139			757,139	
21. Maryland MD	L		282,703			282,703	
22. Massachusetts MA	L		4,463,532			4,463,532	
23. Michigan MI	L		4,974,329			4,974,329	
24. Minnesota MN	L		1,834,089			1,834,089	
25. Mississippi MS	L		206,738			206,738	
26. Missouri MO	L		252,722			252,722	
27. Montana MT	L		373,993			373,993	
28. Nebraska NE	L		109,608			109,608	
29. Nevada NV	L		2,414,690			2,414,690	
30. New Hampshire NH	L		254,096			254,096	
31. New Jersey NJ	L		4,420,710			4,420,710	
32. New Mexico NM	L		410,985			410,985	
33. New York NY	N		54,139			54,139	
34. North Carolina NC	L		8,426,223			8,426,223	
35. North Dakota ND	L		285,276			285,276	
36. Ohio OH	L		10,810,499			10,810,499	
37. Oklahoma OK	L		134,168			134,168	
38. Oregon OR	L		147,060			147,060	
39. Pennsylvania PA	L		3,332,705			3,332,705	
40. Rhode Island RI	L		1,392,874			1,392,874	
41. South Carolina SC	L		822,588			822,588	
42. South Dakota SD	L		28,555			28,555	
43. Tennessee TN	L		1,655,302			1,655,302	
44. Texas TX	L		11,401,423			11,401,423	
45. Utah UT	L		1,997,073			1,997,073	
46. Vermont VT	N		29,686			29,686	
47. Virginia VA	L		582,067			582,067	
48. Washington WA	L		2,134,623			2,134,623	
49. West Virginia WV	L		67,951			67,951	
50. Wisconsin WI	L		223,122			223,122	
51. Wyoming WY	L		58,063			58,063	
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	4,480	0	0	4,480	0
59. Subtotal	(a) 49	0	112,982,757	0	0	112,982,757	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	112,982,757	0	0	112,982,757	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	112,982,757	0	0	112,982,757	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	112,982,757	0	0	112,982,757	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		4,480			4,480	
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	4,480	0	0	4,480	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 Domicilied 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	
Risico 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

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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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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				Pennsulvania 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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			31-1262960				Risico 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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-1933937				UTA Acquisitions, LLC	TX	NIA	United Teacher Associates Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	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				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	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				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	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				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	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				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia 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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	BMU	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			27-2226948				Pinecrest Place LLC	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			72-1331800				Strategic Comp Holdings, L.L.C.	LA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			36-4517754				Strategic Comp Services, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			32-0050970				Strategic Comp, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

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.

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:

* 9 3 6 6 1 2 0 1 5 4 9 0 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 5 4 4 7 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 5 3 6 5 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 5 4 4 8 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 5 4 4 5 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 5 4 4 9 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Other assets	27,724	6,224	21,500	21,500
2597. Summary of remaining write-ins for Line 25	27,724	6,224	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	3,333		844
08.397. Summary of remaining write-ins for Line 8.3	3,333	0	844

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,212,363,737	2,101,516,633
2. Cost of bonds and stocks acquired	177,941,017	377,147,151
3. Accrual of discount	4,483,398	10,324,919
4. Unrealized valuation increase (decrease)	(561,793)	590,677
5. Total gain (loss) on disposals	765,957	2,828,566
6. Deduct consideration for bonds and stocks disposed of	116,382,508	277,614,455
7. Deduct amortization of premium	1,432,684	2,428,263
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	1,089,693	1,491
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,276,087,431	2,212,363,737
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,276,087,431	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)	1,674,337,533	141,493,229	137,014,199	(1,636,145)	1,674,337,533	1,677,180,418		1,668,028,389
2. NAIC 2 (a)	547,088,678	28,793,004	18,586,841	4,976,079	547,088,678	562,270,920		508,937,433
3. NAIC 3 (a)	40,575,406		205,469	(1,972,803)	40,575,406	38,397,134		46,328,594
4. NAIC 4 (a)	5,012,640		12,023	(869,232)	5,012,640	4,131,385		3,755,914
5. NAIC 5 (a)			191	8,286		8,095		20,413
6. NAIC 6 (a)	21,539		13	706,848	21,539	728,374		
7. Total Bonds	2,267,035,796	170,286,233	155,818,736	1,213,033	2,267,035,796	2,282,716,326	0	2,227,070,743
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,000,000				1,000,000	1,000,000		
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,000,000	0	0	0	1,000,000	1,000,000	0	0
15. Total Bonds and Preferred Stock	2,268,035,796	170,286,233	155,818,736	1,213,033	2,268,035,796	2,283,716,326	0	2,227,070,743

(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 $.....13,462,549; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

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	13,462,549	XXX	13,462,549	2,193	

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	164,532,880	342,514,385
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	172,172,785	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)	13,462,549	21,102,454
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	13,462,549	21,102,454

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	4,464,115
3.	Unrealized valuation increase (decrease)	(2,717,574)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	(4,002,306)
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)	9,253,257
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	9,253,257

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)				0

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	9,253,257	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		9,253,257
4.	Part D, Section 1, Column 5	9,253,257	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	9,253,257	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		9,253,257
10.	Part D, Section 1, Column 8	9,253,257	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018		05/28/2015	GOLDMAN SACHS		210,295	210,000	80	1
0599999. Total Bonds - U.S Government						210,295	210,000	80	XXX
Bonds - U.S. Special Revenue and Special Assessment									
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		06/09/2015	JP MORGAN SECURITIES INC.		576,890	500,000	10,031	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						576,890	500,000	10,031	XXX
Bonds - Industrial and Miscellaneous									
00287Y AQ 2	ABBVIE INC 3.60 05/14/2025		05/05/2015	BANC OF AMERICA SECURITIES		1,996,500	2,000,000		2FE
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45		06/29/2015	SOUTHWEST SECURITIES		137,110	140,000	16	1FE
05490L AA 7	BLUE CRS/SHLD MN 3.79 05/01/2025		04/21/2015	JP MORGAN SECURITIES INC.		1,999,820	2,000,000		1FE
07177M AA 1	BAXALTA INC 4.00 06/23/2025		06/18/2015	CITIGROUP		1,986,480	2,000,000		2FE
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27	R	06/30/2015	JP MORGAN SECURITIES INC.		1,000,000	1,000,000		1FE
14149Y BE 7	CARDINAL HEALTH 3.75 09/15/2025		06/16/2015	BARCLAYS CAPITAL		1,998,560	2,000,000		2FE
172967 JP 7	CITIGROUP INC 3.30 04/27/2025		04/22/2015	CITIGROUP		998,140	1,000,000		1FE
20453K AA 3	COMPASS BANK 3.875 04/10/2025		04/07/2015	CITIGROUP		1,980,380	2,000,000		2FE
21688A AE 2	RABOBANK NED NY 3.375 05/21/2025	R	05/14/2015	JP MORGAN SECURITIES INC.		2,995,950	3,000,000		1FE
22822R BD 1	CROWN CASTLE TOW 3.663 05/15/2025		04/30/2015	MORGAN STANLEY		3,000,000	3,000,000		1FE
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025		05/12/2015	WELLS FARGO BROKERAGE SERVICES		1,989,340	2,000,000	188	1FE
291011 BG 8	EMERSON ELECTRIC 3.15 06/01/2025		05/18/2015	JP MORGAN SECURITIES INC.		11,962,080	12,000,000		1FE
29273R BG 3	ENERGY TRAN PARTNERS 4.75 01/15/2026		06/18/2015	MITSUBISHI		2,978,250	3,000,000		2FE
29379V BH 5	ENTERPRISE PRODUCTS 3.70 02/15/2026		05/04/2015	WELLS FARGO BROKERAGE SERVICES		1,992,700	2,000,000		2FE
316041 CP 5	FIDELITY BANK GA 5.875 05/31/2030		05/29/2015	STIFEL NICOLAUS		3,000,000	3,000,000		2FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	R	06/19/2015	UBS WARBURG		999,999	1,000,000		1FE
423074 AX 1	HJ HEINZ CO 3.95 07/15/2025		06/23/2015	WELLS FARGO BROKERAGE SERVICES		1,997,340	2,000,000		2FE
44107T AV 8	HOST HOTELS & RESORTS E 4.00 06/15/2025		05/06/2015	GOLDMAN SACHS		1,996,760	2,000,000		2FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		04/30/2015	ROBERT W BAIRD CO		1,575,490	1,596,443	2,891	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/01/2015	CS FIRST BOSTON		1,970,746	1,994,114	3,431	1FE
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27	R	06/26/2015	BANC OF AMERICA SECURITIES		1,000,000	1,000,000		1FE
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		05/27/2015	KEYBANK CAPITAL MARKET		4,988,150	5,000,000		1FE
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025		06/01/2015	JP MORGAN SECURITIES INC.		1,995,420	2,000,000		2FE
636180 BM 2	NATIONAL FUEL GAS 5.20 07/15/2025		06/22/2015	JP MORGAN SECURITIES INC.		1,993,720	2,000,000		2FE
67091R AE 9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027	R	04/10/2015	BANC OF AMERICA SECURITIES		500,000	500,000		1FE
68389X BC 8	ORACLE CORP 2.95 05/15/2025		04/28/2015	JP MORGAN SECURITIES INC.		1,990,860	2,000,000		1FE
68389X BC 8	ORACLE CORP 2.95 05/15/2025		05/12/2015	GOLDMAN SACHS		1,942,420	2,000,000	1,639	1FE
740189 AM 7	PRECISION CAST 3.25 06/15/2025		06/01/2015	CITIGROUP		1,995,920	2,000,000		1FE
747525 AF 0	QUALCOMM INC 3.45 05/20/2025		05/13/2015	GOLDMAN SACHS		4,982,000	5,000,000		1FE
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025	R	04/21/2015	BANC OF AMERICA SECURITIES		997,000	1,000,000		1FE
907818 ED 6	UNION PACIFIC CORP 3.25 08/15/2025		06/16/2015	BANC OF AMERICA SECURITIES		2,281,340	3,000,000		1FE
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		05/19/2015	GUGGENHEIM CAPITAL MARKET		3,013,594	3,000,000		2AM
3899999. Total Bonds - Industrial and Miscellaneous						76,236,067	77,230,558	8,165	XXX

