



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

NAIC Company Code..... 93661

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

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

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

Commenced Business..... December 21, 1981

Statutory Home Office

301 East Fourth Street..... Cincinnati OH US 45202
(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 Sponaule
(Name)
bsponaule@gaig.com
(E-Mail Address)

513-412-2931
(Area Code) (Telephone Number) (Extension)
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 Sponaule	Vice President	Rebecca Jane Schriml	Vice President
Michael Harrison Haney	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

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

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

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

(Signature)
Mark Francis Muething

1. (Printed Name)
Secretary

(Title)

(Signature)
Christopher Patrick Miliano

2. (Printed Name)
Treasurer

(Title)

(Signature)
John Paul Gruber

3. (Printed Name)
Senior Vice President

(Title)

Subscribed and sworn to before me

a. Is this an original filing? Yes [X] No []

This _____ day of February 2016

b. If no

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,486,086	0.1	1,486,086		1,486,086	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	5,514	0.0	5,514		5,514	0.0
1.22 Issued by U.S. government sponsored agencies.....	5,992,545	0.3	5,992,545		5,992,545	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	60,811,976	2.6	60,811,976		60,811,976	2.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	45,086,279	1.9	45,086,279		45,086,279	1.9
1.43 Revenue and assessment obligations.....	257,204,198	10.8	257,204,197		257,204,197	10.8
1.44 Industrial development and similar obligations.....	1,610,000	0.1	1,610,000		1,610,000	0.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	1,756,590	0.1	1,756,590		1,756,590	0.1
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	2,528,190	0.1	2,528,190		2,528,190	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	418,508,808	17.6	418,508,807		418,508,807	17.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,236,782,210	51.9	1,236,782,210		1,236,782,210	51.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	248,159,446	10.4	248,159,446		248,159,446	10.4
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	1,000,000	0.0	1,000,000		1,000,000	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	5,220,423	0.2	5,220,423		5,220,423	0.2
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	59,246,375	2.5	59,246,375		59,246,375	2.5
7. Derivatives.....	7,113,747	0.3	7,113,747		7,113,747	0.3
8. Receivables for securities.....	153,890	0.0	153,890		153,890	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX.....	XXX.....	XXX..
10. Cash, cash equivalents and short-term investments.....	28,169,505	1.2	28,169,505		28,169,505	1.2
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	2,380,835,782	100.0	2,380,835,782	0	2,380,835,782	100.0

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
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:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
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
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

Annual Statement for the year 2015 of the

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,212,363,737
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		317,719,850
3.	Accrual of discount.....		8,744,508
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(78,688)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(975,040)	
4.4	Part 4, Column 11.....		(1,053,728)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,347,377
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		249,616,474
7.	Deduct amortization of premium.....		2,657,805
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,495,216	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	199,985	
9.4	Part 4, Column 13.....		1,695,201
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,286,152,264
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,286,152,264

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	8,245,791	8,905,058	8,287,893	8,514,008
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	8,245,791	8,905,058	8,287,893	8,514,008
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	60,811,976	63,063,398	61,196,783	57,805,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	46,086,279	48,207,417	46,343,391	44,256,628
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	262,337,332	268,539,176	263,702,611	248,867,506
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,654,291,018	1,707,426,664	1,663,265,941	1,709,293,552
	9. Canada.....	32,902,046	32,826,757	32,859,090	33,000,000
	10. Other Countries.....	215,257,399	218,803,957	216,877,378	216,757,542
	11. Totals.....	1,902,450,463	1,959,057,378	1,913,002,409	1,959,051,094
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	2,279,931,841	2,347,772,427	2,292,533,087	2,318,494,236
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....	1,000,000	998,750	1,000,000	
	17. Totals.....	1,000,000	998,750	1,000,000	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	1,000,000	998,750	1,000,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,220,423	5,220,423	5,903,672	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	5,220,423	5,220,423	5,903,672	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	5,220,423	5,220,423	5,903,672	
	26. Total Stocks.....	6,220,423	6,219,173	6,903,672	
	27. Total Bonds and Stocks...	2,286,152,264	2,353,991,599	2,299,436,759	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

5015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	33,789,910	3,810,181	1,299,907	2,410,688	142,543	41,453,229	1.8	31,119,432	1.4	41,453,229	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	33,789,910	3,810,181	1,299,907	2,410,688	142,543	41,453,229	1.8	31,119,432	1.4	41,453,229	0
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	1,000,215	6,007,658	18,226,218	32,425,968	1,152,310	58,812,369	2.5	58,961,179	2.6	58,812,369	
3.2 NAIC 2.....			1,999,607			1,999,607	0.1		0.0	1,999,607	
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	1,000,215	6,007,658	20,225,825	32,425,968	1,152,310	60,811,976	2.6	58,961,179	2.6	60,811,976	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	460,728	3,592,579	17,364,333	23,043,639		44,461,279	1.9	45,390,306	2.0	44,461,279	
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....			1,625,000			1,625,000	0.1	1,624,968	0.1	1,625,000	
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	460,728	3,592,579	18,989,333	23,043,639	0	46,086,279	2.0	47,015,274	2.1	46,086,279	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	4,332,996	31,827,930	68,082,184	106,263,862	50,668,729	261,175,701	11.3	240,284,562	10.8	258,120,381	3,055,320
5.2 NAIC 2.....		1,161,631				1,161,631	0.1	1,166,597	0.1	1,161,631	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	4,332,996	32,989,561	68,082,184	106,263,862	50,668,729	262,337,332	11.3	241,451,159	10.8	259,282,012	3,055,320

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	163,639,576	433,327,743	553,728,766	71,898,204	10,739,078	1,233,333,367	53.3	1,292,272,910	58.0	600,997,944	632,335,423
6.2 NAIC 2.....	33,465,991	166,005,590	400,503,476	26,507,504	2,000,000	628,482,561	27.2	506,770,835	22.8	506,289,142	122,193,419
6.3 NAIC 3.....	3,179,605	17,197,737	9,229,264		1,087,872	30,694,478	1.3	44,703,627	2.0	17,841,637	12,852,841
6.4 NAIC 4.....	501,039	3,485,089	5,503,969	28,212	90,324	9,608,633	0.4	3,755,914	0.2	9,474,685	133,948
6.5 NAIC 5.....	0					0	0.0	20,413	0.0		
6.6 NAIC 6.....	25,982	118,152	187,209	81		331,424	0.0		0.0		331,424
6.7 Totals.....	200,812,193	620,134,311	969,152,684	98,434,001	13,917,274	1,902,450,463	82.2	1,847,523,699	83.0	1,134,603,408	767,847,055
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0	1,000,000	0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	1,000,000	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

SIO7

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....203,223,425	478,566,091	658,701,408	236,042,361	62,702,660	1,639,235,945	70.9	XXX.....	XXX.....	1,003,845,202	635,390,743
9.2 NAIC 2.....	(d).....33,465,991	167,167,221	402,503,083	26,507,504	2,000,000	631,643,799	27.3	XXX.....	XXX.....	509,450,380	122,193,419
9.3 NAIC 3.....	(d).....3,179,605	17,197,737	10,854,264	0	1,087,872	32,319,478	1.4	XXX.....	XXX.....	19,466,637	12,852,841
9.4 NAIC 4.....	(d).....501,039	3,485,089	5,503,969	28,212	90,324	9,608,633	0.4	XXX.....	XXX.....	9,474,685	133,948
9.5 NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6 NAIC 6.....	(d).....25,982	118,152	187,209	81	0	(c).....331,424	0.0	XXX.....	XXX.....	0	331,424
9.7 Totals.....	240,396,042	666,534,290	1,077,749,933	262,578,158	65,880,856	(b)....2,313,139,279	100.0	XXX.....	XXX.....	1,542,236,904	770,902,375
9.8 Line 9.7 as a % of Col. 6.....	10.4	28.8	46.6	11.4	2.8	100.0	XXX.....	XXX.....	XXX.....	66.7	33.3
10. Total Bonds Prior Year											
10.1 NAIC 1.....	137,920,449	529,077,659	705,980,635	239,981,802	55,067,844	XXX.....	XXX.....	1,668,028,389	74.9	985,560,075	682,468,314
10.2 NAIC 2.....	34,851,545	116,902,676	325,665,502	28,224,882	3,292,827	XXX.....	XXX.....	508,937,433	22.9	407,204,595	101,732,838
10.3 NAIC 3.....	4,346,648	23,608,465	15,181,060	86,705	3,105,716	XXX.....	XXX.....	46,328,594	2.1	26,432,055	19,896,539
10.4 NAIC 4.....	2,875,327	548,933	46,346	160,755	124,554	XXX.....	XXX.....	3,755,914	0.2	3,041,552	714,362
10.5 NAIC 5.....	156	6,201	1,903	5,325	6,829	XXX.....	XXX.....	(c).....20,413	0.0	5,370	15,043
10.6 NAIC 6.....						XXX.....	XXX.....	(c).....0	0.0	0	
10.7 Totals.....	179,994,124	670,143,933	1,046,875,446	268,459,469	61,597,771	XXX.....	XXX.....	(b). 2,227,070,743	100.0	1,422,243,647	804,827,096
10.8 Line 10.7 as a % of Col. 8.....	8.1	30.1	47.0	12.1	2.8	XXX.....	XXX.....	100.0	XXX.....	63.9	36.1
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	104,435,446	195,964,647	443,657,233	205,522,394	54,265,482	1,003,845,202	43.4	985,560,075	44.3	1,003,845,202	XXX.....
11.2 NAIC 2.....	24,942,605	130,501,366	333,832,508	18,173,901	2,000,000	509,450,380	22.0	407,204,595	18.3	509,450,380	XXX.....
11.3 NAIC 3.....	2,254,475	8,242,296	8,969,866			19,466,637	0.8	26,432,055	1.2	19,466,637	XXX.....
11.4 NAIC 4.....	499,967	3,479,654	5,495,064			9,474,685	0.4	3,041,552	0.1	9,474,685	XXX.....
11.5 NAIC 5.....						0	0.0	5,370	0.0	0	XXX.....
11.6 NAIC 6.....						0	0.0	0	0.0	0	XXX.....
11.7 Totals.....	132,132,493	338,187,963	791,954,671	223,696,295	56,265,482	1,542,236,904	66.7	1,422,243,647	63.9	1,542,236,904	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	8.6	21.9	51.4	14.5	3.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	5.7	14.6	34.2	9.7	2.4	66.7	XXX.....	XXX.....	XXX.....	66.7	XXX.....
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	98,787,979	282,601,444	215,044,175	30,519,967	8,437,178	635,390,743	27.5	682,468,314	30.6	XXX.....	635,390,743
12.2 NAIC 2.....	8,523,386	36,665,855	68,670,575	8,333,603		122,193,419	5.3	101,732,838	4.6	XXX.....	122,193,419
12.3 NAIC 3.....	925,130	8,955,441	1,884,398		1,087,872	12,852,841	0.6	19,896,539	0.9	XXX.....	12,852,841
12.4 NAIC 4.....	1,072	5,435	8,905	28,212	90,324	133,948	0.0	714,362	0.0	XXX.....	133,948
12.5 NAIC 5.....						0	0.0	15,043	0.0	XXX.....	0
12.6 NAIC 6.....	25,982	118,152	187,209	81		331,424	0.0	0	0.0	XXX.....	331,424
12.7 Totals.....	108,263,549	328,346,327	285,795,262	38,881,863	9,615,374	770,902,375	33.3	804,827,096	36.1	XXX.....	770,902,375
12.8 Line 12.7 as a % of Col. 6.....	14.0	42.6	37.1	5.0	1.2	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	4.7	14.2	12.4	1.7	0.4	33.3	XXX.....	XXX.....	XXX.....	XXX.....	33.3

- (a) Includes \$.....763,436,564 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....33,207,439; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

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Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	33,772,178	3,784,282	1,291,227	843,438		39,691,125	1.7	31,016,657	1.4	39,691,125	
1.2	Residential Mortgage-Backed Securities.....	12,218	25,899	8,680	1,567,250	142,543	1,756,590	0.1	80,102	0.0	1,756,590	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....	5,514					5,514	0.0	22,674	0.0	5,514	
1.5	Totals.....	33,789,910	3,810,181	1,299,907	2,410,688	142,543	41,453,229	1.8	31,119,432	1.4	41,453,229	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	1,000,215	6,007,658	20,225,825	32,425,968	1,152,310	60,811,976	2.6	58,961,179	2.6	60,811,976	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	1,000,215	6,007,658	20,225,825	32,425,968	1,152,310	60,811,976	2.6	58,961,179	2.6	60,811,976	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	460,728	3,592,579	18,989,333	23,043,639		46,086,279	2.0	47,015,274	2.1	46,086,279	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	460,728	3,592,579	18,989,333	23,043,639	0	46,086,279	2.0	47,015,274	2.1	46,086,279	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	3,006,840	27,090,194	53,633,067	86,766,258	43,307,897	213,804,256	9.2	192,298,704	8.6	213,804,256	
5.2	Residential Mortgage-Backed Securities.....	41,547	152,785		2,030,368	303,490	2,528,190	0.1	4,374,793	0.2	2,528,190	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....	1,284,609	5,746,582	14,449,117	17,467,236	7,057,342	46,004,886	2.0	44,777,663	2.0	42,949,566	3,055,320
5.5	Totals.....	4,332,996	32,989,561	68,082,184	106,263,862	50,668,729	262,337,332	11.3	241,451,159	10.8	259,282,012	3,055,320
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	69,650,229	331,097,488	779,025,441	63,342,970	3,991,840	1,247,107,968	53.9	1,125,564,508	50.5	992,002,186	255,105,782
6.2	Residential Mortgage-Backed Securities.....	42,851,452	92,008,116	33,589,267	26,309,176	7,530,842	202,288,853	8.7	259,267,417	11.6	67,040,861	135,247,992
6.3	Commercial Mortgage-Backed Securities.....	75,490,638	87,317,517	53,051,775	106,908	253,117	216,219,955	9.3	233,392,878	10.5	70,868,360	145,351,595
6.4	Other Loan-Backed and Structured Securities.....	12,819,874	109,711,190	103,486,201	8,674,947	2,141,475	236,833,687	10.2	229,298,895	10.3	4,692,001	232,141,686
6.5	Totals.....	200,812,193	620,134,311	969,152,684	98,434,001	13,917,274	1,902,450,463	82.2	1,847,523,699	83.0	1,134,603,408	767,847,055
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0	1,000,000	0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	1,000,000	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	107,890,190	371,572,201	873,164,893	206,422,273	48,452,047	1,607,501,604	69.5	XXX	XXX	1,352,395,822	255,105,782
9.2 Residential Mortgage-Backed Securities.....	42,905,217	92,186,800	33,597,947	29,906,794	7,976,875	206,573,633	8.9	XXX	XXX	71,325,641	135,247,992
9.3 Commercial Mortgage-Backed Securities.....	75,490,638	87,317,517	53,051,775	106,908	253,117	216,219,955	9.3	XXX	XXX	70,868,360	145,351,595
9.4 Other Loan-Backed and Structured Securities.....	14,109,997	115,457,772	117,935,318	26,142,183	9,198,817	282,844,087	12.2	XXX	XXX	47,647,081	235,197,006
9.5 Totals.....	240,396,042	666,534,290	1,077,749,933	262,578,158	65,880,856	2,313,139,279	100.0	XXX	XXX	1,542,236,904	770,902,375
9.6 Line 9.5 as a % of Col. 6.....	10.4	28.8	46.6	11.4	2.8	100.0	XXX	XXX	XXX	66.7	33.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	94,255,593	291,759,042	818,630,784	212,717,323	38,493,579	XXX	XXX	1,455,856,321	65.4	1,209,234,032	246,622,289
10.2 Residential Mortgage-Backed Securities.....	49,060,885	121,559,037	46,522,253	32,452,182	14,127,955	XXX	XXX	263,722,312	11.8	88,858,040	174,864,272
10.3 Commercial Mortgage-Backed Securities.....	19,354,167	157,949,564	55,641,111	103,432	344,604	XXX	XXX	233,392,878	10.5	78,256,869	155,136,009
10.4 Other Loan-Backed and Structured Securities.....	17,323,480	98,876,290	126,081,298	23,186,532	8,631,632	XXX	XXX	274,099,232	12.3	45,894,706	228,204,526
10.5 Totals.....	179,994,124	670,143,933	1,046,875,446	268,459,469	61,597,771	XXX	XXX	2,227,070,743	100.0	1,422,243,647	804,827,096
10.6 Line 10.5 as a % of Col. 8.....	8.1	30.1	47.0	12.1	2.8	XXX	XXX	100.0	XXX	63.9	36.1
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	92,336,842	291,733,777	731,113,300	190,751,697	46,460,206	1,352,395,822	58.5	1,209,234,032	54.3	1,352,395,822	XXX
11.2 Residential Mortgage-Backed Securities.....	14,888,227	28,112,901	10,809,488	15,106,399	2,408,626	71,325,641	3.1	88,858,040	4.0	71,325,641	XXX
11.3 Commercial Mortgage-Backed Securities.....	22,905,345	10,324,002	37,278,988	106,908	253,117	70,868,360	3.1	78,256,869	3.5	70,868,360	XXX
11.4 Other Loan-Backed and Structured Securities.....	2,002,079	8,017,283	12,752,895	17,731,291	7,143,533	47,647,081	2.1	45,894,706	2.1	47,647,081	XXX
11.5 Totals.....	132,132,493	338,187,963	791,954,671	223,696,295	56,265,482	1,542,236,904	66.7	1,422,243,647	63.9	1,542,236,904	XXX
11.6 Line 11.5 as a % of Col. 6.....	8.6	21.9	51.4	14.5	3.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	5.7	14.6	34.2	9.7	2.4	66.7	XXX	XXX	XXX	66.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	15,553,348	79,838,424	142,051,593	15,670,576	1,991,841	255,105,782	11.0	246,622,289	11.1	XXX	255,105,782
12.2 Residential Mortgage-Backed Securities.....	28,016,990	64,073,899	22,788,459	14,800,395	5,568,249	135,247,992	5.8	174,864,272	7.9	XXX	135,247,992
12.3 Commercial Mortgage-Backed Securities.....	52,585,293	76,993,515	15,772,787			145,351,595	6.3	155,136,009	7.0	XXX	145,351,595
12.4 Other Loan-Backed and Structured Securities.....	12,107,918	107,440,489	105,182,423	8,410,892	2,055,284	235,197,006	10.2	228,204,526	10.2	XXX	235,197,006
12.5 Totals.....	108,263,549	328,346,327	285,795,262	38,881,863	9,615,374	770,902,375	33.3	804,827,096	36.1	XXX	770,902,375
12.6 Line 12.5 as a % of Col. 6.....	14.0	42.6	37.1	5.0	1.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	4.7	14.2	12.4	1.7	0.4	33.3	XXX	XXX	XXX	XXX	33.3

Annual Statement for the year 2015 of the

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	21,102,454	21,102,454			
2. Cost of short-term investments acquired.....	343,674,080	343,674,080			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	331,569,095	331,569,095			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	33,207,439	33,207,439	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	33,207,439	33,207,439	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		11,509,022
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	9,016,227	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		9,016,227
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	2,149,073	
3.2	Section 2, Column 19.....	(7,195,624)	(5,046,551)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
6.	Amortization:		
6.1	Section 1, Column 19.....	(4,051,552)	
6.2	Section 2, Column 21.....	(4,313,398)	(8,364,950)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....		
8.2	Section 2, Column 20.....		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		7,113,747
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		7,113,747