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399997. Total Bonds - Part 3						77,023,252	77,940,558	18,276	XXX
8399999. Total Bonds						77,023,252	77,940,558	18,276	XXX
9999999. Total Bonds, Preferred and Common Stocks						77,023,252	XXX	18,276	XXX

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

Statement as of June 30, 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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		06/25/2015	MBS Paydown		1,763	1,763	1,763	1,753		(9)		(9)		1,763			0	37	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		06/25/2015	MBS Paydown		9,880	9,880	10,043	9,440		(524)		(524)		9,880			0	237	01/01/2035	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2015	Sinking Fund Redemption		140,640	140,640	145,458	142,195		(169)		(169)		140,640			0	3,918	05/01/2020	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2015	Sinking Fund Redemption		28,571	28,571	28,571	28,571		0		0		28,571			0	513	12/15/2030	1
0599999. Total Bonds - U.S Government						180,855	180,855	185,835	181,960	0	(701)	0	(701)	0	180,855	0	0	0	4,705	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2015	MBS Paydown		124,404	124,404	124,404	124,404		(0)		(0)		124,404			0	1,519	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2015	MBS Paydown		86,696	86,696	86,480	86,504		116		116		86,696			0	1,057	02/01/2042	1FE
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2015	MBS Paydown		56,177	56,177	54,807	55,694		316		316		56,177			0	1,259	10/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2015	MBS Paydown		42,374	42,374	42,374	42,375		(0)		(0)		42,374			0	487	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2015	MBS Paydown		47,285	47,285	47,285	47,285				0		47,285			0	561	07/01/2041	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2015	Partial Call		60,000	60,000	60,000	60,000		(0)		(0)		60,000		(0)	(0)	761	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2015	Partial Call		65,000	65,000	65,000	65,000				0		65,000			0	850	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2015	Partial Call		50,000	50,000	50,000	50,000				0		50,000			0	613	11/01/2041	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		06/15/2015	MBS Paydown		6,231	6,231	6,257	5,539		(1)		(1)		6,231			0	124	01/15/2046	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2015	MBS Paydown		12,417	12,417	12,417	12,417				0		12,417			0	137	06/15/2036	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2015	Partial Call		45,000	45,000	45,000	45,000		0		0		45,000			0	833	01/01/2030	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		04/01/2015	Partial Call		115,000	115,000	115,000	115,004		(4)		(4)		115,000			0	1,719	07/01/2033	1FE
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15		04/15/2015	Maturity		4,000,000	4,000,000	2,368,120	3,899,948		100,052		100,052		4,000,000			0		04/15/2015	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2015	Partial Call		30,000	30,000	30,000	29,998		2		2		29,999		1	1	429	07/01/2041	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		06/25/2015	MBS Paydown		38,691	38,691	38,691	38,644		49		49		38,691			0	639	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2015	MBS Paydown		62,654	62,654	62,654	62,692		(51)		(51)		62,654			0	833	10/25/2037	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		06/25/2015	MBS Paydown		45,835	45,835	45,835	45,830		(42)		(42)		45,835			0	547	08/25/2042	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						4,887,764	4,887,764	3,254,324	4,786,332	0	100,438	0	100,438	0	4,887,763	0	1	1	12,368	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2015	MBS Paydown		26,842	26,842	26,842	26,842				0		26,842			0	217	12/15/2042	1FE
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	04/15/2015	Sinking Fund Redemption		48,000	48,000	48,000	48,000		0		0		48,000			0	1,680	10/17/2016	3FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2015	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	549	11/01/2017	2FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		06/25/2015	MBS Paydown		46,459	46,459	40,709	45,556		(314)		(314)		46,459			0	52	08/25/2036	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2015	MBS Paydown		50,772	50,772	47,503	47,427		1,523		1,523		50,772			0	599	06/25/2035	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2015	MBS Paydown		8,793	8,793	6,595	5,919		145		145		8,793			0	14	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2015	MBS Paydown		4,087	4,087	4,087	4,077		0		0		4,087			0	64	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2015	MBS Paydown		8,724	8,724	8,751	8,722		(1)		(1)		8,724			0	134	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2015	MBS Paydown		7,479	7,479	7,478			(3)		(3)		7,479			0	50	04/17/2052	1FE
032166 AR 1	AMSOUTH BANK AI 5.20 04/01/2015		04/01/2015	Maturity		2,000,000	2,000,000	1,998,900	1,999,966		34		34		2,000,000			0	52,000	04/01/2015	2FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		06/26/2015	MBS Paydown		47,850	47,850	43,843	47,078		(181)		(181)		47,850			0	434	04/26/2037	1FM

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)
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2015	MBS Paydown		59,129	59,129	57,798	57,667		1,017		1,017		59,129			0	1,296	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		06/26/2015	MBS Paydown		172,441	172,441	162,095	164,066		4,616		4,616		172,441			0	1,805	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		06/27/2015	MBS Paydown		76,128	76,128	74,034	72,862		2,414		2,414		76,128			0	1,779	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2015	MBS Paydown		71,859	71,859	70,781	71,147		294		294		71,859			0	1,719	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		06/26/2015	MBS Paydown		81,663	81,663	81,050	81,368		228		228		81,663			0	1,780	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2015	MBS Paydown		24,902	24,902	23,594	23,636		68		68		24,902			0	637	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2015	MBS Paydown		168,132	168,132	147,956	149,918		11,855		11,855		168,132			0	1,710	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		06/17/2015	MBS Paydown		86,021	86,021	80,997	84,257		1,670		1,670		86,021			0	2,279	07/17/2040	1FE
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2015	MBS Paydown		76,430	76,430	71,080	74,230		987		987		76,430			0	775	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2015	MBS Paydown		98,565	98,565	86,737	87,822		2,148		2,148		98,565			0	1,081	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2015	MBS Paydown		58,214	58,214	48,100	49,706		615		615		58,214			0	91	11/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2015	MBS Paydown		58,090	58,090	40,926	41,986		15,963		15,963		58,090			0	1,454	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2015	Pass-Through Loss			4,059	2,860					0		4,059		(4,059)	(4,059)	90	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/30/2015	Book Value Adjustment									0		(4,059)		4,059	4,059		03/25/2036	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2015	MBS Paydown		59,123	59,123	47,963	42,638		5,311		5,311		59,123			0	104	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2015	Pass-Through Loss			6,308	5,117					0					0		05/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2015	MBS Paydown		22,301	22,301	21,680	20,199		2,176		2,176		22,301			0	113	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2015	Pass-Through Loss			662	1,041					0					0		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		05/25/2015	MBS Paydown		66,635	66,635	58,552	58,751		2,538		2,538		66,635			0	545	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2015	Pass-Through Loss			18,897	16,605			7		7		18,897		(18,897)	(18,897)	184	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/30/2015	Book Value Adjustment									0		(18,897)		18,897	18,897		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2015	MBS Paydown		2,672	2,672	2,361	2,562		(6)		(6)		2,672			0	29	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2015	Pass-Through Loss			41	36					0		41		(41)	(41)	0	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2015	Book Value Adjustment									0		(41)		41	41		11/25/2035	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2015	MBS Paydown		7,295	7,295	6,930	4,895		(89)		(89)		7,295			0	147	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2015	Pass-Through Loss			4,096	3,891					0					0	95	01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2015	MBS Paydown		1,261	1,261	1,198	910		(21)		(21)		1,261			0	30	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2015	Pass-Through Loss			672	638					0					0	16	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2015	MBS Paydown		8,975	8,975	7,889	6,672		(18)		(18)		8,975			0	185	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2015	Pass-Through Loss			2,156	1,884					0					0	42	05/25/2037	1FM
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		04/26/2015	MBS Paydown		31,366	31,366	31,366	31,366				0		31,366			0	612	09/26/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2015	MBS Paydown		205,403	205,403	195,133	199,482		1,134		1,134		205,403			0	5,422	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		06/26/2015	MBS Paydown		215,126	215,126	211,093	213,320		839		839		215,126			0	5,365	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		06/24/2015	MBS Paydown		35,824	35,824	36,491	35,933		(231)		(231)		35,824			0	839	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		06/24/2015	MBS Paydown		8,997	8,997	8,736	8,883		79		79		8,997			0	213	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		06/24/2015	MBS Paydown		94,917	94,917	86,121	91,889		2,619		2,619		94,917			0	2,199	02/24/2044	1FE