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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 minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year 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 (Section 2, Column 15).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....		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 terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

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

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

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	7,113,747
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	
3.	Subtotal (Line 1 plus Line 2).....	7,113,747
4.	Part D, Section 1, Column 5.....	7,113,747
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.....	7,113,747
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	7,113,747
10.	Part D, Section 1, Column 8.....	7,113,747
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. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
			3	4	5						8	9					12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description					Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																											
63252F	AA	7	NATIONAL ARCHIVE 8.50 09/01/2019							1FE	1,023,218	113,340	1,087,918	959,849	975,067		(6,990)				8.500	7.620	MS	27,196	81,587	01/06/2000	09/01/2019
649085	AA	5	NEW VALEY GEN II 5.572 05/01/20							1FE	836,002	108,710	878,715	808,309	815,702		(2,932)				5.570	5.151	MN	7,507	45,039	12/16/2002	05/01/2020
690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27							1	1,492,546	109,880	1,639,935	1,492,546	1,492,546		45				4.440	4.440	FA	22,826	66,269	01/15/2010	02/27/2027
690353	XM	4	OVERSEAS PRI INV 3.59 12/15/2030						1	1	1,714,286	104,650	1,794,031	1,714,286	1,714,286		14				3.590	3.606	MJSD	2,735	61,543	07/10/2013	12/15/2030
912828	RP	7	U.S. TREASURY NOTES 1.75 10/31/2018	SD						1	1,278,434	101,280	1,286,272	1,270,000	1,275,849		(2,004)				1.750	1.583	AO	4,092	21,919	09/12/2014	10/31/2018
912828	XA	3	U.S. TREASURY NOTES 1.00 05/15/2018	SD						1	210,295	99,500	208,950	210,000	210,237		(58)				1.000	0.952	MN	1,276	45	05/28/2015	05/15/2018
0199999	U.S. Government - Issuer Obligations											6,554,780	XXX	6,895,820	6,454,990	6,483,687	0	(11,925)	0	0	XXX	XXX	XXX	65,631	276,402	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																											
3137B3	BL	1	FHR 4234 LP PT 3.0 09/15/2042							1	1,673,438	97,180	1,943,692	2,000,000	1,707,375		14,903				3.000	4.443	MON	5,000	60,000	08/22/2013	09/15/2042
31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031							1	13,341	112,850	15,057	13,343	13,221		12				6.000	5.988	MON	67	801	10/19/2001	05/01/2031
31406J	2L	6	FNCL 811779 PT 5.0 1/1/2035							1	40,821	112,090	45,016	40,162	35,995		(88)				5.500	4.905	MON	184	2,209	01/11/2005	01/01/2035
0299999	U.S. Government - Residential Mortgage-Backed Securities											1,727,599	XXX	2,003,765	2,053,505	1,756,590	0	14,828	0	0	XXX	XXX	XXX	5,251	63,009	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																											
83162C	GM	9	SBAP 1996-20A 1 6.30 01/01/2016							1	5,514	99,250	5,472	5,514	5,514						6.300	6.284	JJ	174	347	01/19/1996	01/01/2016
0499999	U.S. Government - Other Loan-Backed and Structured Securities											5,514	XXX	5,472	5,514	5,514	0	0	0	0	XXX	XXX	XXX	174	347	XXX	XXX
0599999	Total - U.S. Government											8,287,893	XXX	8,905,058	8,514,008	8,245,791	0	2,903	0	0	XXX	XXX	XXX	71,056	339,759	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
041042	WY	4	ARKANSAS ST A 4.111 07/01/2034							1	1FE	1,000,000	103,550	1,035,450	1,000,000	1,000,000		(2)			4.110	4.111	JJ	20,555	41,224	06/30/2014	07/01/2034
13063A	5D	2	CA ST TAX VAR PURP 5.95 04/01/2016							1FE	1,005,060	101,440	1,014,390	1,000,000	1,000,216		(840)				5.950	5.861	AO	14,875	59,500	04/22/2009	04/01/2016
13063A	7G	3	CALIFORNIA ST 6.20 10/01/2019							1FE	2,021,080	114,520	2,290,300	2,000,000	2,009,399		(2,172)				6.200	6.058	AO	31,000	124,000	10/08/2009	10/01/2019
20772G	F4	5	CT ST SER A 5.85 3/15/2032							1	1FE	3,794,023	118,200	3,551,820	3,005,000	3,697,109		(30,098)			5.850	3.917	MS	51,761	175,793	08/14/2012	03/15/2032
20772J	AC	6	CONN ST TXB SER D BABS 5.09 10/01/2030							1	1FE	1,155,140	110,260	1,102,550	1,000,000	1,129,953		(9,122)			5.090	3.675	AO	12,725	50,900	02/19/2013	10/01/2030
246380	7R	4	DELAWARE ST SCH CONSTR 4.55 07/01/2029							1	1FE	2,333,830	111,450	2,229,060	2,000,000	2,284,872		(16,587)			4.550	3.239	JJ	45,500	91,000	12/10/2012	07/01/2029
373384	ST	4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027							1	1FE	1,004,880	108,690	1,086,920	1,000,000	1,004,287		(275)			4.370	4.323	AO	10,925	43,700	09/05/2013	10/01/2027
373384	TL	0	GA ST SER D QSCB 3.88 07/01/2022							1	1FE	5,800,000	110,420	6,404,418	5,800,000	5,800,000		52			3.880	3.880	JJ	112,520	225,040	06/21/2011	07/01/2022
452152	GR	6	ILLINOIS BABS 6.20 7/01/2021							1	2FE	1,999,420	105,650	2,113,020	2,000,000	1,999,607		58			6.200	6.204	JJ	62,000	124,000	07/14/2010	07/01/2021
574192	6N	5	MARYLAND ST QSCB 4.35 8/01/2025							1	1FE	1,001,080	109,200	1,091,980	1,000,000	1,000,760		(63)			4.350	4.340	FA	18,125	43,500	07/29/2010	08/01/2025
574193	GK	8	MARYLAND ST FACS LOAN 2.80 8/01/2027							1	1FE	1,974,260	96,090	1,921,820	2,000,000	1,979,134		1,495			2.800	2.907	FA	23,333	56,000	08/08/2012	08/01/2027
57582P	UD	0	MA ST CONSOLIDATION LN E 5.306 1/01/2030							1	1FE	2,179,080	115,910	2,318,280	2,000,000	2,162,843		(8,188)			5.310	4.515	JJ	53,060	106,120	12/16/2013	01/01/2030
57582P	UT	5	MASS ST BABS 4.91 5/1/2029							1	1FE	1,184,890	115,270	1,152,680	1,000,000	1,155,529		(9,055)			4.910	3.445	MN	8,183	49,100	08/09/2012	05/01/2029
57582P	WK	2	MASSACHUSETTS ST 4.20 12/01/2021							1	1FE	3,036,940	108,260	3,247,710	3,000,000	3,021,897		(3,216)			4.200	4.060	JD	10,500	126,000	12/07/2010	12/01/2021
594610	6Q	5	MI ST 4.14 11/01/2020							1	1FE	1,000,000	108,370	1,083,700	1,000,000	1,000,000					4.140	4.140	MN	6,900	41,400	10/14/2020	11/01/2022
594612	BC	6	MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026							1	1FE	996,760	97,580	975,810	1,000,000	997,345		215			3.000	3.030	MN	3,833	30,000	04/11/2013	05/15/2026
594612	BS	1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026							1	1FE	1,000,000	102,580	1,025,770	1,000,000	1,000,000		21			3.590	3.590	JD	2,992	35,900	06/25/2014	12/01/2026
605580	5Q	8	MS ST TAXABLE D 5.539 10/01/2029							1	1FE	2,223,480	119,430	2,388,620	2,000,000	2,202,029		(10,386)			5.540	4.543	AO	27,695	110,780	11/12/2013	10/01/2029
605580	5X	3	MISS ST BAB 5.245 11/01/2034							1	1FE	3,543,630	113,470	3,404,100	3,000,000	3,492,582		(17,267)			5.250	3.996	MN	26,225	157,350	02/19/2013	11/01/2034
605580	6K	0	MISSISSIPPI ST D 4.131 11/01/2022							1	1FE	1,000,000	107,570	1,075,700	1,000,000	1,000,000		7			4.130	4.131	MN	6,885	41,310	10/21/2010	11/01/2022
605580	6S	3	MS ST SER C 3.243 10/01/2021							1	1FE	1,000,000	104,170	1,041,680	1,000,000	1,000,000		11			3.240	3.243	AO	8,108	32,430	10/06/2011	10/01/2021
605581	FF	9	MISSISSIPPI ST D REF 3.729 10/01/2032							1	1FE	2,000,000	96,290	1,925,700	2,000,000	2,000,000					3.730	3.729	AO	18,645	46,198	02/04/2015	10/01/2032
686053	GG	8	OR SCH BRDS TXB PENSION 4.759 06/30/2028							1	1FE	3,319,320	109,440	3,283,230	3,000,000	3,299,733		(18,499)			4.760	3.750	JD	397	142,770	12/03/2014	06/30/2028
70914P	LY	6	PENNSYLVANIA ST B 4.45 2/15/20							1	1FE	2,000,580	107,690	2,153,700	2,000,000	2,000,302		(65)			4.450	4.446	FA	33,622	89,000	01/14/2010	02/15/2020
70914P	LZ	3	PENNSYLVANIA ST B 4.55 02/15/21							1	1FE	3,000,930	108,350	3,250,590	3,000,000	3,000,547		(93)			4.550	4.546	FA	51,567	136,500	01/14/2010	02/15/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
70914P	PE	6	PA ST THIRD SER B BAB 4.25 07/15/2020.....					1FE	996,080	107.490	1,074,920	1,000,000	997,956		400				4.250	4.300	JJ.....	19,597	42,500	12/16/2010	07/15/2020.	
880541	QR	1	TENNESSEE ST TXBL C 3.228 08/01/2021.....					1FE	1,000,000	104.350	1,043,500	1,000,000	1,000,000		23				3.230	3.228	FA.....	13,450	32,280	10/12/2011	08/01/2021.	
882722	VN	8	TX ST BAB A 4.681 04/01/2040.....					1FE	1,163,960	111.500	1,115,010	1,000,000	1,152,310		(3,815)				4.680	3.722	AO.....	11,703	46,810	10/22/2012	04/01/2040.	
882722	VP	3	TX ST BABS A 4.631 04/01/2033.....					1FE	1,137,140	109.580	1,095,810	1,000,000	1,123,215		(5,048)				4.630	3.661	AO.....	11,578	46,310	02/19/2013	04/01/2033.	
882723	PU	7	TEXAS ST TXBL REF B 3.423 10/01/2026.....					1FE	1,000,000	102.120	1,021,210	1,000,000	1,000,000		(59)				3.420	3.423	AO.....	8,558	42,122	06/26/2014	10/01/2026.	
882723	PV	5	TEXAS ST REF B 3.573 10/01/2027.....					1FE	1,000,000	104.950	1,049,530	1,000,000	1,000,000		(65)				3.570	3.573	AO.....	8,933	43,968	06/26/2014	10/01/2027.	
93974C	PL	8	WA ST BABS D 5.381 08/01/2029.....					1FE	2,325,220	115.920	2,318,460	2,000,000	2,300,351		(16,443)				5.380	3.942	FA.....	44,842	107,620	06/16/2014	08/01/2029.	
93974C	QZ	6	WASHINGTON ST BABS 4.269 08/01/2021.....					1FE	2,000,000	108.800	2,175,900	2,000,000	2,000,000		(126)				4.270	4.269	FA.....	35,575	85,380	05/25/2010	08/01/2021.	
1199999 U.S. States, Territories & Possessions - Issuer Obligations.....									61,196,783	XXX	63,063,398	57,805,000	60,811,976	0	(149,203)	0	0	XXX	XXX	XXX	816,165	2,626,505	XXX	XXX		
1799999 Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....									61,196,783	XXX	63,063,398	57,805,000	60,811,976	0	(149,203)	0	0	XXX	XXX	XXX	816,165	2,626,505	XXX	XXX		
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
05914F	JP	6	BALTIMORE CNTY MD BABS 4.45 11/01/2026.....					1FE	2,253,680	111.190	2,223,740	2,000,000	2,213,231		(16,162)				4.450	3.273	MN.....	14,833	89,000	06/03/2013	11/01/2026.	
215723	JW	8	COOK CNTY IL HIGH SCH 5.80 12/01/2022.....					1FE	1,000,000	106.390	1,063,850	1,000,000	1,000,000						5.800	5.801	JD.....	4,833	58,000	12/14/2010	12/01/2022.	
235308	QK	2	DALLAS TX ISD 4.45 02/15/2020.....					1FE	1,012,500	109.250	1,092,470	1,000,000	1,006,268		(1,363)				4.450	4.283	FA.....	16,811	44,500	11/16/2010	02/15/2020.	
235308	QL	0	DALLAS TX ISD 4.60 02/15/2021.....					1FE	1,012,500	108.970	1,089,670	1,000,000	1,007,050		(1,201)				4.600	4.445	FA.....	17,378	46,000	11/16/2010	02/15/2021.	
399262	HD	9	GROSSMONT CA SCH 5.479 08/01/2025.....					1FE	1,930,000	111.680	2,155,385	1,930,000	1,930,000		(283)				5.480	5.479	FA.....	44,060	105,745	05/13/2011	08/01/2025.	
412486	4W	9	HARFORD CNTY MD 4.70 07/01/2021.....					1FE	1,024,120	111.120	1,111,170	1,000,000	1,012,129		(2,388)				4.700	4.400	JJ.....	23,500	47,000	06/02/2010	07/01/2021.	
442331	QM	9	HOUSTON TX REF PENSION 6.29 3/01/2032.....					1FE	2,361,085	122.830	2,370,542	1,930,000	2,313,236		(15,776)				6.290	4.543	MS.....	40,466	121,397	10/17/2012	03/01/2032.	
442331	SP	0	HOUSTON TX SER B 4.611 03/01/2021.....					1FE	1,000,000	107.960	1,079,550	1,000,000	1,000,000		43				4.610	4.611	MS.....	15,370	46,110	11/17/2010	03/01/2021.	
544646	XY	3	LOS ANGELES CA SCH DIST 5.755 07/01/2029.....					1FE	1,086,000	119.160	1,191,560	1,000,000	1,077,291		(3,941)				5.760	4.963	JJ.....	28,775	57,550	09/09/2013	07/01/2029.	
549187	6N	7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018.....					1FE	744,314	103.770	752,318	725,000	727,876		(2,437)				5.250	4.882	FA.....	14,379	38,063	01/29/2008	02/15/2018.	
549188	HF	0	LUBBOCK TX 4.892 02/15/2021.....					1FE	1,000,000	106.350	1,063,460	1,000,000	1,000,000		(317)				4.890	4.892	FA.....	18,481	48,920	01/21/2010	02/15/2021.	
602245	UM	2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028.....					1FE	1,386,050	127.660	1,276,560	1,000,000	1,328,290		(19,609)				6.840	3.633	JD.....	5,700	68,400	12/06/2012	12/01/2028.	
602409	HG	2	MILWAUKEE SEW L BABS WI 4.30 10/01/2020.....					1FE	1,365,000	108.400	1,479,592	1,365,000	1,365,000						4.300	4.301	AO.....	14,674	58,695	12/13/2010	10/01/2020.	
631294	3X	1	NASHUA NH PENNICHTUCK 3.197 01/15/2023.....					1FE	2,000,000	100.980	2,019,600	2,000,000	2,000,000		10				3.200	3.197	JJ.....	29,483	63,940	01/11/2012	01/15/2023.	
631294	4C	6	NASHUA NH 4.226 01/15/2032.....					1FE	1,080,440	101.400	1,013,960	1,000,000	1,070,524		(3,790)				4.230	3.584	JJ.....	19,487	42,260	04/11/2013	01/15/2032.	
645019	3N	8	NEW HAVEN CT TXB 9TH 7.00 02/15/2016.....					1FE	472,718	100.780	464,052	460,465	460,728		(2,099)				7.000	6.518	FA.....	12,177	32,233	02/24/2009	02/15/2016.	
645019	3P	3	NEW HAVEN CT TXB 9TH 7.00 02/15/2017.....					1FE	504,233	105.960	520,441	491,163	493,435		(1,893)				7.000	6.565	FA.....	12,989	34,381	02/24/2009	02/15/2017.	
64966H	4J	6	NEW YORK NY 4.297 10/01/2021.....					1FE	1,000,000	106.860	1,068,550	1,000,000	1,000,000						4.300	4.297	AO.....	10,743	42,970	10/07/2010	10/01/2021.	
655867	JF	7	NORFOLK BLD AMER TX SR B 5.45 3/1/25.....					1FE	2,828,389	119.270	3,255,962	2,730,000	2,798,567		(5,740)				5.450	5.104	MS.....	49,595	148,785	01/27/2010	03/01/2025.	
655867	SC	4	NORFOLK VA REF B 4.115 08/01/2026.....					1FE	1,000,000	103.120	1,031,230	1,000,000	1,000,000		48				4.120	4.115	FA.....	17,146	41,150	10/18/2013	08/01/2026.	
655867	SD	2	NORFOLK VA REF B 4.265 08/01/2027.....					1FE	1,000,000	104.460	1,044,640	1,000,000	1,000,000		52				4.270	4.265	FA.....	17,771	42,650	10/18/2013	08/01/2027.	
655867	SE	0	NORFOLK VA REF B 4.755 08/01/2030.....					1FE	1,000,000	103.510	1,035,050	1,000,000	1,000,000		66				4.760	4.755	FA.....	19,813	47,550	10/18/2013	08/01/2030.	
660393	L3	1	N LAS VEGAS NV 5.572 06/01/21.....					3FE	1,625,000	94.710	1,539,054	1,625,000	1,625,000		32				5.570	5.572	JD.....	7,545	90,545	05/28/2010	06/01/2021.	
68583R	BA	9	OR COMM CLG TXB B 5.6 06/30/2028.....					1FE	2,197,760	115.680	2,313,520	2,000,000	2,176,139		(10,991)				5.600	4.624	JD.....	311	112,000	12/20/2013	06/30/2028.	
68666P	AA	4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021.....					1FE	1,007,430	105.320	1,053,190	1,000,000	1,004,534		(782)				4.400	4.300	FA.....	18,333	44,000	12/16/2011	02/01/2021.	
718814	ZZ	2	PHOENIX AZ BAB A 5.269 07/01/2034.....					1FE	2,374,440	117.260	2,345,240	2,000,000	2,360,828		(13,115)				5.270	3.892	JJ.....	52,690	105,380	12/11/2014	07/01/2034.	
73723R	SR	5	PORTSMOUTH REF B TXB 3.939 02/01/2030.....					1FE	1,000,000	101.500	1,015,040	1,000,000	1,000,000		(37)				3.940	3.939	FA.....	16,413	39,390	06/05/2013	02/01/2030.	
741701	H8	2	PRINCE GEORGES CNTY MD 4.75 03/01/2026.....					1FE	1,000,000	110.530	1,105,280	1,000,000	1,000,000		18				4.750	4.750	MS.....	15,833	47,500	03/10/2011	03/01/2026.	
791240	BT	0	ST LOUIS MN SD 5.25 02/01/2025.....					1FE	1,356,640	100.320	1,339,299	1,335,000	1,345,274		(2,214)				5.250	5.039	FA.....	29,203	70,088	02/05/2010	02/01/2025.	
796269	VA	3	SAN ANTONIO ISD TX 4.006 08/15/2028.....					1FE	2,000,000	104.120	2,082,320	2,000,000	2,000,000		25				4.010	4.006	FA.....	30,268				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
87122N	EZ	8	SYCAMORE OH SCH 5.55	12/01/2025.....				1FE	650,000	115.850	753,032	650,000	650,000		26			5.550	5.550	JD		3,006	36,075	12/21/2010	12/01/2025.	
981305	SA	4	WORCESTER PENSION 6.25	1/1/2028.....				1FE	1,079,392	107.940	1,095,611	1,015,000	1,066,085		(2,906)			6.250	5.666	JJ		31,719	63,438	10/28/2010	01/01/2028.	
1899999 U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....									46,343,391	XXX	48,207,417	44,256,628	46,086,279	0	(93,499)		0	XXX	XXX	XXX	660,955	2,155,233	XXX	XXX		
2499999 Total - U.S. Political Subdivisions of States, Territories & Possessions.....									46,343,391	XXX	48,207,417	44,256,628	46,086,279	0	(93,499)		0	XXX	XXX	XXX	660,955	2,155,233	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																										
010608	5M	5	AL ST PUB SCH CONSTR BD 5.15	09/01/2027.....				1FE	5,796,430	113.420	5,671,100	5,000,000	5,713,676		(48,387)			5.150	3.635	MS		85,833	257,500	12/12/2014.	09/01/2027.	
04048R	DS	2	AZ ST UNIV BABS SER A 6.204	07/01/2030.....			1	1FE	1,285,310	123.410	1,234,060	1,000,000	1,243,402		(14,953)			6.200	3.753	JJ		31,020	62,040	01/31/2013.	07/01/2030.	
040627	DX	6	AZ ST PWR AUTH 4.918	10/01/2045.....			1	1FE	2,000,000	107.550	2,151,080	2,000,000	2,000,000		(13)			4.920	4.918	AO		24,590	98,360	03/19/2014.	10/01/2045.	
071239	DB	0	BATON ROUGE LA TXBL 4.57	01/15/2029.....			1	1FE	1,000,000	105.770	1,057,660	1,000,000	1,000,000		56			4.570	4.570	JJ		21,073	45,700	03/07/2012.	01/15/2029.	
072031	AK	3	BAY AREA CA WTR AGY B 2.855	10/01/2023.....			1	1FE	2,000,000	101.610	2,032,260	2,000,000	2,000,000		26			2.860	2.855	AO		14,275	57,100	02/01/2013.	10/01/2023.	
100873	AG	3	BOSTON MA HSG 5.80	01/01/2022.....			1	1FE	1,500,000	105.580	1,583,745	1,500,000	1,500,000		100			5.800	5.800	JJ		43,500	87,000	03/11/2010.	01/01/2022.	
13077C	TL	8	CA ST UNIV BABS 6.484	11/01/2041.....			1	1FE	2,734,760	123.120	2,462,460	2,000,000	2,723,278		(11,482)			6.480	4.181	MN		21,613	129,680	03/27/2015.	11/01/2041.	
130795	Z6	7	CA CMNTY DEV UNIV 7.55	05/15/2040.....			1	1FE	1,383,750	131.060	1,310,580	1,000,000	1,376,199		(7,551)			7.550	4.891	MN		9,647	75,500	01/08/2015.	05/15/2040.	
167736	YV	3	CHICAGO IL WTR C 6.642	11/01/2029.....			1	1FE	1,130,630	109.680	1,096,800	1,000,000	1,120,633		(5,747)			6.640	5.393	MN		11,070	66,420	03/12/2014.	11/01/2029.	
183596	CY	9	BALTIMORE MD BRD SCH 5.692	12/15/2025.....			1	1FE	2,000,000	118.500	2,370,000	2,000,000	2,000,000		(687)			5.690	5.692	JD		5,060	113,840	02/03/2011.	12/15/2025.	
19633S	AB	9	CO ST BRIDGE ENT BAB A 6.078	12/01/2040.....			1	1FE	1,254,870	124.840	1,248,380	1,000,000	1,235,361		(7,803)			6.080	4.268	JD		5,065	60,780	05/28/2013.	12/01/2040.	
196632	ML	4	CO SPRINGS CO 5.058	11/15/2019.....			1	1FE	1,000,000	111.230	1,112,270	1,000,000	1,000,000					5.060	5.059	MN		6,463	50,580	12/17/2010.	11/15/2019.	
199112	HV	8	COLUMBUS GA BLDG 5.05	01/01/23.....			1	1FE	997,140	109.320	1,093,230	1,000,000	998,200		209			5.050	5.081	JJ		25,250	50,500	01/14/2010.	01/01/2023.	
199112	HW	6	COLUMBUS GA BLDG 5.20	01/01/24.....			1	1FE	997,010	109.440	1,094,390	1,000,000	997,999		197			5.200	5.231	JJ		26,000	52,000	01/14/2010.	01/01/2024.	
19923P	AY	4	COLUMBUS IN HS 5.605	7/15/23.....			1	1FE	3,000,000	110.130	3,303,780	3,000,000	3,000,000		77			5.610	5.605	JJ		77,536	168,150	01/20/2010.	07/15/2023.	
213248	BB	2	COOK CO IL SALE TAX 5.354	11/15/2035.....			1	1FE	1,250,000	105.450	1,318,063	1,250,000	1,250,000		99			5.350	5.354	MN		8,552	66,925	07/12/2013.	11/15/2035.	
25477G	EV	3	DC TAX 5.282	12/01/2026.....			1	1FE	1,000,000	116.100	1,160,980	1,000,000	1,000,000		29			5.280	5.282	JD		4,402	52,820	12/03/2010.	12/01/2026.	
264416	AN	8	DUKE UNIV NC SER A 5.85	4/01/2037.....			1	1FE	2,691,240	125.800	2,516,020	2,000,000	2,630,372		(19,251)			5.850	3.696	AO		29,250	117,000	09/11/2012.	04/01/2037.	
3133X0	PF	0	FED HOME LN BANK 5.375	08/15/2018.....				1	978,860	110.370	1,103,673	1,000,000	994,945		1,744			5.380	5.585	FA		20,306	53,750	09/02/2003.	08/15/2018.	
34160P	DA	4	FLORIDA ST 5.286	08/01/2019.....			1	1FE	2,000,000	109.240	2,184,820	2,000,000	2,000,000					5.290	5.287	FA		44,050	105,720	10/29/2009.	08/01/2019.	
34160W	TZ	7	FL ST DEPT ENVIR 6.026	07/01/21.....			1	1FE	2,500,000	111.210	2,780,325	2,500,000	2,500,000					6.030	6.027	JJ		75,325	150,650	01/08/2010.	07/01/2021.	
392273	AM	0	GTR ORLANDO FL AV 5.47	10/01/2017.....				1FE	3,104,280	106.560	3,196,920	3,000,000	3,026,958		(14,417)			5.470	4.927	AO		41,025	164,100	12/07/2009.	10/01/2017.	
40179P	AA	3	GUILFORD CNTY PUB FAC 4.564	04/01/2032.....			1	1FE	1,000,000	103.350	1,033,480	1,000,000	1,000,000		(3)			4.560	4.564	AO		11,410	45,640	03/15/2012.	04/01/2032.	
438701	RE	6	HONOLULU HI WSTEWR B 5.193	07/01/2024.....			1	1FE	1,225,000	105.720	1,295,033	1,225,000	1,225,000		(93)			5.190	5.193	JJ		31,807	63,614	10/27/2010.	07/01/2024.	
438701	WY	6	HONOLULU CITY & CNTY C 3.668	07/01/2027.....			1	1FE	500,000	101.730	508,660	500,000	499,986		(14)			3.670	3.668	JJ		7,081		07/23/2015.	07/01/2027.	
438701	WZ	3	HONOLULU CITY & CNTY C 3.868	07/01/2028.....			1	1FE	500,000	102.120	510,590	500,000	499,984		(16)			3.870	3.868	JJ		7,467		07/23/2015.	07/01/2028.	
438701	XD	1	HONOLULU CITY & CNTY C 4.411	07/01/2035.....			1	1FE	1,000,000	102.240	1,022,440	1,000,000	999,959		(41)			4.410	4.411	JJ		17,031		07/23/2015.	07/01/2035.	
442435	5B	5	HOUSTON TX UTL SYS B 3.828	05/15/2028.....			1	1FE	2,000,000	103.930	2,078,580	2,000,000	2,000,000		(114)			3.830	3.828	MN		9,783	76,560	03/13/2014.	05/15/2028.	
45129W	KB	5	ID HSG BABS A-2 6.348	07/15/2028.....			1	1FE	2,519,760	114.600	2,291,940	2,000,000	2,451,627		(27,200)			6.350	4.035	JJ		58,543	126,960	05/23/2013.	07/15/2028.	
452227	FT	3	ILLINOIS BLDG IL BONDS 4.08	06/15/2036.....			1	1FE	3,099,160	98.600	2,958,000	3,000,000	3,091,726		(2,901)			4.080	3.862	JD		5,440	122,400	04/24/2013.	06/15/2036.	
452227	GM	7	IL ST SALES TAX 3.75	06/15/2032.....			1	1FE	885,810	96.370	963,650	1,000,000	894,675		4,176			3.750	4.675	JD		1,667	37,500	10/29/2013.	06/15/2032.	
452227	JN	2	IL ST SALES TAX REV 4.62	06/15/2038.....			1	1FE	2,000,000	104.250	2,084,960	2,000,000	2,000,000		125			4.620	4.620	JD		4,107	92,400	03/11/2014.	06/15/2038.	
454624	US	4	IN BD BK TXB 5.49	01/15/2024.....			1	1FE	2,044,940	111.010	2,220,200	2,000,000	2,031,183		(3,048)			5.490	5.250	JJ		50,630	109,800	11/19/2010.	01/15/2024.	
45746R	AL	8	INLAND PROTIN FL B 4.85	07/01/2020.....			1	1FE	2,000,000	104.820	2,096,380	2,000,000	2,000,000					4.850	4.851	JJ		48,500	97,000	02/18/2010.	07/01/2020.	
463632	4P	1	IRVINE RANCH CA WTR DIST 6.622	5/01/2040.....			1	1FE	2,801,740	128.550	2,571,080	2,000,000	2,787,664		(14,076)			6.620	4.059	MN		22,073	132,440	03/25/2015.	05/01/2040.	
46615M	AS	0	JEA DIST ENERGY SYS 4.238	10/01/30 (JEA).....			1	1FE	1,610,000	101.520	1,634,392	1,610,000	1,610,000		81			4.240	4.238	AO		17,058	68,232	06/07/2013.	10/01/2030.	
47770V	AX	8	JOBSONIO BEVERAGE SYS B 3.235	1/1/2023.....			1	1FE	1,000,000	101.710	1,017,110	1,000,000	1,000,000		15			3.240	3.235	JJ		16,175	32,350	01/29/2013.	01/01/2023.	
47770V	AY	6	JOBSONIO BEVERAGE SYS B 3.985	1/1/2029.....			1	1FE	2,000,000	103.980	2,079,640	2,000,000	2,000,000		49			3.990	3.985	JJ		39,850	79,700	01/29/2013.	01/01/2029.	