Statement as of June 30, 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		06/15/2015	MBS Paydown		56,486	56,486	53,397	55,240		1,101		1,101		56,486			0	1,483	05/15/2046	1FE
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE		06/26/2015	MBS Paydown		289,905	289,905	290,992	287,751		(742)		(742)		289,905			0	7,486	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2015	Pass-Through Loss			23,472	13,488			154		154		23,472		(23,472)	(23,472)	710	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/30/2015	Book Value Adjustment									0		(23,472)		23,472	23,472		08/26/2037	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		06/17/2015	MBS Paydown		15,633	15,633	14,386	15,150		463		463		15,633			0	460	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		06/20/2015	MBS Paydown		40,851	40,851	41,014	40,991		(13)		(13)		40,851			0	632	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2015	MBS Paydown		62,089	62,089	62,748	62,657		(43)		(43)		62,089			0	1,405	09/25/2033	2FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		06/11/2015	MBS Paydown		65,585	65,585	66,021	65,564		(74)		(74)		65,585			0	1,575	09/11/2041	1FM
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		06/15/2015	MBS Paydown		7,048	7,048	7,046	7,047		0		0		7,048			0	165	11/15/2039	1FE
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046		06/15/2015	MBS Paydown		38,497	38,497	31,624	37,561		(4,495)		(4,495)		38,497			0	865	01/15/2046	1FM
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		06/19/2015	MBS Paydown		26,240	26,240	25,410	25,991		233		233		26,240			0	582	12/19/2039	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2015	Pass-Through Loss			1,411	1,381			(1)		(1)					0	15	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2015	MBS Paydown		1,076	1,076	1,053	722		(1)		(1)		1,076			0	12	06/20/2036	1FM
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2015	MBS Paydown		54,800	54,800	54,780	54,782		1		1		54,800			0	733	06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2015	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	226	11/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2015	MBS Paydown		37,500	37,500	37,485	37,485		1		1		37,500			0	528	10/18/2029	1FE
12572X AA 8	CME GROUP INDEX 4.40 03/15/18		04/08/2015	Make Whole Call		2,197,400	2,000,000	1,996,000	1,998,223		1,777		1,777		2,000,000		197,400	197,400	49,622	03/15/2018	1FE
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		06/26/2015	MBS Paydown		51,956	51,956	51,956	51,493		663		663		51,956			0	1,333	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2015	MBS Paydown		263,856	263,856	263,856	263,014		88		88		263,856			0	5,992	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		06/26/2015	Pass-Through Loss			17,598	22,936			(47)		(47)					0	383	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		06/30/2015	Book Value Adjustment									0					0		10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2015	MBS Paydown		42,186	42,186	42,186	37,742		3,233		3,233		42,186			0	959	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		05/26/2015	Pass-Through Loss			292	89			(1)		(1)		292		(292)	(292)	7	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		05/31/2015	Book Value Adjustment									0		(292)		292	292		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		06/26/2015	MBS Paydown		87,025	87,025	87,025	86,754		36		36		87,025			0	2,006	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2015	Pass-Through Loss			8,643	12,595			(22)		(22)		3,196		(3,196)	(3,196)	167	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/30/2015	Book Value Adjustment									0		(3,196)		3,196	3,196		09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		06/26/2015	MBS Paydown		333,385	333,385	333,385	333,385				0		333,385			0	7,276	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		06/26/2015	MBS Paydown		49,717	49,717	49,717	49,556		62		62		49,717			0	1,148	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2015	MBS Paydown		87,568	87,568	87,568	85,902		(91)		(91)		87,568			0	1,891	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2015	MBS Paydown		16,591	16,591	11,572	11,646		4,853		4,853		16,591			0	268	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2015	Pass-Through Loss			1,909	1,331					0					0	39	09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2015	MBS Paydown		15,012	15,012	15,012	14,945		5		5		15,012			0	393	07/26/2037	3FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2015	Pass-Through Loss			2,443	2,212			21		21		2,443		(2,443)	(2,443)	53	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/30/2015	Book Value Adjustment									0		(2,443)		2,443	2,443		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2015	MBS Paydown		94,822	94,822	94,822	94,553		(3)		(3)		94,822			0	2,216	11/26/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2015	Pass-Through Loss			6,610	5,032			(35)		(35)		531		(531)	(531)	148	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/30/2015	Book Value Adjustment									0		(531)		531	531		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2015	MBS Paydown		68,055	68,055	68,055	67,899		(38)		(38)		68,055			0	1,536	09/26/2035	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		06/26/2015	MBS Paydown		22,468	22,468	20,983	21,781		684		684		22,468			0	609	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2015	Pass-Through Loss			4,202	676			25		25		4,202		(4,202)	(4,202)	105	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/30/2015	Book Value Adjustment									0		(4,202)		4,202	4,202		12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		06/26/2015	MBS Paydown		103,843	103,843	103,843	103,556		38		38		103,843			0	2,428	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2015	MBS Paydown		138,738	138,738	138,738	138,420		30		30		138,738			0	3,169	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		06/26/2015	MBS Paydown		15,285	15,285	15,285	15,285				0		15,285			0	357	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2015	Pass-Through Loss			570	570			(2)		(2)					0	11	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2015	MBS Paydown		22,353	22,353	22,353	22,353				0		22,353			0	560	06/26/2037	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		06/26/2015	MBS Paydown		17,930	17,930	17,930	17,491		(254)		(254)		17,930			0	244	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2015	MBS Paydown		15,932	15,932	15,936	15,478		464		464		15,932			0	354	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2015	Pass-Through Loss			3,459	3,446			(11)		(11)					0	82	02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2015	MBS Paydown		34,986	34,986	34,986	32,566		(26)		(26)		34,986			0	39	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2015	MBS Paydown		37,470	37,470	37,470	37,470				0		37,470			0	612	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		06/26/2015	MBS Paydown		30,811	30,811	30,811	30,736		44		44		30,811			0	685	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		06/26/2015	MBS Paydown		29,730	29,730	29,730	29,640		67		67		29,730			0	682	08/26/2035	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		05/26/2015	Pass-Through Loss			56,104	42,499			1,968		1,968		56,104		(56,104)	(56,104)	1,330	06/26/2036	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		05/31/2015	Book Value Adjustment									0		(56,104)		56,104	56,104		06/26/2036	1FM
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		06/12/2015	MBS Paydown		44,780	44,780	46,976	45,538		(816)		(816)		44,780			0	938	08/12/2048	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		06/25/2015	MBS Paydown		71,678	71,678	67,019	67,187		1,111		1,111		71,678			0	885	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		06/25/2015	MBS Paydown		59,241	59,241	55,353	55,492		1,105		1,105		59,241			0	767	04/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		06/27/2015	MBS Paydown		194,960	194,960	185,030	187,425		598		598		194,960			0	607	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		06/25/2015	MBS Paydown		108,801	108,801	104,857	104,925		890		890		108,801			0	1,592	08/25/2043	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2015	Sinking Fund Redemption		17,336	17,336	17,336	17,336				0		17,336			0	383	01/11/2027	2FE
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2015	MBS Paydown		6,590	6,590	6,372	3,669		195		195		6,590			0	88	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2015	Pass-Through Loss			7,968	7,704					0					0	126	05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2015	MBS Paydown		59,159	59,159	51,543	51,579		5,204		5,204		59,159			0	1,384	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2015	MBS Paydown		63,880	63,880	56,134	55,362		5,421		5,421		63,880			0	1,394	04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2015	MBS Paydown		71,099	71,099	64,377	60,391		10,823		10,823		71,099			0	1,592	05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2015	MBS Paydown		21,244	21,244	21,054	21,094		70		70		21,244			0	459	02/25/2033	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2015	MBS Paydown		116,675	116,675	109,555	109,923		(112)		(112)		116,675			0	2,637	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2015	Pass-Through Loss			14,125	13,229					0		14,125		(14,125)	(14,125)	370	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/30/2015	Book Value Adjustment									0		(14,125)		14,125	14,125		08/25/2035	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2015	MBS Paydown		37,500	37,500	37,500	37,500		0		0		37,500			0	1,117	02/20/2041	3AM

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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)
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2015	MBS Paydown		52,211	52,211	40,300	41,052		(6,797)		(6,797)		52,211			0	85	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2015	MBS Paydown		69,343	69,343	57,129	63,855		243		243		69,343			0	98	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		06/15/2015	MBS Paydown		4,166	4,166	4,166	4,166		(2)		(2)		4,166			0	100	12/15/2038	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		06/15/2015	MBS Paydown		329,656	329,656	329,656	329,656		(0)		(0)		329,656			0	7,451	02/15/2029	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2015	MBS Paydown		37,880	37,880	37,878	37,819		(49)		(49)		37,880			0	920	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2015	MBS Paydown		8,006	8,006	7,042	6,231		103		103		8,006			0	82	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2015	Pass-Through Loss			926	814					0		926		(926)	(926)	9	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2015	Book Value Adjustment									0		(926)		926	926		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2015	MBS Paydown		2,762	2,762	2,410	2,607		(16)		(16)		2,762			0	71	11/25/2036	4FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2015	MBS Paydown		86,038	86,038	67,540	63,752		513		513		86,038			0	850	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2015	Pass-Through Loss			24,782	19,454					0					0	199	09/25/2036	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2015	MBS Paydown		5,638	5,638	5,103	5,124		(1,159)		(1,159)		5,638			0	63	03/25/2034	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		06/15/2015	MBS Paydown		56,137	56,137	58,466	56,315		(292)		(292)		56,137			0	1,361	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2015	MBS Paydown		38,535	38,535	31,744	36,616		(963)		(963)		38,535			0	47	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2015	MBS Paydown		139,491	139,491	137,049	138,824		(608)		(608)		139,491			0	3,429	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2015	MBS Paydown		76,770	76,770	66,406	73,193		1,164		1,164		76,770			0	1,860	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		06/10/2015	MBS Paydown		210,893	210,893	199,269	210,893				0		210,893			0	5,118	12/10/2049	1FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2015	MBS Paydown		191	191	186	41		(116)		(116)		191			0	4	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/25/2015	Pass-Through Loss			3,493	3,397					0		3,410		(3,410)	(3,410)	89	04/25/2037	5FM
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		06/30/2015	Book Value Adjustment									0		(3,410)		3,410	3,410		04/25/2037	5FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2015	MBS Paydown		165,081	165,081	158,753	159,391		4,920		4,920		165,081			0	3,842	06/25/2037	1FM
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037		06/25/2015	MBS Paydown		240,454	240,454	242,257	240,589		(845)		(845)		240,454			0	5,980	08/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2015	MBS Paydown		91,086	91,086	91,086	90,846		243		243		91,086			0	2,345	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2015	MBS Paydown		47,046	47,046	45,164	45,607		1,159		1,159		47,046			0	1,094	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2015	MBS Paydown		131,705	131,705	129,729	130,314		653		653		131,705			0	3,485	05/25/2037	1FM
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		06/25/2015	MBS Paydown		178,979	178,979	178,700	178,190		325		325		178,979			0	3,689	12/25/2035	1FM
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		06/10/2015	MBS Paydown		160,186	160,186	166,018	160,703		409		409		160,186			0	3,670	06/10/2046	1FM
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/28/2015	Adjustment									0					0	(971)	02/28/2033	2
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2015	MBS Paydown		34,674	34,674	34,906	34,738		(167)		(167)		34,674			0	827	06/25/2033	1FM
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39		06/15/2015	MBS Paydown		70,913	70,913	71,903	70,923		(160)		(160)		70,913			0	1,684	03/15/2039	1FM
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		06/15/2015	MBS Paydown		497,999	497,999	472,068	495,730		2,702		2,702		497,999			0	10,749	08/15/2038	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2015	MBS Paydown		25,000	25,000	25,000	25,000		0		0		25,000			0	321	04/18/2028	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		05/20/2015	MBS Paydown		102,337	102,337	102,337	102,337				0		102,337			0	898	11/21/2022	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		06/25/2015	MBS Paydown		197,141	197,141	177,026	177,598		10,043		10,043		197,141			0	1,740	02/25/2043	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2015	MBS Paydown		160,049	160,049	105,632	101,349		33,848		33,848		160,049			0	175	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2015	Pass-Through Loss			25,969	17,139					0		25,969		(25,969)	(25,969)	29	04/25/2046	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/30/2015	Book Value Adjustment									0		(25,969)		25,969	25,969		04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2015	MBS Paydown		27,913	27,913	21,334	19,975		360		360		27,913			0	42	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2015	Pass-Through Loss			1,268	969					0		1,268		(1,268)	(1,268)	2	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2015	Book Value Adjustment									0		(1,267)		1,267	1,267		12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/25/2015	MBS Paydown		75,583	75,583	73,198	74,533		1,234		1,234		75,583			0	80	06/25/2047	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2015	MBS Paydown		7,500	7,500	7,500					0		7,500			0	95	02/20/2045	2AM
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		05/15/2015	MBS Paydown		1,256	1,256	1,256	1,256				0		1,256			0	27	08/15/2030	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2015	MBS Paydown		22,566	22,566	19,350	19,513		1,076		1,076		22,566			0	47	03/25/2020	1FM
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	01/05/2015	Adjustment									0					0	(6,937)	05/30/2024	1FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2015	Sinking Fund Redemption		138,300	138,300	137,954	138,121		29		29		138,300			0	4,072	06/15/2019	1FE
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016		04/28/2015	Cash Tender		966,434	899,000	895,889	898,258		742		742		899,000		67,434	67,434	7,838	12/15/2016	1FE
26441Y AQ 0	DUKE REALTY LP 6.50 01/15/2018		04/03/2015	Cash Tender		77,406	68,000	67,965	67,985		15		15		68,000		9,406	9,406	2,275	01/15/2018	2FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2015	Sinking Fund Redemption		25,478	25,478	22,613	24,979		127		127		25,478			0	757	06/01/2017	1FE
319477 AF 2	FIRST-CITIZENS 5.125 06/01/2015		06/01/2015	Maturity		2,000,000	2,000,000	1,994,660	1,999,707		293		293		2,000,000			0	68,618	06/01/2015	2FE
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		05/25/2015	Pass-Through Loss			(32)	(29)					0		(32)		32	32	(0)	11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		05/31/2015	Book Value Adjustment									0		31		(31)	(31)		11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		06/25/2015	MBS Paydown		79,208	79,208	73,745	71,074		8,510		8,510		79,208			0	1,388	11/25/2035	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2015	MBS Paydown		3,893	3,893	2,842	1,111				0		3,893			0	83	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2015	Pass-Through Loss			1,171	855					0		1,171		(1,171)	(1,171)	24	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/30/2015	Book Value Adjustment									0		(1,171)		1,171	1,171		02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2015	MBS Paydown		55,525	55,525	42,824	48,850		522		522		55,525			0	103	02/25/2036	1FM
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		06/15/2015	Sinking Fund Redemption		32,393	32,393	30,511	30,782		45		45		32,393			0	858	12/15/2035	2FE
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC		04/01/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000		(0)		(0)		2,000,000			0	53,500	04/01/2015	2FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		06/25/2015	MBS Paydown		57,691	57,691	57,078	30,355		(9,024)		(9,024)		57,691			0	1,242	04/25/2033	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2015	MBS Paydown		352,160	352,160	341,596	346,472		459		459		352,160			0	9,045	01/26/2037	1FM
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		05/14/2015	MBS Paydown		180,827	180,827	166,969	177,148		3,280		3,280		180,827			0	3,157	12/14/2049	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		06/15/2015	Sinking Fund Redemption		13,178	13,178	13,178	13,178		(0)		(0)		13,178			0	238	03/15/2019	1FE
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		06/25/2015	MBS Paydown		21,640	21,640	13,633	9,994		11,714		11,714		21,640			0	344	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2015	MBS Paydown		58,905	58,905	41,675	35,133		(11,956)		(11,956)		58,905			0	96	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2015	MBS Paydown		29,316	29,316	29,417	29,380		(96)		(96)		29,316			0	390	12/25/2034	1FM
36246M AK 5	GTP ACQUISITION 4.347 06/15/2016		05/29/2015	Make Whole Call		2,000,000	2,000,000	2,000,000	1,999,999		1		1		2,000,000			0	36,225	06/15/2016	1FE
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2015	Sinking Fund Redemption		10,956	10,956	11,204	11,152		(6)		(6)		10,956			0	293	10/09/2029	1FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2015	Sinking Fund Redemption		52,189	52,189	52,189	52,189				0		52,189			0	1,456	09/20/2016	3FE
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		06/20/2015	Sinking Fund Redemption		32,980	32,980	32,980	32,949				0		32,980			0	1,067	08/20/2018	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2015	MBS Paydown		37,500	37,500	37,241	37,267		20		20		37,500			0	465	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	06/17/2015	MBS Paydown		25,000	25,000	24,998	24,998		0		0		25,000			0	382	11/17/2028	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	06/17/2015	MBS Paydown		50,000	50,000	49,990	49,990		1		1		50,000			0	665	07/17/2029	1FE
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		06/15/2015	MBS Paydown		3,683	3,683	3,797	3,683				0		3,683			0	107	01/15/2029	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2015	MBS Paydown		16,770	16,770	16,686	16,638		69		69		16,770			0	356	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2015	MBS Paydown		17,263	17,263	15,149	16,219		496		496		17,263			0	381	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2015	MBS Paydown		5,625	5,625	5,625	5,625		0		0		5,625			0	126	03/20/2043	2AM
413875 AL 9	HARRIS CORP 6.375 06/15/19		05/27/2015	Make Whole Call		1,185,465	1,000,000	996,910	998,392		1,608		1,608		1,000,000		185,465	185,465	28,688	06/15/2019	2FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2015	MBS Paydown		90,560	90,560	76,863	85,882		11		11		90,560			0	206	01/25/2036	1FM
449786 AA 0	ING BANK NV 5.125 05/01/2015	R	05/01/2015	Maturity		1,000,000	1,000,000	1,006,450	1,000,263		(263)		(263)		1,000,000			0	25,625	05/01/2015	2FE
44986E AA 3	INGIM 2012-3A A CLO FLT 10/15/2022		04/15/2015	MBS Paydown		2,000,000	2,000,000	1,993,318	1,993,756		6,244		6,244		2,000,000			0	17,106	10/15/2022	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		04/25/2015	MBS Paydown		17,464	17,464	17,464	17,464		(1)		(1)		17,464			0	369	01/25/2043	2AM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2015	MBS Paydown		20,277	20,277	17,032	17,435		(1,795)		(1,795)		20,277			0	70	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2015	MBS Paydown		17,227	17,227	9,717	1,671		773		773		17,227			0	55	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2015	Pass-Through Loss			27,992	14,372					0					0	77	08/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2015	MBS Paydown		6,227	6,227	3,642	(0)		6,281		6,281		6,227			0	105	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2015	Pass-Through Loss			9,016	5,260					0		3,624		(3,624)	(3,624)	174	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/30/2015	Book Value Adjustment									0		(3,624)		3,624	3,624		06/25/2035	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/25/2015	MBS Paydown		13	13	10			0		0				13	13	(1,196)	06/25/2039	6*
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/30/2015	Book Value Adjustment									0		13		(13)	(13)		06/25/2039	6*
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2015	MBS Paydown		21,277	21,277	21,273	21,250		(2)		(2)		21,277			0	336	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2015	MBS Paydown		29,642	29,642	29,635	29,635		1		1		29,642			0	585	10/15/2056	1FE
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		06/15/2015	MBS Paydown		16,027	16,027	16,016	16,017		(0)		(0)		16,027			0	214	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2015	MBS Paydown		12,119	12,119	12,111	12,111		(1)		(1)		12,119			0	163	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		06/15/2015	MBS Paydown		32,623	32,623	32,615	32,614		(4)		(4)		32,623			0	576	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		06/15/2015	MBS Paydown		33,247	33,247	33,220	33,221		1		1		33,247			0	570	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		06/15/2015	MBS Paydown		15,202	15,202	15,194	15,194		(1)		(1)		15,202			0	256	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		06/15/2015	MBS Paydown		9,555	9,555	9,549	9,549		1		1		9,555			0	132	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		06/15/2015	MBS Paydown		11,204	11,204	11,199	11,199		(1)		(1)		11,204			0	177	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/15/2015	MBS Paydown		16,054	16,054	15,943			(29)		(29)		16,054			0	62	09/15/2072	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2015	MBS Paydown		45,488	45,488	40,370	40,556		2,599		2,599		45,488			0	485	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		06/15/2015	MBS Paydown		84,998	84,998	85,689	84,998				0		84,998			0	1,564	07/15/2041	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2015	MBS Paydown		12,152	12,152	11,692	9,186		2,829		2,829		12,152			0	204	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2015	Pass-Through Loss			4,303	4,141					0					0	92	12/25/2035	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		06/25/2015	MBS Paydown		72,319	72,319	59,302	59,515		923		923		72,319			0	798	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2015	MBS Paydown		46,270	46,270	43,417	36,848		(62)		(62)		46,270			0	985	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2015	Pass-Through Loss			11,189	10,471					0					0	244	03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2015	MBS Paydown		61,927	61,927	46,136	54,409		637		637		61,927			0	818	11/25/2036	1FM