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
491189	FA	9	KY ASSET FND 4.104 4/01/2019.....					1	1FE	1,007,450	105.870	1,058,650	1,000,000	1,003,152		(891)			4.100	4.000	AO	10,260	41,040	09/02/2010	04/01/2019.	
542690	W3	2	LONG ISLAND NY PWR 4.85 05/01/20.....					1	1FE	999,340	104.120	1,041,170	1,000,000	999,662		69			4.850	4.859	MN	8,083	48,500	05/05/2010	05/01/2020.	
544525	NZ	7	L A WTR & PWR BABS C 6.008 07/01/2039.....					1	1FE	1,214,060	122.240	1,222,390	1,000,000	1,212,732		(1,328)			6.010	4.528	JJ	30,040		09/16/2015	07/01/2039.	
544712	2H	4	LOS ANGELES CTY SALES TAX 5.735 6/1/39.....					1	1FE	5,065,820	121.030	4,841,160	4,000,000	5,019,688		(23,210)			5.740	4.040	JD	19,117	229,400	02/26/2015	06/01/2039.	
54473E	NP	5	LA CNTY CA PUB WKS 5.591 08/01/2020.....					1	1FE	1,500,000	112.300	1,684,455	1,500,000	1,500,000					5.590	5.588	FA	34,944	83,865	11/10/2010	08/01/2020.	
54473E	NS	9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040.....					1	1FE	1,336,580	139.940	1,399,380	1,000,000	1,318,760		(6,218)			7.620	5.286	FA	31,742	76,180	12/14/2012	08/01/2040.	
57429L	AL	0	MARYLAND TRANS REV 6.48 7/01/22.....					1	1FE	766,040	109.190	775,263	710,000	735,873		(3,194)			6.480	5.799	JJ	23,004	46,008	12/18/2002	07/01/2022.	
575832	UG	3	MA ST BAB 5.788 05/01/2025.....					1	1FE	1,000,000	119.290	1,192,930	1,000,000	1,000,000		61			5.790	5.788	MN	9,647	57,880	12/10/2010	05/01/2025.	
57583P	ET	2	MA FED HWY A NTS BABS 4.835 12/15/2021.....	SD				1	1FE	1,000,000	112.670	1,126,700	1,000,000	1,000,000					4.840	4.835	JD	2,149	72,525	12/15/2010	12/15/2021.	
576000	KW	2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027.....					1	1FE	2,330,900	114.440	2,288,760	2,000,000	2,300,466		(20,543)			5.470	3.835	JD	4,860	109,360	06/27/2014	06/15/2027.	
59447P	CQ	2	MI FIN AUTH 5.496 09/01/2020.....					1	1FE	2,000,000	107.550	2,150,980	2,000,000	2,000,000					5.500	5.496	MS	36,640	109,920	12/09/2010	09/01/2020.	
594712	PP	0	MI UNIV GEN A 6.173 02/15/2050.....					1	1FE	3,090,010	116.500	2,912,425	2,500,000	3,068,632		(21,378)			6.170	4.039	FA	58,301	77,163	06/09/2015	02/15/2050.	
604115	BA	2	MN ST PUB FACS B BAB 5.125 03/01/2027.....					1	1FE	1,084,930	112.170	1,121,720	1,000,000	1,073,185		(5,015)			5.130	4.293	MS	17,083	51,250	07/25/2013	03/01/2027.	
604115	BB	0	MN ST PUB FACS B BAB 5.25 03/01/2028.....					1	1FE	1,089,050	118.900	1,189,010	1,000,000	1,077,939		(4,750)			5.250	4.415	MS	17,500	52,500	07/25/2013	03/01/2028.	
60636A	EF	6	MO ST WASH UNIV A 3.335 02/15/2027.....					1	1FE	3,000,000	99.880	2,996,340	3,000,000	3,000,000		(12)			3.340	3.335	FA	37,797	100,050	07/19/2012	02/15/2027.	
610730	AA	1	MONROE CNTY NY IDA B 4.176 5/01/2028.....					1	1FE	4,000,000	100.030	4,001,320	4,000,000	4,000,000		149			4.180	4.176	MN	27,840	167,040	06/14/2012	05/01/2028.	
61075T	GQ	5	MONROE CTY NY IDC C 5.046 07/01/2028.....					1	1FE	1,000,000	107.530	1,075,300	1,000,000	1,000,000		72			5.050	5.046	JJ	25,230	50,460	09/11/2013	07/01/2028.	
61075T	GR	3	MONROE CTY NY IDC C 5.311 07/01/2033.....					1	1FE	1,000,000	106.370	1,063,670	1,000,000	1,000,000		80			5.310	5.311	JJ	26,555	53,110	09/11/2013	07/01/2033.	
641667	NZ	9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027.....					1	1FE	1,000,000	96.790	967,910	1,000,000	1,000,000		25			3.110	3.110	JJ	14,341	31,100	04/11/2013	01/15/2027.	
645913	AY	0	NJ ECON DEV SER B 0.00 02/15/2020.....						1FE	1,551,600	84.460	1,689,100	2,000,000	1,732,135		59,391				3.520	FA				11/01/2012	02/15/2020.
64971Q	GW	7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021.....					1	1FE	2,005,000	99.250	1,985,040	2,000,000	2,002,913		(490)			3.450	3.420	MN	11,500	69,000	08/03/2011	05/01/2021.	
64971Q	J4	6	NYC TRANS FIN AUTH 3.75 11/01/2035.....					1	1FE	2,046,480	93.650	1,873,020	2,000,000	2,042,171		(1,436)			3.750	3.600	MN	12,500	75,000	11/15/2012	11/01/2035.	
64971Q	RA	3	NYC TRANSITION FIN AUTH 2.90 11/01/2021.....					1	1FE	1,947,340	100.080	2,001,660	2,000,000	1,966,925		5,079			2.900	3.213	MN	9,667	58,000	12/13/2011	11/01/2021.	
64986A	K6	7	NY ST ENVIR REV BABS 4.539 6/15/2020.....	SD					1FE	500,000	105.630	528,165	500,000	500,000					4.540	4.540	JD	1,009	22,695	02/03/2010	06/15/2020.	
649902	2E	2	NY ST DORM AUTH BAB 5.289 03/15/2033.....					1	1FE	2,378,540	116.620	2,332,480	2,000,000	2,339,045		(13,583)			5.290	3.925	MS	31,146	105,780	02/08/2013	03/15/2033.	
649902	7P	2	NY DORM AUTH-F 3.05 08/15/2021.....						1FE	2,323,597	100.740	2,357,269	2,340,000	2,329,982		1,606			3.050	3.134	FA	26,962	71,370	10/05/2011	08/15/2021.	
649902	H4	8	NYS DORMS AUTH 5.427 03/15/2039.....					1	1FE	1,189,220	114.480	1,144,790	1,000,000	1,176,910		(4,422)			5.430	4.224	MS	15,980	54,270	01/31/2013	03/15/2039.	
649902	S7	9	NEW YORK ST DORM 4.75 3/15/2022.....					1	1FE	2,000,000	110.890	2,217,820	2,000,000	2,000,000					4.750	4.751	MS	27,972	95,000	05/27/2010	03/15/2022.	
649902	T2	9	NYS DORM AUTH BAB 5.50 3/15/2030.....					1	1FE	3,587,330	117.650	3,529,620	3,000,000	3,551,479		(27,342)			5.500	3.808	MS	48,583	165,000	01/21/2015	03/15/2030.	
649907	YA	4	NY ST DORM AUTH A 4.802 12/01/2034.....					1	1FE	4,015,600	108.570	4,342,920	4,000,000	4,014,697		(423)			4.800	4.772	JD	16,007	192,080	01/07/2014	12/01/2034.	
650035	UZ	9	NYS BABS 4.81 03/15/2021.....					1	1FE	1,000,000	109.580	1,095,750	1,000,000	1,000,000					4.810	4.811	MS	14,163	48,100	12/02/2010	03/15/2021.	
658308	AD	3	N CAROLINA ST TPK 4.45 01/01/2023.....	SD				1	1FE	1,000,000	110.280	1,102,770	1,000,000	1,000,000					4.450	4.451	JJ	22,250	44,500	10/15/2010	01/01/2023.	
662903	MG	5	N TEX MUN WTR 4.47 09/01/2022.....					1	1FE	1,210,000	107.960	1,306,316	1,210,000	1,210,000		(140)			4.470	4.470	MS	18,029	54,087	10/29/2010	09/01/2022.	
67756A	2N	1	CLEVELAND CLNC OH ST 3.679 01/01/2021.....						1FE	1,000,000	105.030	1,050,250	1,000,000	1,000,000		19			3.680	3.679	JJ	18,395	36,790	11/16/2011	01/01/2021.	
67756A	2P	6	CLEVELAND CLNC OH ST 3.849 01/01/2022.....						1FE	1,000,000	103.330	1,033,330	1,000,000	1,000,000		22			3.850	3.849	JJ	19,245	38,490	11/16/2011	01/01/2022.	
677581	DZ	0	OH ST NEW INFRAST 4.994 12/15/2020.....	SD				1	1FE	2,000,000	111.000	2,220,080	2,000,000	2,000,000					4.990	4.986	JD	4,439	149,820	12/09/2010	12/15/2020.	
67908P	AZ	9	OK CAP IMPT REF TX 5.61 07/01/2030.....						1FE	2,450,980	113.610	2,272,240	2,000,000	2,387,602		(19,637)			5.610	3.853	JJ	56,100	112,200	08/09/2012	07/01/2030.	
684273	GX	7	ORANGE CNTY CA TRANSN 5.563 02/15/2021.....					1	1FE	1,000,000	110.930	1,109,320	1,000,000	1,000,000					5.560	5.564	FA	21,016	55,630	12/09/2010	02/15/2021.	
684273	GY	5	ORANGE CNTY CA TRANSN 5.813 02/15/2022.....					1	1FE	1,000,000	109.360	1,093,640	1,000,000	1,000,000					5.810	5.814	FA	21,960	58,130	12/09/2010	02/15/2022.	
684273	HC	2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041.....					1	1FE	2,875,640	135.410	2,708,120	2,000,000	2,859,749		(15,891)			6.910	4.139	FA	52,194	69,080	02/26/2015	02/	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.4