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)
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/25/2015	Pass-Through Loss			434	323					0		434		(434)	(434)	6	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		06/30/2015	Book Value Adjustment									0		(434)		434	434		11/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2015	MBS Paydown		19,261	19,261	15,408	10,451		491		491		19,261			0	209	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2015	Pass-Through Loss			1,016	812					0					0	11	06/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		06/25/2015	Pass-Through Loss			59,782	37,065			(575)		(575)		59,782		(59,782)	(59,782)	1,577	08/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		06/30/2015	Book Value Adjustment									0		(59,782)		59,782	59,782		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		101,962	101,962	80,805	85,395		6,534		6,534		101,962			0	150	07/25/2036	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		06/15/2015	MBS Paydown		43,931	43,931	45,331	44,417		(565)		(565)		43,931			0	1,189	05/15/2047	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		06/15/2015	MBS Paydown		4,087	4,087	3,951	4,045		33		33		4,087			0	84	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2015	MBS Paydown		1,273	1,273	1,239	1,285				0		1,273			0	13	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2015	Pass-Through Loss			136	133					0					0	1	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		06/12/2015	MBS Paydown		72,325	72,325	72,086	71,660		664		664		72,325			0	1,728	02/12/2049	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		02/15/2015	Adjustment									0					0	(9)	06/15/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2015	MBS Paydown		84,768	84,768	67,073	69,797		12,808		12,808		84,768			0	727	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2015	MBS Paydown		60,889	60,889	46,656	51,816		(1,637)		(1,637)		60,889			0	795	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2015	MBS Paydown		3,557	3,557	2,759	3,557				0		3,557			0	85	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2015	MBS Paydown		78,024	78,024	56,762	66,373		(685)		(685)		78,024			0	3,515	06/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		06/26/2015	MBS Paydown		158,816	158,816	150,478	157,788		1,448		1,448		158,816			0	1,872	05/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		06/27/2015	MBS Paydown		80,296	80,296	74,550	77,964		1,236		1,236		80,296			0	879	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2015	MBS Paydown		72,371	72,371	71,557	70,888		371		371		72,371			0	1,502	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2015	MBS Paydown		181,490	181,490	181,490	181,490				0		181,490			0	4,614	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2015	MBS Paydown		338,326	338,326	342,601	334,135		(18,152)		(18,152)		338,326			0	7,541	07/26/2036	1FM
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036		04/26/2015	MBS Paydown									0					0		07/26/2036	1FM
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036		04/26/2015	MBS Paydown									0					0		07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2015	MBS Paydown		101,290	101,290	108,633	101,798		(4,759)		(4,759)		101,290			0	2,283	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2015	MBS Paydown		214,772	214,772	199,469	202,613		3,888		3,888		214,772			0	2,139	06/26/2035	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2015	MBS Paydown		137,018	137,018	126,320	104,994		8,062		8,062		137,018			0	3,146	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2015	MBS Paydown		44,847	44,847	38,759	41,619		1,839		1,839		44,847			0	496	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2015	MBS Paydown		139,278	139,278	110,141	122,444		10,313		10,313		139,278			0	1,260	01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2015	Pass-Through Loss			15,181	3,334			1,131		1,131					0	129	01/25/2039	5FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/30/2015	Book Value Adjustment									0					0		01/25/2039	5FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2015	Pass-Through Loss			18,936	3,915					0		(113)		113	113	259	01/25/2037	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/30/2015	Book Value Adjustment									0		113		(113)	(113)		01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2015	MBS Paydown		25,055	25,055	25,055	24,880		55		55		25,055			0	833	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2015	Pass-Through Loss			7,123	5,615			(143)		(143)		4,759		(4,759)	(4,759)	231	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2015	Book Value Adjustment									0		(4,759)		4,759	4,759		09/26/2036	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		06/26/2015	MBS Paydown		98,834	98,834	98,834	98,834				0		98,834			0	1,256	01/26/2047	1FM

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 AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2015	Pass-Through Loss			30,149	9,779			(59)		(59)		390		(390)	(390)	375	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/30/2015	Book Value Adjustment									0		(390)		390	390		01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2015	MBS Paydown		15,289	15,289	14,496	14,964		(204)		(204)		15,289			0	408	09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		06/26/2015	MBS Paydown		9,653	9,653	9,820	8,792		1,072		1,072		9,653			0	200	01/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2015	MBS Paydown		31,422	31,422	31,422	31,422		0		0		31,422			0	58	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2015	Pass-Through Loss			9,285	2,800					0		(3,000)		3,000	3,000	29	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/30/2015	Book Value Adjustment									0		3,000		(3,000)	(3,000)		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2015	MBS Paydown		66,708	66,708	66,708	65,757		(273)		(273)		66,708			0	1,759	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2015	Pass-Through Loss			48,990	29,779			(483)		(483)		10,226		(10,226)	(10,226)	1,230	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/30/2015	Book Value Adjustment									0		(10,226)		10,226	10,226		07/26/2037	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2015	MBS Paydown		17,216	17,216	17,216	17,216				0		17,216			0	186	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2015	Pass-Through Loss			8,982	2,754			(72)		(72)		8,054		(8,054)	(8,054)	88	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2015	Book Value Adjustment									0		(8,054)		8,054	8,054		05/21/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		06/26/2015	MBS Paydown		14,989	14,989	14,989	14,967		1		1		14,989			0	137	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2015	Pass-Through Loss			6,171	3,589			(33)		(33)		5,326		(5,326)	(5,326)	50	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/30/2015	Book Value Adjustment									0		(5,326)		5,326	5,326		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2015	MBS Paydown		35,552	35,552	34,857	34,793		269		269		35,552			0	904	06/26/2037	1FM
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37		04/26/2015	MBS Paydown									0					0		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		04/26/2015	MBS Paydown									0					0		06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2015	Pass-Through Loss			24,658	7,283			16		16		24,658		(24,658)	(24,658)	580	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/30/2015	Book Value Adjustment									0		(24,658)		24,658	24,658		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2015	MBS Paydown		29,398	29,398	29,398	29,447				0		29,398			0	679	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2015	Pass-Through Loss			596	157			(1)		(1)		596		(596)	(596)	16	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/30/2015	Book Value Adjustment									0		(596)		596	596		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2015	MBS Paydown		44,738	44,738	44,738	44,659		(34)		(34)		44,738			0	1,214	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2015	Pass-Through Loss			6,342	1,724			1		1					0	186	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2015	MBS Paydown		80,131	80,131	80,131	80,131				0		80,131			0	929	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		06/26/2015	MBS Paydown		27,619	27,619	25,712	26,316		307		307		27,619			0	303	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		05/26/2015	MBS Paydown		0	0						0		0			0		04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2015	Pass-Through Loss			4,182	702			(14)		(14)		4,182		(4,182)	(4,182)	57	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/30/2015	Book Value Adjustment									0		(4,182)		4,182	4,182		04/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		06/26/2015	MBS Paydown		48,543	48,543	19,707	47,275		282		282		48,543			0	525	06/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		06/26/2015	MBS Paydown		20,378	20,378	20,378	20,334		4		4		20,378			0	408	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2015	Pass-Through Loss			4,593	898			138		138		4,593		(4,593)	(4,593)	49	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/30/2015	Book Value Adjustment									0		(4,593)		4,593	4,593		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2015	MBS Paydown		70,475	70,475	68,493	64,298		(341)		(341)		70,475			0	877	11/26/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2015	MBS Paydown		11,917	11,917	11,917	11,814		(42)		(42)		11,917			0	302	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2015	Pass-Through Loss			6,271	4,927					0		1		(1)	(1)	150	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2015	MBS Paydown		41,715	41,715	41,715	41,400		(69)		(69)		41,715			0	1,010	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2015	Pass-Through Loss			21,950	20,398			(55)		(55)		42		(42)	(42)	499	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/30/2015	Book Value Adjustment									0		(42)		42	42		02/26/2037	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		06/26/2015	MBS Paydown		117,915	117,915	105,587	117,915				0		117,915			0	1,341	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/31/2015	Book Value Adjustment									0					0		11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2015	Pass-Through Loss			8,046	2,479			595		595					0	110	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2015	MBS Paydown		16,473	16,473	16,473	16,473				0		16,473			0	424	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2015	Pass-Through Loss			2,859	527			(31)		(31)		2,859		(2,859)	(2,859)	71	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2015	Book Value Adjustment									0		(2,859)		2,859	2,859		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2015	MBS Paydown		18,553	18,553	18,553	18,553				0		18,553			0	367	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2015	MBS Paydown		91,358	91,358	91,358	91,165		(53)		(53)		91,358			0	2,127	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2015	Pass-Through Loss			11,936	11,865			(77)		(77)					0	278	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2015	MBS Paydown		34,501	34,501	34,501	34,288		69		69		34,501			0	892	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2015	Pass-Through Loss			1,222	1,055			(14)		(14)		367		(367)	(367)	36	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/30/2015	Book Value Adjustment									0		(367)		367	367		05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2015	MBS Paydown		86,656	86,656	86,656	86,565		(188)		(188)		86,656			0	1,966	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/26/2015	Pass-Through Loss			6	32			(2)		(2)		6		(6)	(6)	(0)	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/30/2015	Book Value Adjustment									0		(6)		6	6		09/26/2035	1FM
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		06/26/2015	MBS Paydown		21,652	21,652	21,085	21,482		145		145		21,652			0	501	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/26/2015	Pass-Through Loss			4,337	822			(7)		(7)		4,337		(4,337)	(4,337)	130	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/30/2015	Book Value Adjustment									0		(4,337)		4,337	4,337		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		06/26/2015	MBS Paydown		41,035	41,035	41,035	39,350		1,049		1,049		41,035			0	952	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		06/26/2015	Pass-Through Loss			46,377	39,711			(184)		(184)					0	1,087	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2015	MBS Paydown		19,788	19,788	19,788	19,941		(186)		(186)		19,788			0	477	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2015	Pass-Through Loss			11,152	4,972			(31)		(31)		1,169		(1,169)	(1,169)	239	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2015	Book Value Adjustment									0		(1,169)		1,169	1,169		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2015	MBS Paydown		10,221	10,221	10,221	10,221				0		10,221			0	265	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2015	Pass-Through Loss			3,167	3,055			162		162					0	77	07/26/2036	6FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2015	MBS Paydown		26,435	26,435	26,435	26,105		(162)		(162)		26,435			0	647	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2015	Pass-Through Loss			5,284	1,363					0					0	139	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2015	MBS Paydown		11,340	11,340	11,432	11,119		(193)		(193)		11,340			0	285	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2015	Pass-Through Loss			3,452	3,480			(23)		(23)					0	89	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2015	MBS Paydown		18,162	18,162	18,436	17,718		228		228		18,162			0	447	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		234	234	238	9		224		224		234			0	6	04/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2015	Pass-Through Loss			78	79					0					0	2	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		04/30/2015	Book Value Adjustment							4,778		4,778		(9)		9	9		04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		05/26/2015	Pass-Through Loss			7,984	8,104					0		9		(9)	(9)	173	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		4,887	4,887	4,961	28				0		4,887			0	117	04/26/2037	1FM
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		06/26/2015	MBS Paydown		37,846	37,846	37,846	37,846				0		37,846			0	868	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2015	Pass-Through Loss			5,513	5,466			(16)		(16)					0	139	01/26/2036	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		06/26/2015	MBS Paydown		14,640	14,640	14,640	14,640				0		14,640			0	339	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2015	Pass-Through Loss			3,845	523			(34)		(34)		139		(139)	(139)	85	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/30/2015	Book Value Adjustment									0		(139)		139	139		02/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2015	MBS Paydown		65,488	65,488	12,214	51,802		10,018		10,018		65,488			0	1,291	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2015	Pass-Through Loss			7	1					0		7		(7)	(7)	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/30/2015	Book Value Adjustment									0		(7)		7	7		06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2015	MBS Paydown		42,196	42,196	42,196	42,196		(422)		(422)		42,196			0	154	01/26/2047	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		06/26/2015	MBS Paydown		9,261	9,261	9,261	9,261				0		9,261			0	278	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/26/2015	Pass-Through Loss			7,755	10,205			(1,055)		(1,055)		437		(437)	(437)	(764)	03/26/2036	6FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/30/2015	Book Value Adjustment									0		(437)		437	437		03/26/2036	6FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2015	Pass-Through Loss			6,965	483			(1)		(1)					0	25	01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2015	MBS Paydown		39,874	39,874	36,784	38,283		656		656		39,874			0	403	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/30/2015	Book Value Adjustment									0					0		03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		06/26/2015	MBS Paydown		288,952	288,952	271,615	284,545		(1,650)		(1,650)		288,952			0	6,221	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		06/18/2015	MBS Paydown		143,101	143,101	126,131	137,061		5,544		5,544		143,101			0	2,850	03/18/2051	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		06/17/2015	MBS Paydown		82,843	82,843	75,801	80,205		2,382		2,382		82,843			0	1,788	06/17/2050	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		05/15/2015	MBS Paydown		260,126	260,126	252,692	257,342		1,448		1,448		260,126			0	538	05/15/2021	1FE
49306S AA 4	KEY BANK NA 7.413 05/06/2015		05/06/2015	Put		2,000,000	2,000,000	2,011,000	2,001,991		(33)		(33)		2,001,958		(1,958)	(1,958)	74,130	05/06/2015	2FE
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022		06/11/2015	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	11,184	10/19/2022	1Z
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022		06/12/2015	Distribution		500,000	500,000	492,431	494,443		522		522		494,965		5,035	5,035	8,939	10/19/2022	1Z
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2015	Sinking Fund Redemption		69,063	69,063	68,200	68,454		30		30		69,063			0	2,141	10/01/2022	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2015	MBS Paydown		84,261	84,261	79,284	78,288		6,055		6,055		84,261			0	1,721	11/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		04/25/2015	MBS Paydown		10,944	10,944	7,113	6,615		(92)		(92)		10,944			0	123	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2015	Pass-Through Loss			9,146	6,049			(8)		(8)		9,146		(9,146)	(9,146)	122	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/30/2015	Book Value Adjustment									0		(9,146)		9,146	9,146		01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2015	MBS Paydown		49,758	49,758	43,290	44,192		(22,318)		(22,318)		49,758			0	1,114	07/25/2047	1FM
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023		06/05/2015	WELLS FARGO BROKERAGE SERVICES		2,500,025	2,500,000	2,501,328	2,500,000				0		2,500,000		25	25	21,451	09/15/2023	1FE
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		06/25/2015	MBS Paydown		121,378	121,378	124,412	122,325		(171)		(171)		121,378			0	2,988	11/25/2033	1FM
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065		04/10/2015	MBS Paydown									0					0		12/10/2065	1FE
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		06/25/2015	MBS Paydown		222,597	222,597	223,362	222,004		23		23		222,597			0	5,415	11/25/2033	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2015	MBS Paydown		13,213	13,213	12,934	12,256		979		979		13,213			0	319	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/25/2015	MBS Paydown		91,676	91,676	82,910	83,580		(13,053)		(13,053)		91,676			0	169	09/25/2037	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2015	MBS Paydown		44,575	44,575	37,498	36,959		5,146		5,146		44,575			0	320	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2015	Pass-Through Loss			17,943	15,095					0		17,943		(17,943)	(17,943)	177	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/30/2015	Book Value Adjustment									0		(17,943)		17,943	17,943		12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2015	MBS Paydown		5,456	5,456	5,604	5,456				0		5,456			0	226	04/01/2030	2AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		06/12/2015	MBS Paydown		20,134	20,134	19,898	20,065		35		35		20,134			0	455	07/12/2046	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2015	MBS Paydown		18,433	18,433	12,488	10,826		7,648		7,648		18,433			0	218	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2015	MBS Paydown		70,135	70,135	63,889	63,388		(2,325)		(2,325)		70,135			0	1,023	07/25/2047	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42		06/11/2015	MBS Paydown		5,404	5,404	5,356	5,384		11		11		5,404			0	154	06/11/2042	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2015	MBS Paydown		58,958	58,958	52,104	55,057		704		704		58,958			0	62	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2015	MBS Paydown		182,195	182,195	189,214	186,293		(3,304)		(3,304)		182,195			0	4,407	04/26/2036	1FM
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2015	MBS Paydown		123,571	123,571	123,571	123,571				0		123,571			0	3,458	10/26/2037	1FM
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2015	MBS Paydown		165,324	165,324	162,864	164,462		850		850		165,324			0	2,532	12/17/2040	1FE
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		06/25/2015	MBS Paydown		35,002	35,002	19,251	22,726		10,496		10,496		35,002			0	75	05/25/2035	1FM
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		06/25/2015	MBS Paydown		42,202	42,202	40,303	40,364		(1,505)		(1,505)		42,202			0	537	07/25/2043	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		06/25/2015	MBS Paydown		5,037	5,037	4,646	3,319		1,728		1,728		5,037			0	84	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2015	MBS Paydown		10,712	10,712	7,123	6,271		3,103		3,103		10,712			0	158	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2015	MBS Paydown		5,356	5,356	3,562	3,141		1,549		1,549		5,356			0	79	10/25/2036	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2015	MBS Paydown		25,235	25,235	23,437	24,867		104		104		25,235			0	503	03/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2015	MBS Paydown		69,528	69,528	54,348	59,898		(1,165)		(1,165)		69,528			0	101	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2015	MBS Paydown		7,955	7,955	7,928	4,230		(98)		(98)		7,955			0	108	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2015	Pass-Through Loss			7,719	7,693					0					0	131	03/25/2047	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2015	Sinking Fund Redemption		7,994	7,994	8,194	8,148		(5)		(5)		7,994			0	281	04/01/2022	2FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2015	MBS Paydown		71,953	71,953	55,314	59,153		6,905		6,905		71,953			0	158	07/25/2035	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		06/09/2015	MBS Paydown		71,342	71,342	71,329	71,330		5		5		71,342			0	681	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2015	MBS Paydown		191,740	191,740	186,827	186,968		1,595		1,595		191,740			0	2,843	09/25/2043	1FM
72650R AJ 1	PLAINS ALL AMER 5.25 06/15/2015		06/15/2015	Maturity		1,000,000	1,000,000	995,180	999,725		275		275		1,000,000			0	26,250	06/15/2015	2FE
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2015	Sinking Fund Redemption		53,136	53,136	51,510	52,562		426		426		53,136			0	1,704	06/01/2018	1FE
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016		06/05/2015	Make Whole Call		4,149,016	4,000,000	4,000,000	4,000,000				0		4,000,000		149,016	149,016	240,000	01/15/2016	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2015	MBS Paydown		83,494	83,494	77,127	79,189		768		768		83,494			0	129	08/25/2046	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2015	MBS Paydown		151,754	151,754	150,805	151,011		132		132		151,754			0	3,390	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		06/16/2015	MBS Paydown		408,407	408,407	383,392	400,550		6,865		6,865		408,407			0	8,917	08/16/2048	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		06/16/2015	MBS Paydown		60,377	60,377	57,736	59,320		892		892		60,377			0	1,509	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		06/16/2015	MBS Paydown		153,829	153,829	140,744	149,809		3,593		3,593		153,829			0	4,209	05/16/2047	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2015	Pass-Through Loss			25,855	12,033					0		25,855		(25,855)	(25,855)	140	06/26/2037	1FM