1			2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
709223	UA	7	PA TPK TXB SER B-2 6.70 06/01/2018.....						1FE	1,191,637		107.790	1,115,585	1,035,000	1,090,454		(21,323)			6.700	4.340	JD.....	5,779	69,345	10/20/2010.	06/01/2018.
73358W	CW	2	PORT AUTH NY & NJ TXB 5.647 11/01/2040.....						1FE	974,552		116.540	932,312	800,000	962,672		(4,280)			5.650	4.234	MN.....	7,529	45,176	02/04/2013.	11/01/2040.
73358W	TZ	7	PORT AUTH NY/NJ 187 4.426 10/15/2034.....					1	1FE	1,000,000		101.200	1,011,990	1,000,000	1,000,000		3			4.430	4.426	AO.....	9,344	43,522	10/08/2014.	10/15/2034.
768874	SD	2	RIVERSIDE CA BAB 6.265 10/01/2021.....					1	1FE	1,000,000		114.560	1,145,640	1,000,000	1,000,000					6.270	6.267	AO.....	15,663	62,650	12/09/2010.	10/01/2021.
768874	SG	5	RIVERSIDE ELEC BABS 7.605 10/01/2040.....					1	1FE	2,953,740		137.850	2,757,020	2,000,000	2,934,182		(19,558)			7.610	4.467	AO.....	38,025	152,100	01/07/2015.	10/01/2040.
783186	NH	8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040.....					1	1FE	3,773,310		116.170	3,485,070	3,000,000	3,723,590		(17,107)			5.670	4.091	MN.....	28,325	169,950	12/13/2012.	05/01/2040.
795681	GJ	8	SALK LAKE CNTY UTAH 4.78 12/01/2020.....					1	1FE	1,000,000		105.840	1,058,380	1,000,000	1,000,000					4.780	4.780	JD.....	3,983	47,800	12/09/2009.	12/01/2020.
796253	Z4	7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027.....					1	1FE	2,000,000		102.360	2,047,180	2,000,000	2,000,000		.67			3.820	3.822	FA.....	31,850	76,440	03/20/2012.	02/01/2027.
797398	EF	7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016.....					1	1FE	3,069,240		103.400	3,101,970	3,000,000	3,006,840		(10,560)			5.650	5.270	FA.....	64,011	169,440	02/20/2009.	08/15/2016.
79765R	SV	2	SAN FRANCISCO CA BABS 6.00 11/01/2040.....					1	1FE	1,270,800		121.270	1,212,690	1,000,000	1,256,005		(5,675)			6.000	4.311	MN.....	10,000	60,000	04/12/2013.	11/01/2040.
798703	BD	5	SAN LUIS OBISPO CA 7.45 9/01/2019.....					1	1FE	1,099,320		116.300	1,163,020	1,000,000	1,044,417		(10,520)			7.450	6.080	MS.....	24,833	74,500	12/08/2009.	09/01/2019.
80168N	EP	0	SANTA CLARA CA BAB 5.876 04/01/2032.....					1	1FE	3,691,720		120.320	3,609,480	3,000,000	3,609,908		(25,883)			5.880	4.144	AO.....	44,070	176,280	10/22/2012.	04/01/2032.
812643	HF	4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029.....					1	1FE	1,974,800		96.050	1,920,900	2,000,000	1,978,756		1,213			3.500	3.601	JD.....	5,833	70,000	06/29/2012.	06/01/2029.
835574	CB	8	SONOMA PENSION OBLIG -CA 6 29 12/1/29.....					1	1FE	2,688,875		116.290	2,907,175	2,500,000	2,662,138		(7,696)			6.000	5.334	JD.....	12,500	150,000	03/22/2012.	12/01/2029.
838530	MP	5	SOUTH JERSEY PORT 6.052 01/01/19.....					1	2FE	1,187,434		103.980	1,190,525	1,145,000	1,161,631		(4,967)			6.050	5.520	JJ.....	34,648	69,295	01/21/2010.	01/01/2019.
870000	HJ	8	SWARTHMORE BORO PA C 3.10 09/15/2021.....					1	1FE	1,000,000		102.380	1,023,820	1,000,000	1,000,000		21			3.100	3.100	MS.....	9,128	31,000	11/30/2011.	09/15/2021.
880557	3E	1	TN ST SCH BD AUTH QSC 1.515 09/15/2026.....					1	1FE	703,080		79.710	797,060	1,000,000	745,501		18,092			1.520	4.554	MJSD.....	673	15,150	07/25/2013.	09/15/2026.
882135	TJ	9	TEXAS ST A&M UNIV C 4.772 05/15/2033.....					1	1FE	1,000,000		105.700	1,057,040	1,000,000	1,000,000		49			4.770	4.772	MN.....	6,098	47,720	09/04/2013.	05/15/2033.
882806	CJ	9	TX ST TECH UNIV REV B 3.07 08/15/2021.....						1FE	700,000		101.310	709,149	700,000	700,000		(0)			3.070	3.070	FA.....	8,118	21,490	01/06/2012.	08/15/2021.
882806	CK	6	TX ST TECH UNIV REV B 3.27 08/15/2022.....					1	1FE	500,000		102.100	510,515	500,000	500,000		(0)			3.270	3.270	FA.....	6,177	16,350	01/06/2012.	08/15/2022.
88283L	VD	3	TX ST TRANS COMM REV B 5.178 4/1/2030.....					1	1FE	3,005,540		116.870	2,921,675	2,500,000	2,927,950		(22,598)			5.180	3.628	AO.....	32,363	129,450	08/13/2012.	04/01/2030.
89602N	HU	3	TRIBORO BRDG NY BABS 4.05 11/15/2021.....					1	1FE	1,000,000		105.570	1,055,670	1,000,000	1,000,000					4.050	4.050	MN.....	5,175	40,500	10/21/2010.	11/15/2021.
914119	YR	7	UNIV OF CINCINNATI OH D 5.153 06/01/2033.....					1	1FE	2,000,000		106.030	2,120,620	2,000,000	2,000,000		59			5.150	5.153	JD.....	8,588	103,060	12/05/2013.	06/01/2033.
91412F	7X	9	REGENTS UNIV CA Q 6.27 05/15/2031.....					1	1FE	1,152,450		111.390	1,113,910	1,000,000	1,080,886		(22,134)			6.270	3.696	MN.....	8,012	62,700	08/10/2012.	05/15/2031.
91412G	GX	7	UNIV CA TXB REV SER AC 4.797 05/15/2031.....					1	1FE	785,349		108.230	806,328	745,000	779,806		(1,560)			4.800	4.376	MN.....	4,566	35,738	03/08/2012.	05/15/2031.
91412G	TG	0	UNIV OF CA REV AJ 4.601 05/15/2031.....					1	1FE	2,000,000		107.010	2,140,180	2,000,000	2,000,000		(144)			4.600	4.601	MN.....	11,758	92,020	09/26/2013.	05/15/2031.
91428L	FM	3	UNIV HAWAII BABS 4.361 10/01/2021.....					1	1FE	1,000,000		105.650	1,056,460	1,000,000	1,000,000		5			4.360	4.361	AO.....	10,903	43,610	09/22/2010.	10/01/2021.
914440	KZ	4	UNIV MA BLDG AUTH 3.95 11/01/2022.....					1	1FE	1,000,000		105.420	1,054,240	1,000,000	1,000,000		11			3.950	3.950	MN.....	6,583	39,500	10/22/2010.	11/01/2022.
914455	JZ	4	UNIV MI UNIV TXB A 5.513 04/01/2030.....						1FE	1,262,320		116.250	1,162,470	1,000,000	1,225,548		(12,037)			5.510	3.491	AO.....	13,783	55,130	10/24/2012.	04/01/2030.
915137	5R	0	UNIV TX REV FIN SYS C 4.794 08/15/2046.....					1	1FE	2,283,720		114.020	2,280,400	2,000,000	2,263,996		(7,080)			4.790	3.913	FA.....	36,221	95,880	02/06/2013.	08/15/2046.
91528N	AA	9	UNM SANDOVAL REG MD 4.50 07/20/2036.....					1	1FE	2,750,000		103.830	2,855,243	2,750,000	2,750,000		133			4.500	4.500	JJ.....	55,344	123,750	10/07/2010.	07/20/2036.
91754C	BL	3	UTAH ST BABS 5.29 04/01/2022.....					1	1FE	1,000,000		112.380	1,123,750	1,000,000	1,000,000					5.290	5.291	AO.....	13,225	52,900	12/17/2010.	04/01/2022.
91754R	PR	2	UT BRD RGTS UNIV BABS 6.279 04/01/2029.....						1FE	1,340,000		121.260	1,212,570	1,000,000	1,286,040		(16,648)			6.280	3.553	AO.....	15,698	62,790	08/09/2012.	04/01/2029.
92778L	BK	5	VA ST CMWLTH UNIV A 3.858 01/01/2024.....					1	1FE	1,000,000		104.560	1,045,610	1,000,000	1,000,000		26			3.860	3.858	JJ.....	19,290	38,580	01/30/2014.	01/01/2024.
927793	TC	3	VIRGINIA TRN BRD BABS 5.35 05/15/2035.....					1	1FE	2,448,300		113.960	2,279,120	2,000,000	2,409,341		(14,022)			5.350	3.842	MN.....	13,672	107,000	04/11/2013.	05/15/2035.
928075	FS	4	VA ST PORT AUTH REV 3.07 07/01/2022.....					1	1FE	1,250,000		101.230	1,265,363	1,250,000	1,250,000		13			3.070	3.070	JJ.....	19,188	38,375	01/11/2012.	07/01/2022.
928075	FT	2	VA ST PORT AUTH REV 3.22 07/01/2023.....					1	1FE	750,000		100.050	750,398	750,000	750,000		9			3.220	3.220	JJ.....	12,075	24,150	01/11/2012.	07/01/2023.
928172	UY	9	VA ST BLDG AUTH 4.75 08/01/2020.....						1FE	3,074,370		109.000	3,270,060	3,000,000	3,036,842		(7,099)			4.750	4.451	FA.....	59,375	142,500	02/11/2010.	08/01/2020.
92817S	D6	2	VIRGINIA ST PUB SCH 1 3.84 12/15/2034.....					1	1FE	2,000,000		98.210	1,964,100	2,000,000	2,000,000		93			3.840	JD.....		3,413	76,800	10/12/2012.	12/15/2034.
92817S	TB	4	VA ST PUB SCH B 5.512 08/01/2030.....					1	1FE	1,082,070		113.950	1,139,510	1,000,000	1,074,021		(3,439)			5.510	4.800	FA.....	22,967	55,120	07/25/2013.	08/01/2030.
93730P	AA	4	WA ST BIOMED BAB 5.231 07/01/2021.....					1	1FE	1,000,000		108.250	1,082,450	1,000,000	1,000,000					5.230	5.231	JJ.....	26,155	52,310	12/03/2010.	07/01/2021.
93976A	AF	9	WA ST CONVENTION CTR 5.021 07/01/2019.....					1	1FE	1,000,000		108.340	1,083,380	1,000,000	1,000,000					5.020	5.020	JJ.....	25,105	50,210	11/17/2010.	07/01/2019.
93976A	AJ	1	WA ST CONV CTR BABS 5.421 07/01/2021.....					1	1FE	1,000,000		112.530	1,125,280	1,000,000	1,000,000					5.420	5.420	JJ.....	27,105	54,210	11/17/2010.	07/01/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
940093	R4	1	WASHINGTON ST UNIV 5.99 10/01/2027.....	.....	..	.....1	..1FE	2,704,000	..120.720	2,523,090	2,090,000	2,600,833	.....	.....(34,745)	.....	.....	.....5.990	3.443	AO.....	31,298	125,191	11/28/2012.	10/01/2027.
977123	ZD	3	WISCONSIN ST TRANS 4.90 07/01/2023.....	.....	..	.....1	..1FE	2,000,000	..106.520	2,130,440	2,000,000	2,000,000	.....	.....(50)	.....	.....	.....4.900	4.900	JJ.....	49,000	98,000	11/23/2010.	07/01/2023.
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							215,229,983	XXX	219,286,362	199,735,000	213,804,256	0	(531,951)	0	0	XXX	XXX	XXX	2,783,894	9,729,592	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3137AW	4Z	5	FHR 4125 EP PAC 2.50 11/15/2042.....	.....	..	.....	..1	2,267,344	90.150	2,704,386	3,000,000	2,333,858	.....	.....29,226	.....	.....	.....2.500	4.533	MON...	6,250	75,000	08/22/2013.	11/15/2042.
31395X	3F	0	FHR 3018 UG PAC 5.50 10/15/2034.....	.....	..	.....	..1	190,999	..102.440	200,554	195,771	194,332	.....	.....763	.....	.....	.....5.500	5.841	MON...	897	10,767	03/06/2006.	10/15/2034.
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							2,458,343	XXX	2,904,940	3,195,771	2,528,190	0	29,990	0	0	XXX	XXX	XXX	7,147	85,767	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																							
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	.....	..	.....1	..1FE	977,488	..100.450	981,877	977,488	977,488	.....	.....(0)	.....	.....	.....2.900	2.918	MON...	2,362	28,347	04/19/2013.	02/01/2042.
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	.....	..	.....1	..1FE	1,357,223	..100.450	1,366,734	1,360,625	1,357,688	.....	.....398	.....	.....	.....2.900	2.954	MON...	3,288	39,458	05/01/2013.	02/01/2042.
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....	.....	..	.....1	..1FE	1,515,473	..99.780	1,512,185	1,515,473	1,515,473	.....	.....(6)	.....	.....	.....2.800	2.816	MON...	3,536	42,433	04/24/2013.	07/01/2041.
34074M	JC	6	FL HSG FIN B TXBL 2.80 07/01/2041.....	.....	..	.....1	..1FE	1,475,846	..99.780	1,472,644	1,475,846	1,475,846	.....	.....(0)	.....	.....	.....2.800	2.816	MON...	3,444	41,324	05/16/2013.	07/01/2041.
462467	NW	7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....	.....	..	.....1	..1FE	1,440,000	..101.390	1,460,030	1,440,000	1,440,000	.....	.....(7)	.....	.....	.....2.900	2.918	MON...	3,480	41,760	05/23/2013.	02/01/2042.
49130T	PN	0	KY ST HSG CORP A 3.468 07/01/2021.....	.....	..	.....	..1FE	1,500,000	..102.690	1,540,305	1,500,000	1,500,000	.....	.....(4)	.....	.....	.....3.470	3.468	JJ.....	26,010	52,020	06/06/2012.	07/01/2021.
49130T	PS	9	KY HSG CORP A 3.00 11/01/2041.....	.....	..	.....1	..1FE	1,380,000	..101.510	1,400,879	1,380,000	1,380,000	.....	.....(0)	.....	.....	.....3.000	3.019	MON...	3,450	41,400	04/19/2013.	11/01/2041.
49130T	PT	7	KY HSG CORP B 3.00 11/01/2041.....	.....	..	.....1	..1FE	1,495,000	..100.600	1,504,030	1,495,000	1,495,000	.....	.....(0)	.....	.....	.....3.000	3.019	MON...	3,738	44,850	04/19/2013.	11/01/2041.
56052F	BC	8	ME HSG AUTH C 3.589 11/15/2030.....	.....	..	.....1	..1FE	2,000,000	..95.520	1,910,440	2,000,000	1,999,927	.....	.....(73)	.....	.....	.....3.590	3.589	MON...	9,172	50,047	02/04/2015.	11/15/2030.
57586N	UR	0	MA ST HSG FIN A 4.375 01/15/2046.....	.....	..	.....	..1FE	2,219,023	..100.700	2,225,329	2,209,816	2,218,430	.....	.....(684)	.....	.....	.....4.380	4.364	MON...	4,297	102,964	01/13/2015.	07/01/2046.
59465M	C8	6	MI ST HSG DEV AUTH B2 5.372 10/01/2028.....	.....	..	.....1	..1FE	1,500,000	..101.050	1,515,765	1,500,000	1,500,000	.....	.....88	.....	.....	.....5.370	5.372	AO.....	20,145	80,580	02/08/2012.	10/01/2028.
59465M	D2	8	MI HSG DEV AUTH B2 4.097 04/01/2021.....	.....	..	.....	..1FE	1,000,000	..100.770	1,007,690	1,000,000	1,000,000	.....	.....28	.....	.....	.....4.100	4.097	AO.....	10,243	40,970	02/08/2012.	04/01/2021.
60636Y	KJ	9	MO HSG DEV COMMSN SER 2 4.03 07/01/2028.....	.....	..	.....1	..1FE	1,000,000	..103.010	1,030,110	1,000,000	1,000,000	.....	.....(4)	.....	.....	.....4.030	4.030	JJ.....	20,150	40,300	06/06/2013.	07/01/2028.
60636Y	KK	6	MO HSG DEV COMMSN SER 2 4.43 07/01/2033.....	.....	..	.....1	..1FE	1,250,000	..102.050	1,275,625	1,250,000	1,250,000	.....	.....(6)	.....	.....	.....4.430	4.430	JJ.....	27,688	55,375	06/06/2013.	07/01/2033.
64966T	FD	1	NYHDC 2014-8SPR A 3.709 02/15/2048.....	.....	..	.....2	..1FM	3,063,744	..102.148	3,064,440	3,000,000	3,055,320	.....	.....(5,649)	.....	.....	.....3.710	3.470	MON...	9,273	106,943	10/24/2014.	02/15/2048.
64972C	BD	4	NYC HSG DEV A TXBL 3.05 06/15/2036.....	.....	..	.....1	..1FE	1,930,038	..100.490	1,939,457	1,930,038	1,930,038	.....	.....1	.....	.....	.....3.050	3.069	MON...	2,616	58,897	06/19/2014.	06/15/2036.
64972C	FS	7	NYC HSG DEV H-1 4.32 11/01/2035.....	.....	..	.....1	..1FE	1,008,000	..100.840	1,008,410	1,000,000	1,007,216	.....	.....(784)	.....	.....	.....4.320	4.211	MN.....	7,200	35,280	01/08/2015.	11/01/2035.
649883	QE	8	NY MTGE AGY SER 166 3.999 04/01/2021.....	.....	..	.....	..1FE	1,000,000	..105.600	1,055,990	1,000,000	1,000,000	.....	.....26	.....	.....	.....4.000	3.999	AO.....	9,998	39,990	11/03/2011.	04/01/2021.
649883	SJ	5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022.....	.....	..	.....1	..1FE	1,000,000	..100.730	1,007,340	1,000,000	1,000,000	.....	.....(1)	.....	.....	.....3.400	3.400	AO.....	8,500	34,000	03/02/2012.	10/01/2022.
649883	TM	7	NY MTGE AGY-172 4.203 10/01/2027.....	.....	..	.....1	..1FE	2,000,000	..100.700	2,014,000	2,000,000	2,000,000	.....	.....88	.....	.....	.....4.200	4.203	AO.....	21,015	84,060	07/12/2012.	10/01/2027.
658207	MA	0	NC HSG FIN AGY 4.00 01/01/2030.....	.....	..	.....1	..1FE	1,120,000	..102.150	1,144,024	1,120,000	1,120,000	.....	.....8	.....	.....	.....4.000	4.000	JJ.....	22,400	46,001	10/27/2011.	01/01/2030.
686087	MP	9	OR HSG & CMNTY SVCS C 2.891 07/01/2033.....	.....	..	.....1	..1FE	1,450,000	..96.980	1,406,181	1,450,000	1,450,000	.....	.....(55)	.....	.....	.....2.890	2.891	JJ.....	20,960	43,407	05/31/2013.	07/01/2033.
76221R	UF	8	RI HSG & MTGE DEV 2T 3.768 10/01/2027.....	.....	..	.....1	..1FE	2,000,000	..99.400	1,987,900	2,000,000	2,000,000	.....	.....(80)	.....	.....	.....3.770	3.768	AO.....	18,840	75,360	01/31/2013.	10/01/2027.
76221T	AL	3	RI HSG SER 64-T 5.00 10/01/2028.....	.....	..	.....1	..1FE	605,000	..103.850	628,280	605,000	605,000	.....	.....43	.....	.....	.....5.000	5.000	AO.....	7,563	30,250	11/22/2013.	10/01/2028.
76221T	AN	9	RI ST HSG FIN SER 64-T 4.00 10/01/2023.....	.....	..	.....1	..1FE	1,000,000	..104.120	1,041,190	1,000,000	1,000,000	.....	.....44	.....	.....	.....4.000	4.000	AO.....	10,000	40,000	11/22/2013.	10/01/2023.
882750	NE	8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....	.....	..	.....1	..1FE	600,000	..99.870	599,244	600,000	600,000	.....	.....46	.....	.....	.....2.880	2.875	JJ.....	8,625	17,974	05/17/2013.	07/01/2041.
88275F	NU	9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039.....	.....	..	.....1	..1FE	1,000,000	..98.000	979,960	1,000,000	1,000,045	.....	.....45	.....	.....	.....3.200	3.267	MS.....	5,511	73,514	10/15/2015.	09/01/2039.
92812Q	U6	2	VA HSG AUTH RENTAL D 3.329 01/01/2020.....	.....	..	.....	..1FE	1,000,000	..103.920	1,039,170	1,000,000	1,000,000	.....	.....(13)	.....	.....	.....3.330	3.329	JJ.....	16,645	33,290	11/17/2011.	01/01/2020.
92812Q	U7	0	VA HSG AUTH RENTAL D 3.579 01/01/2021.....	.....	..	.....	..1FE	1,000,000	..104.220	1,042,220	1,000,000	1,000,000	.....	.....(16)	.....	.....	.....3.580	3.579	JJ.....	17,895	35,790	11/17/2011.	01/01/2021.
92812Q	W5	2	VA ST HSG DEV E 4.154 03/01/2022.....	.....	..	.....1	..1FE	1,000,000	..103.520	1,035,150	1,000,000	1,000,000	.....	.....37	.....	.....	.....4.150	4.154	MS.....	13,847	41,540	12/16/2011.	03/01/2022.
92812U	Q3	5	VA ST HSG DEV D 4.30 12/25/2043.....	.....	..	.....1	..1FE	1,708,033	..101.140	1,727,555	1,708,033	1,708,019	.....	.....2,180	.....	.....	.....4.300	4.339	MON...	6,120	73,514	12/04/2013.	12/25/2043.
92812U	Q4	3	VA HSG DEV A 3.50 10/25/2037.....	.....	..	.....	..1FE	1,731,545	..100.120	1,733,571	1,731,545	1,731,545	.....	.....(1,436)	.....	.....	.....3.500	3.526	MON...	5,050	60,850	11/21/2014.	10/25/2037.
92813T	EE	6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042.....	.....	..	.....1	..1FE	1,687,871	..100.140	1,690,150	1,687,871	1,687,849	.....	.....216	.....	.....	.....3.250	3.272	MON...	4,571	54,929	03/11/2013.	08/25/2042.
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							46,014,285	XXX	46,347,874	45,936,735	46,004,885	0	(5,570)	0	0	XXX	XXX	XXX	357,630	1,613,905	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							263,702,611	XXX	268,539,176	248,867,506	262,337,332	0	(507,531)	0	0	XXX	XXX	XXX	3,148,671	11,429,264	XXX	XXX

E10.5

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates								
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22							
CUSIP Identification			Description			Code	n	F	o	r	e	i	g	n	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																																
00038A	AB	9	ABB TREASURY USA 4.00 06/15/2021.....				1	1FE							1,968,120	103.520	2,070,352	2,000,000	1,980,972			3,044			4.000	4.197	JD		3,556	80,000	06/14/2011.	06/15/2021.
00080Q	AF	2	ABN AMRO BANK NV 4.75 07/28/2025.....	R				2FE							2,991,960	99.730	2,991,987	3,000,000	2,992,230			270			4.750	4.784	JJ		60,563		07/21/2015.	07/28/2025.
00101A	AA	3	AVERY DENNISON 6.625 10/01/17.....				1	2FE							995,290	107.330	1,073,277	1,000,000	998,944			552			6.630	6.690	AO		16,563	66,250	09/20/2007.	10/01/2017.
00101J	AH	9	ADT CORP 4.125 06/15/2023.....				1	3FE							999,860	93.500	935,000	1,000,000	999,873			14			4.130	4.127	JD		1,833	41,250	01/07/2013.	06/15/2023.
001055	AJ	1	AFLAC INC 4.00 02/15/2022.....				1	1FE							998,200	105.400	1,053,996	1,000,000	998,820			167			4.000	4.022	FA		15,111	40,000	02/08/2012.	02/15/2022.
001055	AL	6	AFLAC INC 3.625 06/15/2023.....				1	1FE							2,000,000	102.960	2,059,240	2,000,000	2,000,000			(8)			3.630	3.625	JD		3,222	72,500	06/03/2013.	06/15/2023.
001055	AM	4	AFLAC INC 3.625 11/15/2024.....				1	1FE							1,997,980	101.520	2,030,318	2,000,000	1,998,190			181			3.630	3.637	MN		9,264	74,111	11/04/2014.	11/15/2024.
00164T	AA	6	AMC EAST COMM LLC 5.74 01/15/2028.....				1	1FE							1,940,963	102.150	1,894,388	1,854,541	1,910,176			(7,137)			5.740	5.187	JJ		49,086	106,451	07/22/2010.	01/15/2028.
00206R	AX	0	AT&T INC 4.45 05/15/2021.....				1	2FE							999,250	106.220	1,062,162	1,000,000	999,572			69			4.450	4.459	MN		5,686	44,500	04/26/2011.	05/15/2021.
00206R	AZ	5	AT&T INC 3.875 08/15/2021.....				1	2FE							997,050	103.450	1,034,460	1,000,000	998,200			281			3.880	3.911	FA		14,639	38,750	08/15/2011.	08/15/2021.
00206R	BN	1	AT&T INC 2.625 12/01/2022.....				1	2FE							4,356,790	94.820	4,741,135	5,000,000	4,493,346			61,547			2.630	4.336	JD		10,938	131,250	10/31/2013.	12/01/2022.
00206R	CE	0	AT&T INC 3.90 03/11/2024.....				1	2FE							1,993,920	102.000	2,040,012	2,000,000	1,994,854			523			3.900	3.937	MS		23,833	78,000	03/05/2014.	03/11/2024.
00249E	AA	8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....					2FE							658,253	100.000	658,253	658,253	658,253						3.600	3.623	MON		1,973	23,671	07/29/2013.	11/01/2017.
002799	AN	4	ABBAY NATL TREAS 4.00 03/13/2024.....	R				1FE							1,986,640	104.070	2,081,450	2,000,000	1,988,666			1,143			4.000	4.082	MS		24,000	80,000	03/10/2014.	03/13/2024.
00287Y	AQ	2	ABBVIE INC 3.60 05/14/2025.....				1	2FE							1,996,500	98.710	1,974,152	2,000,000	1,996,686			186			3.600	3.621	MN		9,400	36,000	05/05/2015.	05/14/2025.
00507U	AF	8	ACTAVIS FUNDING 3.85 06/15/2024.....	R			1	2FE							1,992,460	99.960	1,999,284	2,000,000	1,993,431			645			3.850	3.896	JD		3,422	77,000	06/10/2014.	06/15/2024.
00507U	AS	0	ACTAVIS FUNDING 3.80 03/15/2025.....	R			1	2FE							996,450	99.140	991,402	1,000,000	996,691			241			3.800	3.843	MS		11,189	19,317	03/03/2015.	03/15/2025.
00724F	AC	5	ADOBE SYS INC 3.25 02/01/2025.....				1	2FE							1,978,560	97.580	1,951,550	2,000,000	1,980,271			1,711			3.250	3.377	FA		27,083	33,403	01/21/2015.	02/01/2025.
008252	AM	0	AFFILIATED MANAGERS 4.25 02/15/2024.....				1	2FE							2,973,930	100.990	3,029,688	3,000,000	2,978,043			2,210			4.250	4.358	FA		48,167	127,500	02/06/2014.	02/15/2024.
008252	AN	8	AFFILIATED MANAGERS 3.50 08/01/2025.....				1	2FE							1,984,780	95.100	1,901,986	2,000,000	1,985,840			1,060			3.500	3.588	FA		29,167	32,667	02/10/2015.	08/01/2025.
00846U	AJ	0	AGILENT TECH INC 3.875 07/15/2023.....				1	2FE							2,986,320	100.070	3,001,965	3,000,000	2,989,335			1,194			3.880	3.930	JJ		53,604	116,250	06/18/2013.	07/15/2023.
008916	AP	3	AGRIUM INC 3.375 03/15/2025.....	I			1	2FE							998,550	91.500	914,983	1,000,000	998,662			112			3.380	3.392	MS		9,938	18,094	02/25/2015.	03/15/2025.
00912X	AM	6	AIR LEASE CORP 3.875 04/01/2021.....				1	2FE							1,996,040	100.500	2,010,000	2,000,000	1,996,988			508			3.880	3.907	AO		19,375	77,500	03/04/2014.	04/01/2021.
009158	AV	8	AIR PROD & CHEM 3.35 07/31/2024.....				1	1FE							1,993,440	99.950	1,999,080	2,000,000	1,994,243			569			3.350	3.389	JJ		28,103	67,000	07/28/2014.	07/31/2024.
009363	AQ	5	AIRGAS INC 3.65 07/15/2024.....				1	2FE							1,996,100	99.390	1,987,706	2,000,000	1,996,658			332			3.650	3.673	JJ		33,661	78,678	06/12/2014.	07/15/2024.
013078	AA	8	ALBERTO-CULVER CO 5.15 06/01/20.....				1	1FE							999,590	110.330	1,103,291	1,000,000	999,803			39			5.150	5.155	JD		4,292	51,500	05/18/2010.	06/01/2020.
013817	AU	5	ALCOA INC 6.15 08/15/2020.....				1	3FE							998,710	103.000	1,030,000	1,000,000	999,326			123			6.150	6.167	FA		23,233	61,500	07/26/2010.	08/15/2020.
01609W	AQ	5	ALIBABA GROUP 3.60 11/28/2024.....	R			1	1FE							998,170	96.200	961,952	1,000,000	998,339			155			3.600	3.622	MN		3,300	36,000	11/20/2014.	11/28/2024.
017175	AB	6	ALLEGHANY CORP 5.625 09/15/2020.....				1	2FE							1,992,620	109.670	2,193,332	2,000,000	1,995,999			723			5.630	5.674	MS		33,125	112,500	09/15/2010.	09/15/2020.
01741R	AF	9	ALLEGHENY TECH 5.875 08/15/2023.....				1	4FE							1,499,865	59.500	892,500	1,500,000	1,500,153			60			7.630	7.623	FA		43,208	95,625	07/09/2013.	08/15/2023.
018490	AN	2	ALLERGAN INC 3.375 09/15/2020.....				1	2FE							1,993,940	100.760	2,015,212	2,000,000	1,996,895			599			3.380	3.411	MS		19,875	67,500	09/07/2010.	09/15/2020.
020002	BB	6	ALLSTATE CORP 5.75 08/15/2053.....				1	2FE							2,000,000	102.500	2,050,000	2,000,000	2,000,000			(29)			5.750	5.750	FA		43,444	115,000	08/05/2013.	08/15/2053.
021441	AF	7	ALTERA CORP 4.10 11/15/2023.....				1	2FE							1,974,860	104.610	2,092,288	2,000,000	1,979,456			2,156			4.100	4.255	MN		10,478	82,000	10/29/2013.	11/15/2023.
023608	AG	7	AMEREN CORP 3.65 02/15/2026.....				1	2FE							1,998,220	99.630	1,992,532	2,000,000	1,998,198			(22)			3.650	3.661	FA		7,503		11/17/2015.	02/15/2026.
02364W	AX	3	AMERICA MOVIL SA 5.00 10/16/2019.....	R			1	1FE							3,967,440	107.690	4,307,796	4,000,000	3,985,698			3,340			5.000	5.105	AO		41,667	200,000	10/08/2009.	10/16/2019.
02364W	BD	6	AMERICA MOVIL SA 3 07/16/22.....	R			1	1FE							994,900	97.740	977,435	1,000,000	996,485			476			3.130	3.185	JJ		14,323	31,250	07/09/2012.	07/16/2022.
02377B	AB	2	AM AIRLN 15-2 AA 3.60 09/22/2027.....				1	1FE							2,000,000	101.130	2,022,500	2,000,000	1,999,998			(2)			3.600	3.600	MS		19,400		09/10/2015.	09/22/2027.
02377U	AB	0	AMER AIRLINES 2013-2 4.95 01/15/2023.....				1	2FE							867,830	106.000	919,899	867,830	867,830			119			4.950	4.950	JJ		19,808	42,958	07/24/2013.	01/15/2023.
02580E	CC	5	AMER EXPR BK FSB 6.00 09/13/17.....					1FE							997,550	107.070	1,070,736	1,000,000	999,475			285			6.000	6.033	MS		18,000	60,000	09/10/2007.</	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.7

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description				NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
02581F	YE	3	AMER EXPR CENTUR 6.00 09/13/17.....				1FE	997,550	107.130	1,071,272	1,000,000	999,475		285			6.000	6.033	MS	18,000	60,000	09/10/2007	09/13/2017
02635P	TQ	6	AMER GENL FIN MTN 6.50 09/15/2017.....				4FE	499,785	101.880	509,375	500,000	499,821					6.500	6.502	MS	9,569	32,500	09/12/2007	09/15/2017
02666Q	G7	2	AMER HONDA FIN 3.875 09/21/2020 MTN.....				1FE	997,370	105.940	1,059,391	1,000,000	998,631		259			3.880	3.907	MS	10,764	38,750	09/14/2010	09/21/2020
02666Q	J7	9	AMER HONDA FIN 3.80 09/20/2021.....				1FE	1,994,720	105.350	2,107,056	2,000,000	1,996,738		501			3.800	3.832	MS	21,322	76,000	09/13/2011	09/20/2021
03027W	AJ	1	AMERICAN TOWER TRUST 3.07 03/15/2023.....			1	1FE	2,893,740	97.380	2,921,309	3,000,000	2,917,102		9,768			3.070	3.525	MON	4,093	92,100	07/10/2013	03/15/2023
03027X	AA	8	AMERICAN TOWER 4.70 03/15/2022.....			1	2FE	998,100	105.170	1,051,740	1,000,000	998,719		174			4.700	4.724	MS	13,839	47,000	03/07/2012	03/15/2022
03073E	AJ	4	AMERISOURCEBERGEN 3.50 11/15/2021.....			1	1FE	998,580	102.030	1,020,261	1,000,000	999,108		135			3.500	3.517	MN	4,472	35,000	11/08/2011	11/15/2021
03073E	AL	9	AMERISOURCEBERGEN 3.40 05/15/2024.....			1	1FE	1,994,300	98.040	1,960,700	2,000,000	1,995,084		499			3.400	3.434	MN	8,689	68,000	05/19/2014	05/15/2024
03076C	AF	3	AMERIPRISE FINL 4.00 10/15/2023.....			1	1FE	1,990,360	103.270	2,065,440	2,000,000	1,992,324		823			4.000	4.058	AO	16,889	80,000	09/03/2013	10/15/2023
03076C	AG	1	AMERIPRISE FINL 3.70 10/15/2024.....			1	1FE	1,993,120	101.310	2,026,180	2,000,000	1,993,915		604			3.700	3.741	AO	15,622	79,550	09/15/2014	10/15/2024
031162	AV	2	AMGEN INC 5.85 06/01/2017.....			1	2FE	3,278,040	105.790	3,173,838	3,000,000	3,057,724		(38,662)			5.850	4.433	JD	14,625	175,500	08/04/2009	06/01/2017
034863	AD	2	ANGLO AMERICAN 4.45 09/27/2020.....		R	1	2FE	1,999,520	71.000	1,420,000	2,000,000	1,999,746		47			4.450	4.453	MS	23,239	89,000	09/20/2010	09/27/2020
03523T	AN	8	ANHEUSER-BUSCH 5.375 01/15/2020.....			1	1FE	2,980,350	110.590	3,317,577	3,000,000	2,991,303		1,877			5.380	5.456	JJ	74,354	161,250	10/13/2009	01/15/2020
035242	AA	4	ANHEUSER-BUSCH 2.625 01/17/2023.....			1	1FE	1,986,940	95.950	1,918,970	2,000,000	1,990,443		1,216			2.630	2.700	JJ	23,917	52,500	01/14/2013	01/17/2023
037389	AW	3	AON CORP 5 09/30/20.....			1	2FE	996,370	109.000	1,089,975	1,000,000	998,080		350			5.000	5.046	MS	12,639	50,000	09/07/2010	09/30/2020
037411	BD	6	APACHE CORP 2.625 01/15/2023.....			1	2FE	1,863,300	91.220	1,824,398	2,000,000	1,877,809		14,509			2.630	3.616	JJ	24,208	52,500	01/08/2015	01/15/2023
03765H	AA	9	APOLLO MNGMT HLD 4.00 05/30/2024.....			1	1FE	1,994,440	98.420	1,968,426	2,000,000	1,995,181		472			4.000	4.034	MN	6,889	80,000	05/27/2014	05/30/2024
037833	AK	6	APPLE INC 2.40 05/03/2023.....			1	1FE	931,750	97.460	974,646	1,000,000	947,228		6,283			2.400	3.213	MN	3,867	24,000	06/19/2013	05/03/2023
037833	AS	9	APPLE INC 3.45 05/06/2024.....		SD	1	1FE	2,997,480	103.630	3,108,957	3,000,000	2,997,839		220			3.450	3.460	MN	15,813	103,500	04/29/2014	05/06/2024
038222	AF	2	APPLIED MATERIAL 4.30 06/15/2021.....			1	1FE	1,995,780	106.590	2,131,848	2,000,000	1,997,491		400			4.300	4.326	JD	3,822	86,000	06/01/2011	06/15/2021
038222	AJ	4	APPLIED MATERIAL 3.90 10/01/2025.....			1	1FE	1,992,760	100.200	2,003,958	2,000,000	1,992,928		168			3.900	3.944	AO	21,017		09/21/2015	10/01/2025
03938L	AU	8	ARCELORMITTAL 5.50 03/01/2021.....			1	3FE	993,570	79.950	799,470	1,000,000	996,231		596			6.500	6.587	MS	21,667	62,500	02/28/2011	03/01/2021
03938L	AW	4	ARCELORMITTAL 4.50 02/25/2017.....		R	1	3FE	1,993,820	96.500	1,930,000	2,000,000	1,998,451		1,273			5.500	5.571	FA	38,500	105,000	02/23/2012	02/25/2017
039483	BB	7	ARCHER-DANIELS 4.479 03/01/2021.....			1	1FE	453,281	109.160	491,235	450,000	451,895		(320)			4.480	4.387	MS	6,719	25,362	03/30/2011	03/01/2021
04010L	AN	3	ARES CAPITAL CORP 4.875 11/30/2018.....			1	2FE	2,054,000	103.520	2,070,360	2,000,000	2,033,912		(10,716)			4.880	4.250	MN	8,396	97,500	01/23/2014	11/30/2018
04010L	AP	8	ARES CAPITAL CORP 3.875 01/15/2020.....			1	2FE	2,003,700	101.590	2,031,794	2,000,000	2,003,203		(497)			3.880	3.831	JJ	35,736	50,375	01/23/2015	01/15/2020
04015C	AA	6	ARES FIN CO LLC 4.00 10/08/2024.....			1	2FE	1,965,360	93.010	1,860,166	2,000,000	1,968,889		2,878			4.000	4.214	AO	18,444	80,000	10/01/2014	10/08/2024
040555	CQ	5	ARIZONA PUB SERV 3.35 06/15/2024.....			1	1FE	2,997,240	101.580	3,047,532	3,000,000	2,997,601		242			3.350	3.361	JD	4,467	100,500	06/09/2014	06/15/2024
042735	BA	7	ARROW ELECTRONIC 6 04/01/20.....			1	2FE	1,999,380	108.980	2,179,646	2,000,000	1,999,705		59			6.000	6.004	AO	30,000	120,000	09/23/2009	04/01/2020
045488	AC	7	ASSOC BANC-CORP 5.125 03/28/2016.....			1	2FE	1,003,990	100.550	1,005,467	1,000,000	1,000,143		(880)			5.130	5.033	MS	13,240	51,250	03/29/2011	03/28/2016
04621W	AC	4	ASSURED GUARANTY 5.00 07/01/2024.....			1	2FE	997,950	102.960	1,029,624	1,000,000	998,218		164			5.000	5.026	JJ	25,000	51,528	06/17/2014	07/01/2024
048303	CE	9	ATLANTIC CITY ELEC 4.35 04/01/2021.....			1	1FE	998,480	105.510	1,055,073	1,000,000	999,117		147			4.350	4.369	AO	10,875	43,500	03/29/2011	04/01/2021
052528	AH	9	AUST & NZ BANK 4.50 03/19/2024.....		R	1	1FE	998,640	100.370	1,003,704	1,000,000	998,840		114			4.500	4.517	MS	12,750	45,000	03/12/2014	03/19/2024
05252A	BK	6	AUST & NZ BANK 4.875 01/12/2021.....		R	1	1FE	997,570	109.710	1,097,149	1,000,000	998,631		235			4.880	4.906	JJ	22,885	48,750	01/05/2011	01/12/2021
053015	AE	3	AUTOMATIC DATA 3.375 09/15/2025.....			1	1FE	1,997,820	102.160	2,043,194	2,000,000	1,997,874		54			3.380	3.388	MS	19,875		09/08/2015	09/15/2025
05329W	AJ	1	AUTONATION INC 6.75 04/15/18.....			1	2FE	982,500	109.040	1,090,446	1,000,000	993,949		2,360			6.750	7.041	AO	14,250	67,500	05/19/2010	04/15/2018
05329W	AM	4	AUTONATION INC 4.50 10/01/2025.....			1	2FE	2,989,890	101.610	3,048,363	3,000,000	2,990,136		246			4.500	4.542	AO	37,500		09/16/2015	10/01/2025
05348E	AW	9	AVALONBAY COMMUN GMTN 3.50 11/15/2025.....			1	2FE	1,993,480	99.220	1,984,328	2,000,000	1,993,548		68			3.500	3.539	MN	8,750		11/04/2015	11/15/2025
05367A	AD	5	AVIATION CAPITAL 6.75 04/06/2021.....			1	2FE	1,000,000	111.950	1,119,521	1,000,000	1,000,000					6.750	6.750	AO	15,938	67,500	03/30/2011	04/06/2021
05367A	AH	6	AVIATION CAPITAL 4.875 10/01/2025.....			1	2FE	2,987,910	99.760	2,992,872	3,000,000	2,988,221		311			4.880	4.926	AO	42,250		09/14/2015	10/01/2025
05379B	AP	2	AVISTA CORP 5.125 04/01/22.....			1	1FE	2,993,100	109.880	3,296,448	3,000,000	2,996,042		525			5.130	5.150	AO	38,438	153,750	09/15/2009	04/01/2022
05490L	AA	7	BLUE CRS/SHLD MN 3.79 05/01/2025.....			1	1FE	1,999,820	98.880	1,977,512	2,000,000	1,999,844		24			3.790	3.791	MN	12,633	39,374	04/21/2015	05/01/2025
05523R	AB	3	BAE SYSTEMS PLC 4.75 10/11/2021.....		R	1	2FE	998,980	106.340	1,063,357	1,000,000	999,353		95			4.750	4.763	AO	10,556	47,500	10/05/2011	10/11/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.8

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05541V	AE	6	BG ENERGY CAPITAL PLC 4.00 10/15/2021.....	R	1	1FE			2,096,620	103.620	2,072,480	2,000,000	2,062,358		(9,594)				4.000	3.402	AO	16,889	80,000	04/02/2012	10/15/2021
055451	AU	2	BHP FINANCE USA 3.85 09/30/2023.....	R	1	1FE			998,770	94.200	941,967	1,000,000	999,008		108				3.850	3.865	MS	9,732	38,500	09/25/2013	09/30/2023
05565Q	BU	1	BP CAPITAL MKT PLC 3.561 11/01/2021.....	R	1	1FE			1,000,000	101.640	1,016,421	1,000,000	1,000,000						3.560	3.561	MN	5,935	35,610	10/27/2011	11/01/2021
05565Q	CP	1	BP CAPITAL PLC 3.814 02/10/2024.....	R	1	1FE			2,000,000	99.790	1,995,702	2,000,000	2,000,000						3.810	3.814	FA	29,876	76,280	02/05/2014	02/10/2024
05569A	AB	5	BP AMI LEASING 5.523 05/08/2019.....		1	1FE			5,000,000	109.860	5,493,185	5,000,000	5,000,000						5.520	5.523	MN	40,655	276,150	05/01/2009	05/08/2019
05578D	AG	7	BPCE 4.00 04/15/2024.....			1FE			3,992,800	103.600	4,143,976	4,000,000	3,993,839		615				4.000	4.022	AO	33,778	160,000	04/08/2014	04/15/2024
05578Q	AD	5	BPCE 4.50 03/15/2025.....	R		2FE			1,971,540	95.950	1,919,096	2,000,000	1,974,352		2,185				4.500	4.673	MS	26,500	90,000	09/08/2014	03/15/2025
057224	BC	0	BAKER HUGHES INC 3.20 08/15/2021.....		1	1FE			2,993,880	98.990	2,969,769	3,000,000	2,996,317		589				3.200	3.224	FA	36,267	96,000	08/10/2011	08/15/2021
05990K	AC	0	BANC OF CALIFORNIA 5.25 04/15/2025.....		1	2FE			1,995,000	96.890	1,937,808	2,000,000	1,995,319		319				5.250	5.282	AO	22,167	55,125	03/31/2015	04/15/2025
06051G	FF	1	BANK OF AMER CRP 4.00 04/01/2024.....			2FE			996,250	102.360	1,023,604	1,000,000	996,803		321				4.000	4.046	AO	10,000	40,000	03/27/2014	04/01/2024
06051G	FH	7	BANK OF AMER CRP MTN 4.20 08/26/2024.....			2FE			1,998,540	100.180	2,003,546	2,000,000	1,998,703		122				4.200	4.209	FA	29,167	84,000	08/21/2014	08/26/2024
06051G	FS	3	BANK OF AMER CRP MTN 3.875 08/01/2025.....			2FE			1,996,380	101.520	2,030,410	2,000,000	1,996,507		127				3.880	3.897	FA	32,507		07/27/2015	08/01/2025
06406H	BY	4	BANK OF NY MELLON 3.55 09/23/2021.....		1	1FE			1,998,660	104.640	2,092,812	2,000,000	1,999,175		128				3.550	3.558	MS	19,328	71,000	09/16/2011	09/23/2021
06406H	CQ	0	BANK OF NY MELLON MTN 3.95 11/18/2025.....		1	1FE			2,082,200	104.960	2,099,238	2,000,000	2,073,599		(6,199)				3.950	3.503	MN	9,436	79,000	07/31/2014	11/18/2025
064159	HB	5	BANK NOVA SCOTIA 4.50 12/16/2025.....	I		1FE			4,999,600	99.480	4,974,230	5,000,000	4,999,601		1				4.500	4.501	JD	9,375		12/09/2015	12/16/2025
064255	AR	3	BK TOKYO-MITSUBISHI UFJ 4.10 09/09/2023.....	R		1FE			996,100	105.560	1,055,569	1,000,000	996,865		340				4.100	4.148	MS	12,756	41,000	09/03/2013	09/09/2023
064255	AW	2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024.....	R		1FE			2,993,550	102.440	3,073,284	3,000,000	2,994,546		559				3.750	3.776	MS	34,688	112,500	03/04/2014	03/10/2024
06541E	AA	0	BANK UNITED 8 03/15/09 MTNA.....			6*			1,993,984			1,878,000							8.000	6,400.000	MS			04/17/2001	03/15/2009
06652K	AA	1	BANKUNITED INC 4.875 11/17/2025.....		1	2FE			4,951,300	99.070	4,953,515	5,000,000	4,951,766		466				4.880	5.000	MN	29,792		11/12/2015	11/17/2025
066836	AA	5	BAPTIST HEALTH 4.59 08/15/21.....		1	1FE			2,000,000	108.330	2,166,580	2,000,000	2,000,000		89				4.590	4.590	FA	34,680	91,800	05/09/2011	08/15/2021
067383	AC	3	CR BARD INC 4.40 01/15/2021.....		1	2FE			992,820	106.010	1,060,130	1,000,000	996,029		688				4.400	4.489	JJ	20,289	44,000	12/15/2010	01/15/2021
06739F	HV	6	BARCLAYS PLC BKNT 3.75 05/15/2024.....	R		1FE			4,998,350	101.830	5,091,655	5,000,000	4,998,579		142				3.750	3.754	MN	23,958	187,500	05/12/2014	05/15/2024
06739G	BP	3	BARCLAYS BK PLC 5.14 10/14/2020.....	R	1	2FE			999,300	108.530	1,085,344	1,000,000	999,621		68				5.140	5.149	AO	10,994	51,400	10/06/2010	10/14/2020
07177M	AA	1	BAXALTA INC 4.00 06/23/2025.....		1	2FE			1,986,480	98.950	1,979,044	2,000,000	1,987,059		579				4.000	4.083	JD	1,778	40,000	06/18/2015	06/23/2025
071813	BA	6	BAXTER INTL 4.50 08/15/19.....		1	2FE			996,660	106.010	1,060,108	1,000,000	998,610		346				4.500	4.542	FA	17,000	45,000	08/17/2009	08/15/2019
071813	BC	2	BAXTER INTL 4.25 03/15/20.....		1	2FE			996,120	105.900	1,059,035	1,000,000	998,172		389				4.250	4.298	MS	12,514	42,500	03/04/2010	03/15/2020
07274E	AG	8	BAYER US FINANCE 3.375 10/08/2024.....		1	1FE			1,980,220	100.530	2,010,538	2,000,000	1,982,303		1,698				3.380	3.493	AO	15,563	67,500	10/01/2014	10/08/2024
07330M	AA	5	BRANCH BKG & TR 3.80 10/30/2026.....		1	1FE			1,995,120	101.370	2,027,474	2,000,000	1,995,595		363				3.800	3.825	AO	12,878	82,544	09/22/2014	10/30/2026
07330M	AB	3	BRANCH BKG & TR 3.625 09/16/2025.....		1	1FE			1,998,660	100.980	2,019,550	2,000,000	1,998,693		33				3.630	3.633	MS	21,146		09/09/2015	09/16/2025
081437	AH	8	BEMIS CO INC 4.50 10/15/2021.....		1	2FE			993,530	104.500	1,044,995	1,000,000	995,924		602				4.500	4.581	AO	9,500	45,000	09/27/2011	10/15/2021
084423	AC	6	BERKLEY W.R. 8.70 01/01/2022.....			2FE			977,500	124.410	1,244,098	1,000,000	986,255		1,664				8.700	9.002	JJ	43,500	87,000	06/08/2009	01/01/2022
084670	BJ	6	BERKSHIRE HATHWAY 3.00 02/11/2023.....		1	1FE			991,540	101.760	1,017,638	1,000,000	993,723		778				3.000	3.099	FA	11,667	30,000	01/29/2013	02/11/2023
092113	AG	4	BLACK HILLS CORP 5.875 07/15/20.....		1	2FE			1,000,000	110.260	1,102,614	1,000,000	1,000,000						5.880	5.875	JJ	27,090	58,750	07/13/2010	07/15/2020
09247X	AC	5	BLACKROCK INC 6.25 09/15/2017.....		1	1FE			3,967,840	107.990	4,319,408	4,000,000	3,993,000		3,774				6.250	6.360	MS	73,611	250,000	09/12/2007	09/15/2017
09256B	AD	9	BLACKSTONE HLDGS 4.75 02/15/2023.....		1	1FE			3,124,710	106.990	3,209,769	3,000,000	3,101,028		(11,942)				4.750	4.198	FA	53,833	142,500	12/12/2013	02/15/2023
093662	AG	9	BLOCK FINANCIAL 5.25 10/01/2025.....		1	2FE			3,988,000	102.250	4,090,028	4,000,000	3,988,238		238				5.250	5.289	AO	53,083		09/25/2015	10/01/2025
097014	AL	8	BOEING CAP CORP 4.7 10/27/19.....		1	1FE			2,997,870	109.740	3,292,230	3,000,000	2,999,067		218				4.700	4.709	AO	25,067	141,000	10/22/2009	10/27/2019
09751W																									

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For rei gn	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11133T AA 1	BROADRIDGE FINAN	6.125	06/01/2017	.....	.....	1	2FE	457,717	104.730	483,867	462,000	461,223	.....	509	.....	.....	6.130	6.251	JD	2,358	28,298	05/23/2007	06/01/2017
112585 AH 7	BROOKFIELD ASSET	4.00	01/15/2025	.....	.....	1	2FE	2,000,000	97.740	1,954,796	2,000,000	2,000,000	.....	.....	.....	.....	4.000	4.000	JJ	36,889	40,000	01/12/2015	01/15/2025
118230 AJ 0	BUCKEYE PARTNERS	4.875	02/01/2021	.....	.....	1	2FE	996,200	96.840	968,412	1,000,000	997,866	.....	361	.....	.....	4.880	4.923	FA	20,313	48,750	01/04/2011	02/01/2021
120568 AT 7	BUNGE LTD FIN CP 8	06/15/19		.....	.....	1	2FE	999,970	116.080	1,160,821	1,000,000	1,000,000	.....	0	.....	.....	8.500	8.500	JD	3,778	85,000	06/04/2009	06/15/2019
12189L AT 8	BURLINGTON NORTH SF	3.40	09/01/2024	.....	.....	1	2FE	997,710	99.590	995,905	1,000,000	997,988	.....	200	.....	.....	3.400	3.427	MS	11,333	35,228	08/11/2014	09/01/2024
12505B AD 2	CBRE SERVICES INC	4.875	03/01/2026	.....	.....	1	2FE	1,984,800	99.380	1,987,500	2,000,000	1,985,270	.....	470	.....	.....	4.880	4.968	MS	37,375	.....	08/06/2015	03/01/2026
12527G AC 7	CF INDUSTRIES INC	3.45	06/01/2023	.....	.....	1	2FE	1,833,600	93.060	1,861,214	2,000,000	1,862,947	.....	15,225	.....	.....	3.450	4.549	JD	5,750	69,000	01/09/2014	06/01/2023
125509 BM 0	CIGNA CORP	5.125	06/15/20	.....	.....	1	2FE	994,740	109.040	1,090,411	1,000,000	997,367	.....	513	.....	.....	5.130	5.192	JD	2,278	51,250	05/12/2010	06/15/2020
12572Q AE 5	CME GROUP INC	3.00	09/15/2022	.....	.....	1	1FE	1,993,820	100.510	2,010,248	2,000,000	1,995,664	.....	575	.....	.....	3.000	3.036	MS	17,667	60,000	09/05/2012	09/15/2022
12572Q AG 0	CME GROUP INC	3.00	03/15/2025	.....	.....	1	1FE	1,996,220	98.140	1,962,870	2,000,000	1,996,493	.....	273	.....	.....	3.000	3.022	MS	17,667	31,000	03/04/2015	03/15/2025
126117 AQ 3	CNA FINANCIAL	5.875	08/15/2020	.....	.....	1	2FE	1,993,700	111.380	2,227,610	2,000,000	1,996,648	.....	614	.....	.....	5.880	5.917	FA	44,389	117,500	08/05/2010	08/15/2020
12626P AL 7	CRH AMERICA INC	5.75	01/15/2021	.....	.....	1	2FE	1,048,950	112.350	1,123,493	1,000,000	1,028,832	.....	(4,903)	.....	.....	5.750	5.094	JJ	26,514	57,500	07/07/2011	01/15/2021
126650 AW 0	CVS CAREMARK	5.298	01/11/27	.....	.....	1	2FE	1,045,001	107.760	1,126,131	1,045,001	1,045,003	.....	(1)	.....	.....	5.300	5.357	MON	3,230	55,364	12/09/2004	01/11/2027
126650 BH 2	CVS CAREMARK	5.75	06/01/17	.....	.....	1	2FE	298,832	105.830	319,603	302,000	301,434	.....	373	.....	.....	5.750	5.890	JD	1,447	17,365	05/22/2007	06/01/2017
127055 AG 6	CABOT CORP	5.10/01/16		.....	.....	1	2FE	1,986,440	102.290	2,045,752	2,000,000	1,998,318	.....	2,151	.....	.....	5.000	5.116	AO	25,000	100,000	09/21/2009	10/01/2016
133131 AS 1	CAMDEN PROP TRST	4.875	06/15/2023	.....	.....	1	2FE	1,977,560	107.820	2,156,366	2,000,000	1,984,602	.....	1,667	.....	.....	4.880	5.000	JD	4,333	97,500	05/31/2011	06/15/2023
13342B AE 5	CAMERON INTERNATIONAL	4.50	06/01/2021	.....	.....	1	2FE	1,983,020	104.640	2,092,762	2,000,000	1,989,850	.....	1,615	.....	.....	4.500	4.607	JD	7,500	90,000	05/25/2011	06/01/2021
136375 BV 3	CANADIAN NATL RR	2.85	12/15/2021	.....	.....	1	1FE	1,986,780	100.510	2,010,174	2,000,000	1,991,754	.....	1,250	.....	.....	2.850	2.926	JD	2,533	57,000	11/07/2011	12/15/2021
13643E AG 0	CANADIAN OIL SANDS TR	4.50	04/01/2022	.....	.....	1	2FE	1,984,420	90.500	1,810,000	2,000,000	1,989,462	.....	1,426	.....	.....	4.500	4.598	AO	22,500	90,000	03/26/2012	04/01/2022
13645R AK 0	CANADIAN PAC LTD	4.45	03/15/2023	.....	.....	1	2FE	1,991,500	106.610	2,132,270	2,000,000	1,994,516	.....	632	.....	.....	4.450	4.495	MS	26,206	89,000	09/20/2010	03/15/2023
14040H BG 9	CAPITAL ONE FINL	3.20	02/05/2025	.....	.....	1	2FE	997,540	96.740	967,365	1,000,000	997,732	.....	192	.....	.....	3.200	3.229	FA	12,978	16,000	02/02/2015	02/05/2025
14040H BJ 3	CAPITAL ONE FINL	4.20	10/29/2025	.....	.....	1	2FE	4,999,606	98.770	4,938,480	5,000,000	4,999,606	.....	6	.....	.....	4.200	4.201	AO	36,167	.....	10/26/2015	10/29/2025
14042E 3Y 4	CAPITAL ONE NA BNKT	2.95	07/23/2021	.....	.....	1	2FE	3,988,720	99.100	3,963,876	4,000,000	3,990,846	.....	1,491	.....	.....	2.950	2.995	JJ	51,789	117,672	07/21/2014	07/23/2021
14149Y BE 7	CARDINAL HEALTH	3.75	09/15/2025	.....	.....	1	2FE	1,998,560	101.670	2,033,346	2,000,000	1,998,539	.....	(21)	.....	.....	3.750	3.759	MS	22,083	17,083	06/16/2015	09/15/2025
141781 AY 0	CARGILL INC	4.307	05/14/2021	.....	.....	1	1FE	2,172,000	107.140	2,327,148	2,172,000	2,172,000	.....	(4)	.....	.....	4.310	4.307	MN	12,213	93,548	05/25/2011	05/14/2021
141781 G# 5	CARGILL INC	7.28	06-30-23	.....	.....	1	1FE	986,156	110.060	926,799	842,105	912,206	.....	(16,285)	.....	.....	7.280	4.893	JD	170	61,305	10/29/2004	06/30/2023
142339 AE 0	CARLISLE COS INC	5.125	12/15/2020	.....	.....	1	2FE	1,991,000	106.620	2,132,390	2,000,000	1,994,986	.....	867	.....	.....	5.130	5.183	JD	4,556	102,500	12/06/2010	12/15/2020
14309U AA 0	CARLYLE HLDGS FINANCE	3.875	02/01/2023	.....	.....	1	1FE	2,009,750	101.980	2,039,688	2,000,000	2,007,278	.....	(882)	.....	.....	3.880	3.816	FA	32,292	77,500	01/16/2013	02/01/2023
14754D AG 5	CASH AMER INTL	5.75	05/15/2018	.....	.....	1	2	1,000,000	100.500	1,005,000	1,000,000	1,000,000	.....	.....	.....	.....	5.750	5.750	MN	7,347	57,500	05/08/2013	05/15/2018
149123 BV 2	CATERPILLAR INC	3.90	05/27/2021	.....	.....	1	1FE	1,990,660	106.250	2,124,958	2,000,000	1,994,501	.....	896	.....	.....	3.900	3.957	MN	7,367	78,000	05/24/2011	05/27/2021
149123 CC 3	CATERPILLAR INC	3.40	05/15/2024	.....	.....	1	1FE	999,830	100.910	1,009,066	1,000,000	999,859	.....	14	.....	.....	3.400	3.402	MN	4,344	34,000	05/05/2014	05/15/2024
14916R AC 8	CATHOLIC HEALTH	2.95	11/01/22	.....	.....	1	1FE	1,994,680	97.610	1,952,158	2,000,000	1,996,083	.....	510	.....	.....	2.950	2.982	MN	9,833	59,000	10/25/2012	11/01/2022
151020 AE 4	CELGENE CORP	3.95	10/15/2020	.....	.....	1	2FE	1,994,900	104.880	2,097,644	2,000,000	1,997,322	.....	498	.....	.....	3.950	3.981	AO	16,678	79,000	10/04/2010	10/15/2020
151020 AH 7	CELGENE CORP	3	08/15/22	.....	.....	1	2FE	1,998,980	99.090	1,981,776	2,000,000	1,999,296	.....	94	.....	.....	3.250	3.256	FA	24,556	65,000	08/06/2012	08/15/2022
15135U AD 1	CENOVUS ENERGY	5.70	10/15/2019	.....	.....	1	2FE	2,997,990	105.020	3,150,465	3,000,000	2,999,198	.....	185	.....	.....	5.700	5.708	AO	36,100	171,000	09/15/2009	10/15/2019
15189Y AC 0	CENTERPOINT ENER	6.15	05/01/2016	.....	.....	1	2FE	498,220	101.570	507,836	500,000	499,921	.....	229	.....	.....	6.150	6.199	MN	5,125	30,750	05/15/2006	05/01/2016
154051 BH 8	CENTRAL MAINE	5.70	06/01/2019	.....	.....	1	1FE	1,001,770	109.280	1,092,846	1,000,000	1,000,736	.....	(190)	.....	.....	5.700	5.676	JD	4,750	57,000	05/27/2009	06/01/2019
15639K AA 0	CENTRICA PLC	4.00	10/16/2023	.....	R	1	2FE	1,985,840	100.360	2,007,114	2,000,000	1,988,495	.....	1,231	.....	.....	4.000	4.087	AO	16,667	80,000	10/10/2013	10/16/2023
161175 AM 6	CCO SAFARI II	4.908	07/23/2025	.....	.....	1	2FE	2,000,000	99.720	1,994,410	2,000,000	2,000,000	.....	.....	.....	.....	4.910	4.908	JJ	43,081	.....	07/09/2015	07/23/2025
166764 AH 3	CHEVRON CORP	3.191	06/24/2023	.....	.....	1	1FE	2,000,000	100.440	2,008,750	2,000,000	2,000,000	.....	.....	.....	.....	3.190	3.191	JD	1,241	63,820	06/17/2013	06/24/2023
171232 AE 1	CHUBB CORP	6.80	11/15/2031	.....	.....	1	1FE	1,312,810	129.610	1,296,128	1,000,000	1,295,045	.....	(12,825)	.....	.....	6.800	4.229	MN	8,689	68,000	08/01/2014	11/15/2031
17275R AC 6	CISCO SYSTEMS	5	02/22/16	.....	.....	1	1FE	3,248,430	100.640	3,019,068	3,000,000	3,006,044	.....	(42,002)	.....	.....	5.500	4.049	FA	59,125	165,000	07/28/2009	02/22/2016

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967	GK	1	CITIGROUP INC 4.05 07/30/2022.....						2FE	1,000,000	102.170	1,021,697	1,000,000	1,000,000		7			4.050	4.050	JJ.....	16,988	40,500	02/05/2013	07/30/2022.
172967	GT	2	CITIGROUP INC 3.50 05/15/2023.....						2FE	994,570	98.560	985,618	1,000,000	995,819		488			3.500	3.565	MN.....	4,472	35,000	05/07/2013	05/15/2023.
172967	HB	0	CITIGROUP INC 5.50 09/13/2025.....						2FE	3,000,000	108.550	3,256,608	3,000,000	3,000,000					5.500	5.500	MS.....	49,500	165,000	09/10/2013	09/13/2025.
172967	HD	6	CITIGROUP INC 3.875 10/25/2023.....						2FE	1,995,400	103.330	2,066,668	2,000,000	1,996,259		402			3.880	3.903	AO.....	14,208	77,500	10/21/2013	10/25/2023.
172967	HT	1	CITIGROUP INC 3.75 06/16/2024.....						2FE	4,993,800	101.850	5,092,555	5,000,000	4,994,612		532			3.750	3.765	JD.....	7,813	187,500	06/09/2014	06/16/2024.
174610	AJ	4	CITIZENS FIN GRP 4.35 08/01/2025.....					1	2FE	2,000,000	100.190	2,003,868	2,000,000	1,999,811		(189)			4.350	4.352	FA.....	36,492		07/28/2015	08/01/2025.
174610	AK	1	CITIZENS FIN GRP 4.30 12/03/2025.....					1	2FE	1,997,900	100.440	2,008,796	2,000,000	1,997,913		13			4.300	4.313	JD.....	6,689		11/30/2015	12/03/2025.
178566	AC	9	CITY NATIONAL 5.25 09/15/2020.....					1	1FE	1,994,760	111.030	2,220,600	2,000,000	1,997,200		512			5.250	5.284	MS.....	30,917	105,000	09/08/2010	09/15/2020.
19075Q	AB	8	COBANK, ACB 7.875 04/16/2018.....						1FE	1,000,000	112.050	1,120,465	1,000,000	1,000,000					7.880	7.875	AO.....	16,625	78,750	04/14/2008	04/16/2018.
19122T	AE	9	COCA-COLA ENTER 3.25 08/19/2021.....					1	2FE	982,460	100.670	1,006,713	1,000,000	989,388		1,679			3.250	3.459	FA.....	11,917	32,500	08/16/2011	08/19/2021.
191241	AD	0	COCA-COLA FEMSA 4.625 02/15/2020.....			R		1	1FE	2,984,730	107.370	3,221,088	3,000,000	2,992,879		1,532			4.630	4.689	FA.....	52,417	138,750	02/02/2010	02/15/2020.
191241	AE	8	COCA-COLA FEMSA 3.875 11/26/2023.....			R		1	1FE	1,970,320	101.490	2,029,894	2,000,000	1,975,599		2,572			3.880	4.057	MN.....	7,535	77,500	11/19/2013	11/26/2023.
19567P	AH	2	COLONIAL GAS CO 6.34 04/07/28.....						1FE	1,713,120	117.190	1,757,829	1,500,000	1,674,883		(9,575)			7.120	5.780	FA.....	40,347	106,800	01/22/2003	04/07/2028.
195869	AP	7	COLONIAL PIPELINE 3.75 10/01/2025.....					1	1FE	1,994,520	98.430	1,968,656	2,000,000	1,994,654		134			3.750	3.783	AO.....	20,625		09/16/2015	10/01/2025.
19828J	AA	6	COLUMBIA PROPERTY 4.15 04/01/2025.....					1	2FE	998,590	98.830	988,254	1,000,000	998,705		115			4.150	4.167	AO.....	10,375	22,940	03/09/2015	04/01/2025.
20030N	AP	6	COMCAST CORP 6.50 01/15/2017.....					1	1FE	1,030,890	105.260	1,052,637	1,000,000	1,004,086		(3,702)			6.500	6.088	JJ.....	29,972	65,000	10/23/2006	01/15/2017.
200339	DX	4	COMERICA BANK BKNT 4.00 07/27/2025.....						1FE	2,981,910	101.470	3,044,109	3,000,000	2,982,545		635			4.000	4.074	JJ.....	51,333		07/22/2015	07/27/2025.
200340	AQ	0	COMERICA INC 3.80 07/22/2026.....						1FE	1,995,600	98.670	1,973,496	2,000,000	1,996,029		300			3.800	3.823	JJ.....	33,567	76,000	07/17/2014	07/22/2026.
202795	HS	2	COMMONWLTH EDIS 6.15 09/15/2017.....					1	1FE	997,180	107.420	1,074,168	1,000,000	999,394		327			6.150	6.188	MS.....	18,108	61,500	09/04/2007	09/15/2017.
203233	AA	9	COMMONWEALTH REIT 5.875 09/15/2020.....					1	2FE	1,957,060	107.550	2,151,008	2,000,000	1,976,545		4,180			5.880	6.166	MS.....	34,597	117,500	09/14/2010	09/15/2020.
20449E	XN	1	COMPASS BANK BKNT 6.40 10/01/2017.....						2FE	999,380	105.470	1,054,730	1,000,000	999,870		68			6.400	6.408	AO.....	16,000	64,000	09/12/2007	10/01/2017.
20453K	AA	3	COMPASS BANK 3.875 04/10/2025.....					1	2FE	1,980,380	91.700	1,834,048	2,000,000	1,981,558		1,178			3.880	3.995	AO.....	17,438	38,750	04/07/2015	04/10/2025.
205363	AL	8	COMPUTER SCIENCE 6.50 03/15/2018.....					1	2FE	1,075,090	107.900	1,079,049	1,000,000	1,026,389		(11,020)			6.500	5.217	MS.....	19,139	65,000	02/11/2011	03/15/2018.
205363	AN	4	COMPUTER SCIENCE 4.45 09/15/2022.....					1	2FE	996,810	102.700	1,027,042	1,000,000	997,705		287			4.450	4.490	MS.....	13,103	44,500	09/11/2012	09/15/2022.
205887	BL	5	CONAGRA INC 4.95 08/15/2020.....					1	2FE	1,060,320	107.000	1,070,041	1,000,000	1,039,019		(7,540)			4.950	4.017	FA.....	18,700	49,500	01/31/2013	08/15/2020.
207597	DY	8	CONN LIGHT & PWR C 5.75 09/01/2017.....					1	1FE	1,995,280	104.690	2,093,808	2,000,000	1,999,000		557			5.750	5.782	MS.....	38,333	115,000	09/10/2007	09/01/2017.
20825C	AU	8	CONOCOPHILLIPS 6.01/15/20.....					1	1FE	4,962,350	111.300	5,565,015	5,000,000	4,983,228		3,562			6.000	6.095	JJ.....	138,333	300,000	05/18/2009	01/15/2020.
209111	EP	4	CONSOLIDATED EDI 2006 D 5.30 12/01/2016.....					1	1FE	1,994,320	103.810	2,076,102	2,000,000	1,999,347		678			5.300	5.337	JD.....	8,833	106,000	11/28/2006	12/01/2016.
212168	AA	6	CONTINENTAL WIND 6.00 02/28/2033.....					1	2FE	1,867,720	110.420	2,062,338	1,867,720	1,867,720		(485)			6.000	6.000	FA.....	37,666	114,010	09/23/2013	02/28/2033.
21684A	AA	4	RABOBANK 4.625 12/01/2023.....			R			1FE	991,860	104.160	1,041,629	1,000,000	993,263		687			4.630	4.728	JD.....	3,854	46,250	11/25/2013	12/01/2023.
21685W	BT	3	RABOBANK UTRECHT 4.50 01/11/2021.....			R			1FE	1,994,580	108.890	2,177,898	2,000,000	1,996,973		525			4.500	4.534	JJ.....	42,500	90,000	01/04/2011	01/11/2021.
21685W	DF	1	RABOBANK 3.95 11/09/2022.....			R			1FE	998,690	100.920	1,009,238	1,000,000	999,048		119			3.950	3.966	MN.....	5,706	39,500	11/02/2012	11/09/2022.
21688A	AE	2	RABOBANK NED NY 3.375 05/21/2025.....			R			1FE	2,995,950	99.050	2,971,410	3,000,000	2,996,161		211			3.380	3.391	MN.....	11,250	50,625	05/14/2015	05/21/2025.
219023	AF	5	CORN PRODUCTS 4.625 11/01/2020.....					1	2FE	996,000	105.320	1,053,151	1,000,000	997,900		379			4.630	4.674	MN.....	7,708	46,250	09/14/2010	11/01/2020.
219350	AS	4	CORNING INC 6.625 05/15/2019.....					1	2FE	2,009,220	111.840	2,236,780	2,000,000	2,003,789		(976)			6.630	6.561	MN.....	16,931	132,500	05/07/2009	05/15/2019.
22303Q	AN	0	COVIDIEN INTL FINANCE 3.20 06/15/2022.....			R		1	1FE	1,993,840	100.140	2,002,896	2,000,000	1,995,832		572			3.200	3.236	JD.....	2,844	64,000	05/22/2012	06/15/2022.
22303Q	AP	5	COVIDIEN INTL FIN SA 2.95 06/15/2023.....			R		1	1FE	997,730	98.320	983,240	1,000,000	998,273		204			2.950	2.976	JD.....	1,311	29,500	05/13/2013	06/15/2023.
224044	BQ	9	COX COMMUN INC 5.875 12/01/2016.....					1	2FE	1,999,100	103.610	2,072,200	2,000,000	1,999,894		109			5.880	5.881	JD.....	9,792	117,500	11/28/2006	12/01/2016.
22546D	AA	4	CREDIT SUISSE 6.50 08/08/2023 (COCO).....			R			2FE	2,000,000	107.250	2,145,052	2,000,000	2,000,000					6.500	6.500	FA.....	51,639		08/01/2013	08/08/2023.
22546Q	AF	4	CREDIT SUISSE NY 4.375 08/05/2020.....			R			1FE	3,071,420	107.400	3,221,997	3,000,000	3,036,843		(7,187)			4.380	4.078	FA.....	53,229	131,250	10/05/2010	08/05/2020.
22546Q	AP	2	CREDIT SUISSE NY MTN 3.625 09/09/2024.....			R			1FE	1,988,720	100.740	2,014,804	2,000,000	1,989,976		962			3.630	3.693	MS.....	22,556	72,500	09/04/2014	09/09/2024.
22822R	AQ	3	CROWN CASTLE TOW 5.495 01/15/17.....					1	1FE	3,000,000	101.300	3,039,030	3,000,000	3,000,000					5.500	5.558	MON...	7,327	164,850	01/08/2010	01/15/2017.
22822R	BD	1	CROWN CASTLE TOW 3.663 05/15/2025.....					1	1FE	3,000,000	96.250	2,887,524	3,000,000	3,000,000					3.660	3.691	MON...	4,884	64,103	04/30/2015	05/15/2025.

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5				8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code	For rei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23204G	AA	8	CUSTOMERS BANCORP 4.625 06/26/2019.....	.....	.....	.....	1	2FE	1,000,000	101.630	1,016,250	1,000,000	1,000,000					4.630	4.625	JD	642	46,250	06/24/2014.	06/26/2019.
233851	AF	1	DAIMLER FINANCE 3.875 09/15/2021.....	.....	.....	.....	1	1FE	990,350	104.020	1,040,204	1,000,000	994,036		914			3.880	3.993	MS	11,410	38,750	09/07/2011.	09/15/2021.
233851	BJ	2	DAIMLER FINANCE 3.25 08/01/2024.....	.....	.....	.....	1	1FE	1,980,780	97.260	1,945,178	2,000,000	1,983,130		1,670			3.250	3.364	FA	27,083	65,000	07/24/2014.	08/01/2024.
23636T	AA	8	DANONE 3.00 06/15/2022.....	.....	R	.....	1	2FE	2,990,970	99.050	2,971,365	3,000,000	2,993,890		845			3.000	3.035	JD	4,000	90,000	05/29/2012.	06/15/2022.
244199	BC	8	DEERE & CO 4.375 10/16/2019.....	.....	.....	.....	1	1FE	2,983,680	107.850	3,235,389	3,000,000	2,992,959		1,670			4.380	4.443	AO	27,344	131,250	10/13/2009.	10/16/2019.
24422E	RE	1	JOHN DEERE CAP 3.9 07/12/2021 MTN.....	.....	.....	.....	1	1FE	1,997,860	105.960	2,119,248	2,000,000	1,998,715		204			3.900	3.913	JJ	36,617	78,000	07/07/2011.	07/12/2021.
24422E	SP	5	JOHN DEERE CAP MTN 3.35 06/12/2024.....	.....	.....	.....	1	1FE	1,998,480	101.290	2,025,726	2,000,000	1,998,684		133			3.350	3.359	JD	3,536	67,000	06/09/2014.	06/12/2024.
247131	AF	2	DELPHI FINL GROUP 7.875 01/31/20.....	.....	.....	.....	1	2FE	2,999,850	116.110	3,483,345	3,000,000	3,000,000		392			7.880	7.875	JJ	99,094	236,250	01/14/2010.	01/31/2020.
25152R	XA	6	DEUTSCHE BK LONDON 3.70 05/30/2024.....	.....	R	.....	1	1FE	2,988,570	99.820	2,994,606	3,000,000	2,990,113		983			3.700	3.746	MN	9,558	116,935	05/22/2014.	05/30/2024.
25179M	AV	5	DEVON ENERGY 5.85 12/15/2025.....	.....	.....	.....	1	2FE	1,999,100	97.390	1,947,850	2,000,000	1,999,103		3			5.850	5.856	JD	5,200		12/10/2015.	12/15/2025.
25243Y	AU	3	DIAGEO CAPITAL PLC 2.625 04/29/2023.....	.....	R	.....	1	1FE	997,550	96.500	964,981	1,000,000	998,143		227			2.630	2.653	AO	4,521	26,250	04/24/2013.	04/29/2023.
25389J	AH	9	DIGITAL REALTY LP 5.875 02/01/20.....	.....	.....	.....	1	2FE	982,960	110.340	1,103,355	1,000,000	991,801		1,720			5.880	6.105	FA	24,479	58,750	01/21/2010.	02/01/2020.
254010	AD	3	DIGNITY HEALTH 3.812 11/01/2024.....	.....	.....	.....	1	1FE	1,000,000	102.080	1,020,813	1,000,000	1,000,000		(6)			3.810	3.812	MN	6,353	39,814	10/07/2014.	11/01/2024.
25459H	AU	9	DIRECTV HLDGS 5.875 10/01/2019.....	.....	.....	.....	1	2FE	1,985,180	111.330	2,226,516	2,000,000	1,993,437		1,520			5.880	5.974	AO	29,375	117,500	09/14/2009.	10/01/2019.
25468P	CE	4	WALT DISNEY CO MTNC 5.625 09/15/2016.....	.....	.....	.....	1	1FE	993,570	103.300	1,033,040	1,000,000	999,422		783			5.630	5.710	MS	16,563	56,250	09/18/2006.	09/15/2016.
25468P	CN	4	DISNEY (WALT) CO 2.75 08/16/2021.....	.....	.....	.....	1	1FE	987,170	101.730	1,017,287	1,000,000	992,320		1,240			2.750	2.899	FA	10,313	27,500	08/17/2011.	08/16/2021.
25470D	AC	3	DISCOVERY COMMUN 5.05 06/01/20.....	.....	.....	.....	1	2FE	1,993,500	106.450	2,128,904	2,000,000	1,996,720		647			5.050	5.092	JD	8,417	101,000	05/26/2010.	06/01/2020.
256853	AA	0	DOLPHIN ENERGY 5.888 06/15/2019.....	.....	R	.....	1	1FE	1,428,021	105.500	1,510,338	1,431,600	1,430,131		657			5.890	5.941	JD	3,746	84,293	07/27/2009.	06/15/2019.
256882	AB	7	DOLPHIN SUB II I 6.50 10/15/2016.....	.....	.....	.....	1	3FE	175,000	100.000	175,000	175,000	175,000		(2)			6.500	6.500	AO	2,401	11,375	09/26/2011.	10/15/2016.
263534	BQ	1	DUPONT EI NEMOUR 5.25 12/15/2016.....	.....	.....	.....	1	1FE	1,097,191	103.780	1,142,591	1,101,000	1,100,544		453			5.250	5.295	JD	2,569	67,401	12/12/2006.	12/15/2016.
263534	BZ	1	DUPONT EI NEMOUR 4 01/15/20.....	.....	.....	.....	1	1FE	1,991,700	105.350	2,106,940	2,000,000	1,996,354		802			4.630	4.675	JJ	42,653	92,500	11/04/2009.	01/15/2020.
26441Y	AQ	0	DUKE REALTY LP 6.50 01/15/2018.....	.....	.....	.....	1	2FE	931,515	108.130	1,007,744	932,000	931,861		62			6.500	6.508	JJ	27,934	61,473	09/21/2007.	01/15/2018.
26441Y	AV	9	DUKE REALTY 4.375 06/15/2022.....	.....	.....	.....	1	2FE	992,710	102.940	1,029,406	1,000,000	994,943		662			4.380	4.466	JD	1,944	43,750	06/06/2012.	06/15/2022.
26441Y	AW	7	DUKE REALTY 3.875 10/15/2022.....	.....	.....	.....	1	2FE	995,840	100.590	1,005,900	1,000,000	997,044		373			3.880	3.925	AO	8,181	38,750	09/14/2012.	10/15/2022.
26442E	AA	8	DUKE ENERGY OHIO 5.45 04/01/19.....	.....	.....	.....	1	1FE	999,600	109.970	1,099,681	1,000,000	999,853		40			5.450	5.455	AO	13,625	54,500	03/18/2009.	04/01/2019.
26442E	AD	2	DUKE ENERGY OHIO 3.80 09/01/2023.....	.....	.....	.....	1	1FE	1,999,340	104.490	2,089,844	2,000,000	1,999,464		59			3.800	3.804	MS	25,333	76,000	09/03/2013.	09/01/2023.
26483E	AG	5	DUN & BRADSTREET 4.375 12/01/2022.....	.....	.....	.....	1	2FE	1,485,405	98.070	1,471,074	1,500,000	1,489,228		1,301			4.380	4.497	JD	5,469	65,625	11/28/2012.	12/01/2022.
268317	AD	6	ELEC DE FRANCE 4.60 01/27/20.....	.....	R	.....	1	1FE	1,991,280	107.790	2,155,778	2,000,000	1,995,963		881			4.600	4.655	JJ	39,356	92,000	01/21/2010.	01/27/2020.
26835P	AC	4	EDP FINANCE BV 4.90 10/01/2019.....	.....	R	.....	1	2FE	2,980,800	103.000	3,089,940	3,000,000	2,991,686		1,971			4.900	4.982	AO	36,750	147,000	09/22/2009.	10/01/2019.
268648	AN	2	EMC CORP 3.375 06/01/2023.....	.....	.....	.....	1	1FE	999,250	81.120	811,183	1,000,000	999,417		68			3.380	3.384	JD	2,813	33,750	06/03/2013.	06/01/2023.
26875P	AD	3	EOG RESOURCES INC 5.625 06/01/2019.....	.....	.....	.....	1	1FE	998,160	109.110	1,091,108	1,000,000	999,264		190			5.630	5.649	JD	4,688	56,250	05/18/2009.	06/01/2019.
26875P	AK	7	EOG RESOURCES INC 2.625 03/15/2023.....	.....	.....	.....	1	1FE	993,810	94.450	944,475	1,000,000	995,576		549			2.630	2.693	MS	7,729	26,250	09/05/2012.	03/15/2023.
268789	AA	2	E.ON INTL FIN BV 6.65 04/30/2018.....	.....	R	.....	1	2FE	995,780	107.150	1,071,547	1,000,000	998,797		469			5.800	5.856	AO	9,828	58,000	04/15/2008.	04/30/2018.
26884A	BD	4	ERP OPERATING LP 3.375 06/01/2025.....	.....	.....	.....	1	1FE	1,989,340	99.050	1,980,902	2,000,000	1,989,934		594			3.380	3.438	JD	5,625	36,938	05/12/2015.	06/01/2025.
26884L	AA	7	EQT CORP 8.125 06/01/19.....	.....	.....	.....	1	2FE	996,680	108.040	1,080,426	1,000,000	998,595		344			8.130	8.173	JD	6,771	81,250	05/12/2009.	06/01/2019.
26884L	AB	5	EQT CORP 4.875 11/15/21.....	.....	.....	.....	1	2FE	1,981,700	95.700	1,914,008	2,000,000	1,988,221		1,688			4.880	4.992	MN	12,458	97,500	11/02/2011.	11/15/2021.
26884T	AD	4	ERAC USA FINANCE 4.50 08/16/2021.....	.....	.....	.....	1	2FE	1,990,720	105.420	2,108,490	2,000,000	1,994,308		870			4.500	4.558	FA	33,750	90,000	05/09/2011.	08/16/2021.
268948	AA	4	EAGLE BANCORP 5.75 09/01/2024.....	.....	.....	.....	1	2FE	1,000,000	98.880	988,750	1,000,000	1,000,000		(45)			5.750	5.750	MS	19,167	61,653	07/31/2014.	09/01/2024.
278642	AL	7	EBAY INC 3.45 08/01/2024.....	.....	.....	.....	1	2FE	2,996,970	95.310	2,859,234	3,000,000	2,997,347		262			3.450	3.462	FA	43,125	1		

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description				Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
291011	BG	8	EMERSON ELECTRIC 3.15	06/01/2025			1	1FE		11,962,080	99.480	11,937,156	12,000,000	11,964,147		2,067			3.150	3.187	JD		31,500	199,500	05/18/2015	06/01/2025
291641	BD	9	EMPIRE DIST ELEC 4.65	06/01/2020			1	1FE		1,995,720	104.200	2,084,040	2,000,000	1,997,871		425			4.650	4.677	JD		7,750	93,000	05/24/2010	06/01/2020
29250R	AH	9	ENBRIDGE ENERGY 5.875	12/15/2016			1	2FE		999,120	101.750	1,017,476	1,000,000	999,890		108			5.880	5.887	JD		2,611	58,750	12/18/2006	12/15/2016
29250R	AS	5	ENBRIDGE ENERGY 5.20	03/15/2020			1	2FE		999,590	101.880	1,018,813	1,000,000	999,814		39			5.200	5.205	MS		15,311	52,000	02/25/2010	03/15/2020
29265W	AA	6	ENEL SPA 8.75	09/24/2073		R	1	3FE		991,830	113.880	1,138,750	1,000,000	991,840		5			8.750	8.823	MS		23,576	87,500	09/17/2013	09/24/2073
29268B	AE	1	ENEL FIN INTL 5.125	10/07/2019		R	1	2FE		3,982,400	107.980	4,319,096	4,000,000	3,992,300		1,808			5.130	5.182	AO		47,833	205,000	09/30/2009	10/07/2019
29273R	AY	5	ENERGY TRAN PTNR 4.90	02/01/2024			1	2FE		991,810	89.060	890,594	1,000,000	993,225		665			4.900	5.003	FA		20,417	49,000	09/12/2013	02/01/2024
29273R	BG	3	ENERGY TRAN PARTNERS 4.75	01/15/2026			1	2FE		2,978,250	85.760	2,572,899	3,000,000	2,979,190		940			4.750	4.838	JJ		74,417		06/18/2015	01/15/2026
29358Q	AA	7	ENSCO PLC 4.70	03/15/2021		R	1	2FE		980,250	81.390	813,850	1,000,000	988,519		1,891			4.700	4.953	MS		13,839	47,000	03/08/2011	03/15/2021
29364N	AP	3	ENTERGY MISSISSIPPI 6.64	07/01/2019			1	1FE		1,998,720	113.070	2,261,314	2,000,000	1,999,509		121			6.640	6.648	JJ		66,400	132,800	06/09/2009	07/01/2019
29364W	AS	7	ENTERGY LA LLC 4.05	09/01/2023			1	1FE		996,890	103.760	1,037,647	1,000,000	997,520		270			4.050	4.088	MS		13,500	40,500	08/19/2013	09/01/2023
29364W	AU	2	ENTERGY LA LLC 3.78	04/01/2025			1	1FE		1,998,340	99.730	1,994,544	2,000,000	1,998,456		137			3.780	3.790	AO		18,900	75,600	06/24/2014	04/01/2025
29365P	AP	7	ENTERGY GULF ST 5.59	10/01/24			1	1FE		2,997,600	114.200	3,425,859	3,000,000	2,998,363		142			5.590	5.598	AO		41,925	167,700	09/29/2009	10/01/2024
29365P	AQ	5	ENTERGY GULF STATES 3.95	10/01/2020			1	1FE		1,997,220	105.340	2,106,884	2,000,000	1,998,544		274			3.950	3.967	AO		19,750	79,000	09/27/2010	10/01/2020
29365P	AR	3	ENTERGY GULF 1 3.78	04/01/2025			1	1FE		1,998,340	101.130	2,022,536	2,000,000	1,998,456		137			3.780	3.790	AO		18,900	75,600	06/24/2014	04/01/2025
29379V	AF	0	ENTERPRISE PRODUCTS 5.25	01/31/2020			1	2FE		1,987,100	105.020	2,100,466	2,000,000	1,993,847		1,317			5.250	5.335	JJ		44,042	105,000	09/24/2009	01/31/2020
29379V	AP	8	ENTERPRISE PRODUCTS 5.20	09/01/2020			1	2FE		997,010	104.830	1,048,338	1,000,000	998,403		295			5.200	5.239	MS		17,333	52,000	05/11/2010	09/01/2020
29379V	BE	2	ENTERPRISE PRODUCTS 3.75	02/15/2025			1	2FE		1,993,620	91.110	1,822,258	2,000,000	1,994,179		498			3.750	3.788	FA		28,333	62,708	10/02/2014	02/15/2025
29379V	BH	5	ENTERPRISE PRODUCTS 3.70	02/15/2026			1	2FE		1,992,700	89.380	1,787,518	2,000,000	1,992,983		283			3.700	3.742	FA		27,956	20,144	05/04/2015	02/15/2026
30212P	AL	9	EXPEDIA INC 5.00	02/15/2026			1	2FE		995,350	98.080	980,783	1,000,000	995,386		36			5.000	5.057	FA		3,194		12/01/2015	02/15/2026
30251B	AA	6	FMR LLC 5.35	11/15/2021			1	1FE		2,995,440	111.690	3,350,709	3,000,000	2,997,460		359			5.350	5.367	MN		20,508	160,500	10/28/2009	11/15/2021
30251B	AD	0	FMR LLC 4.95	02/01/2033			1	1FE		998,740	105.330	1,053,274	1,000,000	998,856		42			4.950	4.960	FA		20,625	49,500	01/29/2013	02/01/2033
30257G	AA	9	FPL ENERGY NATL 5.608	03/10/24			1	3FE		162,823	99.450	163,002	163,906	163,906					5.610	5.608	MS		2,834	9,192	03/21/2005	03/10/2024
307000	AA	7	FAMILY DOLLAR 5.00	02/01/2021			1	3FE		994,940	102.890	1,028,870	1,000,000	997,119		486			5.000	5.065	FA		20,833	50,000	01/25/2011	02/01/2021
313747	AT	4	FEDERAL RLTY INVS TRST 2.75	06/01/2023			1	1FE		987,490	95.680	956,823	1,000,000	990,447		1,139			2.750	2.894	JD		2,292	27,500	05/06/2013	06/01/2023
313747	AU	1	FED RLTY INVS TR 3.95	01/15/2024			1	1FE		990,180	103.520	1,035,155	1,000,000	991,912		835			3.950	4.069	JJ		18,214	39,500	12/04/2013	01/15/2024
314275	AA	6	FEDERATED RETAIL 5.90	12/01/2016			1	2FE		1,279,897	103.750	1,323,872	1,276,000	1,276,475		(491)			5.900	5.858	JD		6,274	75,284	01/11/2007	12/01/2016
316041	CP	5	FIDELITY BANK GA 5.875	05/31/2030			1	2FE		3,000,000	100.500	3,015,000	3,000,000	3,000,014					5.880	5.875	JD		14,688	89,104	05/29/2015	05/31/2030
31620M	AM	8	FIDELITY NATIONAL 3.875	06/05/2024			1	2FE		996,220	96.510	965,107	1,000,000	996,725		32			3.880	3.921	JD		2,799	38,750	05/27/2014	06/05/2024
31620R	AF	2	FIDELITY NATL FINANCIAL 5.50	09/01/2022			1	2FE		995,130	107.680	1,076,835	1,000,000	996,474		426			5.500	5.564	MS		18,333	55,000	08/21/2012	09/01/2022
316773	CF	5	FIFTH THIRD BANK 5.45	01/15/17			1	2FE		3,986,000	103.860	4,154,560	4,000,000	3,993,681		4,237			5.450	5.609	JJ		100,522	218,000	12/14/2006	01/15/2017
316817	AA	3	57TH ST MTGE 7.125	6/01/2017			1	1FE		158,629	104.270	186,351	178,725	176,632		2,703			7.130	8.945	MON		1,061	12,734	08/03/2000	06/01/2017
320209	AA	7	FIRST FIN BANCORP 5.125	08/25/2025			1	2FE		3,000,000	98.360	2,950,653	3,000,000	3,000,000					5.130	5.125	FA		53,813		08/20/2015	08/25/2025
320844	PD	9	FIRST MERIT BANK 4.27	11/25/2026			1	2FE		1,000,000	99.960	999,551	1,000,000	1,000,000					4.270	4.270	MN		4,270	42,700	11/18/2014	11/25/2026
33582V	AC	2	FIRST NIAGARA 7.25	12/15/2021			1	3FE		1,000,000	117.160	1,171,576	1,000,000	1,000,000		(5)			7.250	7.250	JD		3,222	72,500	12/08/2011	12/15/2021
337158	AE	9	FIRST TENN BANK BKNT 5.65	04/01/2016			1	3FE		997,350	100.760	1,007,630	1,000,000	999,915		331			5.650	5.685	AO		14,125	56,500	03/23/2006	04/01/2016
337915	AA	0	FIRSTMERIT CORP 4.35	02/04/2023			1	2FE		999,680	101.800	1,017,981	1,000,000	999,759		28			4.350	4.354	FA		17,763	43,500	01/28/2013	02/04/2023
33829T	AA	4	FIVE CORNERS FND TRST 4.419	11/15/202																						

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35952F	AB	6	FORT HUACHUCA 8.00 12/15/2026.....			.....	.....	1	1FE	1,945,068	121.380	2,193,057	1,806,844	1,895,767	.....	(21,571)	.....	.....	8.000	7.029	JD	6,424	144,548	10/19/2009	12/15/2026
361438	AB	0	GAMCO INVESTORS 5.875 06/01/2021.....			.....	.....	1	3FE	2,000,000	105.360	2,107,136	2,000,000	2,000,000	.....	224	.....	.....	5.880