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 11	12	13	14	15	16	17	18	19	20	21	22
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)
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/31/2015	Book Value Adjustment									0		(25,855)		25,855	25,855		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2015	MBS Paydown		78,656	78,656	36,613	44,760		2,503		2,503		78,656			0	679	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2015	MBS Paydown		97,155	97,155	55,039	53,946				0		97,155			0	2,229	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2015	Pass-Through Loss			17,092	9,683					0		17,092		(17,092)	(17,092)	445	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/30/2015	Book Value Adjustment									0		(17,092)		17,092	17,092		03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2015	MBS Paydown		42,513	42,513	42,918	42,532		(178)		(178)		42,513			0	940	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2015	MBS Paydown		86,239	86,239	83,652	84,360		1,295		1,295		86,239			0	1,666	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/26/2015	Pass-Through Loss			18,871	13,116			(37)		(37)		18,871		(18,871)	(18,871)	357	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/30/2015	Book Value Adjustment									0		(18,871)		18,871	18,871		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		06/26/2015	MBS Paydown		32,928	32,928	31,775	32,127		450		450		32,928			0	416	10/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2015	MBS Paydown		120,206	120,206	115,699	115,413		742		742		120,206			0	1,349	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		06/15/2015	MBS Paydown		56,841	56,841	56,841	56,841				0		56,841			0	1,595	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2015	MBS Paydown		157,692	157,692	67,282	71,023		4,269		4,269		157,692			0	411	03/10/2037	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2015	Paydown		38,600	38,600	38,111	38,516		22		22		38,600			0	1,230	05/15/2017	2FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2015	MBS Paydown		9,529	9,529	6,861	7,123		852		852		9,529			0	152	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		05/25/2015	Pass-Through Loss			835	835					0					0	18	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2015	MBS Paydown		39,259	39,259	39,255	26,297		1,569		1,569		39,259			0	871	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		06/25/2015	MBS Paydown		11,269	11,269	11,264	10,412		(42)		(42)		11,269			0	292	04/25/2033	2FM
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		06/25/2015	MBS Paydown		62,747	62,747	57,492	61,346		1,100		1,100		62,747			0	1,175	03/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/26/2015	Suspense Ledger Adjustment									0				832	832		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/31/2015	Book Value Adjustment									0		832		(832)	(832)		10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2015	MBS Paydown		10,679	9,848	9,048	7,244		207		207		9,848			0	190	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2015	Pass-Through Loss			6,701	6,156					0					0	172	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2015	MBS Paydown		10,159	10,159	10,153	7,331		(26)		(26)		10,159			0	207	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2015	Pass-Through Loss			2,668	2,666					0					0	56	02/25/2036	1FM
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2015	MBS Paydown		32,965	32,965	34,006	33,602		(647)		(647)		32,965			0	778	06/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2015	MBS Paydown		26,684	26,684	27,301	27,051		(420)		(420)		26,684			0	656	03/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2015	MBS Paydown		66,332	66,332	62,394	62,438		3,379		3,379		66,332			0	763	03/25/2035	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2015	MBS Paydown		3,744	3,744	3,330	1,436		(4,428)		(4,428)		3,744			0	60	10/25/2032	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2015	MBS Paydown		119,110	119,110	115,020	117,416		1,062		1,062		119,110			0	2,478	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2015	MBS Paydown		30,824	30,824	30,788	30,815		(1)		(1)		30,824			0	805	05/17/2021	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2015	MBS Paydown		118,168	118,168	118,168	118,168				0		118,168			0	1,802	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2015	MBS Paydown		91,404	91,404	91,404	91,404				0		91,404			0	1,302	05/16/2044	1FE
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	03/25/2015	Sinking Fund Redemption									0					0		09/25/2022	6FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		06/25/2015	MBS Paydown		105,087	105,087	99,488	99,669		2,124		2,124		105,087			0	1,295	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		06/25/2015	MBS Paydown		151,734	151,734	149,695	149,770		1,086		1,086		151,734			0	2,249	09/25/2043	1FM

Statement as of June 30, 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/25/2015	MBS Paydown		166,205	166,205	148,892	148,915		6,756		6,756		166,205			0	1,291	02/25/2043	1FM
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2015	MBS Paydown		36,549	36,549	36,449	36,469		44		44		36,549			0	446	03/17/2025	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2015	MBS Paydown		9,750	9,750	9,740	9,750				0		9,750			0	(652)	05/20/2041	2AM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		06/25/2015	MBS Paydown		163,628	163,628	163,617	163,618		2		2		163,628			0	1,837	05/25/2023	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2015	MBS Paydown		44,932	44,932	40,888	41,085		3,259		3,259		44,932			0	512	01/25/2037	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2015	MBS Paydown		96,857	96,857	67,800	66,333		23,579		23,579		96,857			0	205	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2015	MBS Paydown		125,798	125,798	87,732	95,527		15,624		15,624		125,798			0	176	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2015	MBS Paydown		24,125	24,125	20,394	19,603		(54)		(54)		24,125			0	496	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2015	Pass-Through Loss			1,311	884					0		1,311		(1,311)	(1,311)	19	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/30/2015	Book Value Adjustment									0		(1,311)		1,311	1,311		05/25/2036	1FM
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2015	MBS Paydown		54,120	54,120	52,953	53,505		(2,020)		(2,020)		54,120			0	271	01/15/2024	1FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2015	MBS Paydown		72,500	72,500	72,550	72,543		(4)		(4)		72,500			0	853	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2015	MBS Paydown		37,500	37,500	37,484	37,486		1		1		37,500			0	555	11/20/2038	1FE
87425E AG 8	TALISMAN ENERGY 5.125 05/15/2015	I	05/15/2015	Maturity		3,000,000	3,000,000	2,997,420	2,999,880		120		120		3,000,000			0	76,875	05/15/2015	2FE
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		06/25/2015	MBS Paydown		369,960	369,960	316,315	366,399		2,124		2,124		369,960			0	1,079	07/25/2035	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2015	MBS Paydown		20,974	20,974	10,907	12,496		6,582		6,582		20,974			0	48	08/25/2038	1FM
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022	R	02/27/2015	Adjustment									0					0	(3,426)	12/18/2022	1FE
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021	R	02/27/2015	Adjustment									0					0	(2,686)	11/10/2021	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2015	MBS Paydown		20,567	20,567	20,567	20,567				0		20,567			0	571	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2015	MBS Paydown		41,594	41,594	43,138	42,963		(360)		(360)		41,594			0	900	10/16/2040	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2015	MBS Paydown		27,179	27,179	27,179	27,179		(0)		(0)		27,179			0	495	07/15/2041	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2015	Sinking Fund Redemption		90,909	90,909	90,909	90,908		0		0		90,909			0	2,141	05/15/2020	1
92328C AA 3	VENTR 2012-11A A CLO FLT 11/14/2022		05/14/2015	MBS Paydown		2,000,000	2,000,000	1,996,400	1,996,075		3,925		3,925		2,000,000			0	17,040	11/14/2022	1FE
92328C AC 9	VENTR 2012-11A C CLO FLT 11/14/2022		05/14/2015	MBS Paydown		2,000,000	2,000,000	1,937,600	1,948,286		51,714		51,714		2,000,000			0	35,140	11/14/2022	1Z
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	04/23/2015	Sinking Fund Redemption		72,913	72,913	72,913	72,913				0		72,913			0	1,823	10/23/2023	2FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		04/15/2015	Sinking Fund Redemption		33,157	33,157	66,049	32,369				0		33,157			0	457	11/15/2015	1FE
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		05/15/2015	Call		3,329,508	3,329,508	3,330,673	3,250,427		17,128		17,128		3,329,508			0	57,449	11/15/2015	1FE
92935H AB 5	WCP 2010-1 B 6.829 11/15/2015		05/15/2015	Call		1,000,000	1,000,000	1,000,000	1,000,001		(1)		(1)		1,000,000			0	28,454	11/15/2015	2FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		9,913	9,913	7,760	4,567		61		61		9,913			0	31	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2015	Pass-Through Loss			4,357	3,411					0					0	14	07/25/2036	1FM
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034		05/25/2015	MBS Paydown		32,908	32,908	30,901	32,584		(69)		(69)		32,908			0	686	05/25/2034	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		06/25/2015	MBS Paydown		17,866	17,866	12,327	12,407		2,707		2,707		17,866			0	102	10/25/2034	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2015	MBS Paydown		25,919	25,919	22,971	22,664		889		889		25,919			0	307	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2015	MBS Paydown		50,992	50,992	40,953	38,905		6,744		6,744		50,992			0		12/28/2037	1FM
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		04/25/2015	MBS Paydown		10,370	10,370	9,618	9,469		2,285		2,285		10,370			0	199	09/25/2033	1FM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		05/20/2015	WELLS FARGO BROKERAGE SERVICES		3,013,594	3,000,000	3,013,594					0		3,013,594			0		06/15/2045	2AM
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		03/30/2015	AMHERST SECURITIES CORP		(480)					995		995		995		(1,475)	(1,475)	3,843	08/20/2025	2AM

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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)
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		06/20/2015	MBS Paydown		95,081	95,081	94,717	94,558		64		64		95,081			0	841	12/20/2026	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2015	Sinking Fund Redemption		101,000	101,000	102,264	101,969		(969)		(969)		101,000			0	3,788	06/15/2027	2FE
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2015	Paydown		6,237	6,237	6,237	6,237				0		6,237			0	173	09/15/2031	2
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2015	Paydown		5,939	5,939	5,939	5,939				0		5,939			0	165	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2015	Paydown		7,272	7,272	7,272	7,272				0		7,272			0	202	05/15/2034	2
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		01/01/2015	Private Placement			1	1	1				0		1		(1)	(1)		10/15/2033	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/20/2015	MBS Paydown		141,208	141,209	140,326	140,305		396		396		141,208			0	1,958	06/20/2044	1FM
3899999. Total Bonds - Industrial and Miscellaneous						62,044,465	62,234,808	60,553,846	57,089,878	0	383,332	0	383,332	0	61,434,118	0	610,347	610,347	1,311,523	XXX	XXX
8399997. Total Bonds - Part 4						67,113,084	67,303,427	63,994,005	62,058,170	0	483,069	0	483,069	0	66,502,736	0	610,348	610,348	1,328,595	XXX	XXX
8399999. Total Bonds						67,113,084	67,303,427	63,994,005	62,058,170	0	483,069	0	483,069	0	66,502,736	0	610,348	610,348	1,328,595	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						67,113,084	XXX	63,994,005	62,058,170	0	483,069	0	483,069	0	66,502,736	0	610,348	610,348	1,328,595	XXX	XXX

(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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 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	MORGAN STANLEY	07/07/2014	07/06/2015		2,297,055	1,985.4400	39,556			59,720	*#.	59,720	24,513		(19,778)			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			189,249	*#.	189,249	95,633		(54,427)			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			137,237	*#.	137,237	67,026		(40,675)			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			23,574	*#.	23,574	11,227		(7,117)			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			18,188	*#.	18,188	8,252		(5,701)			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			114,539	*#.	114,539	64,655		(26,358)			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			222,038	*#.	222,038	104,287		(69,355)			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			204,727	*#.	204,727	93,861		(64,452)			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			22,677	*#.	22,677	10,152		(7,231)			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			127,233	*#.	127,233	55,443		(26,327)			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			311,633	*#.	311,633	141,769		(89,528)			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			140,473	*#.	140,473	63,977		(40,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		618,165	1,920.2400	13,495			25,875	*#.	25,875	10,977		(6,748)			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			51,746	*#.	51,746	22,829		(14,483)			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			76,720	*#.	76,720	44,779		(20,528)			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			237,607	*#.	237,607	111,349		(82,338)			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			46,088	*#.	46,088	21,417		(16,052)			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			57,838	*#.	57,838	26,047		(20,539)			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			43,005	*#.	43,005	16,687		(18,331)			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			196,910	*#.	196,910	90,451		(78,066)			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			53,990	*#.	53,990	24,170		(21,990)			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			25,751	*#.	25,751	11,380		(10,544)			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			26,378	*#.	26,378	11,100		(11,106)			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			56,942	*#.	56,942	27,507		(19,366)			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			240,682	*#.	240,682	108,765		(94,131)			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			13,911	*#.	13,911	6,515		(5,738)			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			73,518	*#.	73,518	32,222		(29,230)			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			19,029	*#.	19,029	8,072		(7,645)			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			118,780	*#.	118,780	60,972		(28,880)			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			267,954	*#.	267,954	120,694		(91,520)			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			30,212	*#.	30,212	13,528		(10,295)			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			39,259	*#.	39,259	17,297		(13,325)			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			40,229	*#.	40,229	17,659		(13,636)			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			48,707	*#.	48,707	20,861		(16,579)			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			121,189	*#.	121,189	61,355		(31,481)			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			337,050	*#.	337,050	157,418		(115,265)			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			29,121	*#.	29,121	13,582		(9,954)			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			74,151	*#.	74,151	34,290		(25,140)			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			65,590	*#.	65,590	19,167		(38,085)			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			231,664	*#.	231,664	111,570		(101,312)			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			59,779	*#.	59,779	28,157		(26,178)			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			39,959	*#.	39,959	18,675		(17,882)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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	MERRILL LYNCH	11/07/2014	11/06/2015		1,118,200	2,031.2100	29,876			33,062	*#.	33,062	15,115		(14,938)			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			42,882	*#.	42,882	17,829		(28,209)			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			192,826	*#.	192,826	98,055		(95,366)			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			53,627	*#.	53,627	26,866		(26,904)			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			44,831	*#.	44,831	22,484		(23,235)			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			20,118	*#.	20,118	(1,318)		(23,762)			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			173,759	*#.	173,759	86,095		(92,581)			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			50,489	*#.	50,489	24,581		(27,204)			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			41,721	*#.	41,721	19,471		(22,761)			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			37,127	*#.	37,127	15,870		(29,878)			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			200,753	*#.	200,753	108,241		(111,789)			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			39,986	*#.	39,986	21,329		(22,495)			1	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			50,656	*#.	50,656	26,710		(28,810)			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		80,049	*#.	80,049	39,040		(29,292)			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		136,881	*#.	136,881	65,334		(51,105)			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		161,104	*#.	161,104	76,665		(60,313)			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		73,544	*#.	73,544	35,027		(27,512)			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		61,388	*#.	61,388	30,823		(21,832)			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		116,806	*#.	116,806	54,446		(44,543)			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		101,154	*#.	101,154	47,044		(38,650)			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		80,048	*#.	80,048	36,903		(30,818)			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		41,303	*#.	41,303	7,407		(16,948)			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		117,574	*#.	117,574	39,072		(39,251)			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		140,395	*#.	140,395	46,582		(46,907)			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		83,318	*#.	83,318	27,490		(27,914)			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		24,824	*#.	24,824	(8,929)		(16,876)			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		81,619	*#.	81,619	14,775		(33,422)			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		79,217	*#.	79,217	14,025		(32,596)			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		53,123	*#.	53,123	8,811		(22,156)			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		33,238	*#.	33,238	(1,338)		(11,526)			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		182,951	*#.	182,951	33,153		(49,933)			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		18,521	*#.	18,521	3,311		(5,070)			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		36,228	*#.	36,228	6,570		(9,886)			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		34,042	*#.	34,042	(10,162)		(14,735)			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		167,847	*#.	167,847	13,123		(51,575)			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		21,011	*#.	21,011	1,436		(6,525)			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		17,074	*#.	17,074	1,136		(5,313)			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		29,697	*#.	29,697	1,794		(9,301)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2015	04/06/2016		3,315,310	2,080.6200		71,895		50,437	*#.	50,437	(9,476)		(11,983)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		9,772,742	2,080.6200		188,727		169,144	*#.	169,144	11,872		(31,454)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		4,113,903	2,080.6200		89,332		79,704	*#.	79,704	5,261		(14,889)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016		1,779,061	2,080.6200		40,710		36,249	*#.	36,249	2,324		(6,785)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016		2,593,486	2,100.4000		53,132		36,259	*#.	36,259	(8,017)		(8,855)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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		04/21/2015	04/20/2016		8,567,345	2,100.4000		167,113		143,138	*#.	143,138	3,877		(27,852)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		04/21/2015	04/20/2016		4,885,126	2,100.4000		105,545		90,011	*#.	90,011	2,056		(17,591)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		04/21/2015	04/20/2016		2,370,396	2,100.4000		57,578		48,844	*#.	48,844	862		(9,596)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		05/07/2015	05/06/2016		3,555,762	2,080.1500		78,666		58,979	*#.	58,979	(13,131)		(6,555)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		05/07/2015	05/06/2016		9,302,186	2,080.1500		182,676		165,513	*#.	165,513	(1,940)		(15,223)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		05/07/2015	05/06/2016		4,655,625	2,080.1500		101,476		91,701	*#.	91,701	(1,319)		(8,456)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		05/07/2015	05/06/2016		2,256,352	2,080.1500		57,023		51,266	*#.	51,266	(1,005)		(4,752)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		05/21/2015	05/20/2016		2,634,147	2,125.8500		55,462		32,156	*#.	32,156	(18,685)		(4,622)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		05/21/2015	05/20/2016		8,591,358	2,125.8500		167,555		133,459	*#.	133,459	(20,134)		(13,963)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		05/21/2015	05/20/2016		3,845,037	2,125.8500		80,343		63,792	*#.	63,792	(9,856)		(6,695)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		05/21/2015	05/20/2016		2,583,833	2,125.8500		64,406		50,570	*#.	50,570	(8,469)		(5,367)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		06/07/2015	06/06/2016		3,196,999	2,092.8300		64,969		51,581	*#.	51,581	(13,387)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		06/07/2015	06/06/2016		9,085,331	2,092.8300		170,738		152,500	*#.	152,500	(18,239)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		06/07/2015	06/06/2016		6,417,654	2,092.8300		137,318		122,114	*#.	122,114	(15,204)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		06/22/2015	06/20/2016		2,970,401	2,109.9900		65,377		45,202	*#.	45,202	(20,176)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		06/22/2015	06/20/2016		8,339,122	2,109.9900		172,277		142,044	*#.	142,044	(30,233)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		06/22/2015	06/20/2016		4,754,727	2,109.9900		101,675		83,738	*#.	83,738	(17,937)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		06/22/2015	06/20/2016		1,225,449	2,109.9900		27,698		22,745	*#.	22,745	(4,953)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		06/22/2015	06/20/2016		2,626,298	2,109.9900		69,006		56,394	*#.	56,394	(12,612)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											3,991,727	4,464,115	0	9,253,257	XXX	9,253,257	2,876,633	0	(2,894,503)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											3,991,727	4,464,115	0	9,253,257	XXX	9,253,257	2,876,633	0	(2,894,503)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											3,991,727	4,464,115	0	9,253,257	XXX	9,253,257	2,876,633	0	(2,894,503)	0	0	XXX	XXX
0429999. Total-Purchased Options											3,991,727	4,464,115	0	9,253,257	XXX	9,253,257	2,876,633	0	(2,894,503)	0	0	XXX	XXX
1409999. Total-Hedging Other											3,991,727	4,464,115	0	9,253,257	XXX	9,253,257	2,876,633	0	(2,894,503)	0	0	XXX	XXX
1449999. TOTAL											3,991,727	4,464,115	0	9,253,257	XXX	9,253,257	2,876,633	0	(2,894,503)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y		2,455,042		2,455,042	2,455,042		2,455,042		0
BNP PARIBAS NY	Y	Y		1,149,835		1,149,835	1,149,835		1,149,835		0
CITIBANK	Y	Y		913,924		913,924	913,924		913,924		0
CREDIT SUISSE	Y	Y	550,000	405,540		0	405,540		0		0
MERRILL LYNCH	Y	N		1,589,348		1,589,348	1,589,348		1,589,348		0
MORGAN STANLEY	Y	Y	410,000	1,907,908		1,497,908	1,907,908		1,497,908		0
ROYAL BANK OF CANADA	Y	Y		213,959		213,959	213,959		213,959		0
WELLS FARGO	Y	N		617,701		617,701	617,701		617,701		0
0299999. Total NAIC 1 Designation			960,000	9,253,257	0	8,437,717	9,253,257	0	8,437,717	0	0
0999999. Gross Totals			960,000	9,253,257	0	8,437,717	9,253,257	0	8,437,717	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				9,253,257	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)	550,000	550,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	410,000	410,000	XXX		
0299999. Totals				960,000	960,000	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(2,038,453)	(4,993,946)	(816,574)	XXX
The Bank of New York Mellon	New York, NY		0.010	7	1	18,133	2,016,625	12,392	XXX
The Neighborhood National Bank	National City, CA		0.300	99	25	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	106	26	(1,920,320)	(2,877,321)	(704,182)	XXX
0399999. Total Cash on Deposit		XXX	XXX	106	26	(1,920,320)	(2,877,321)	(704,182)	XXX
0599999. Total Cash		XXX	XXX	106	26	(1,920,320)	(2,877,321)	(704,182)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE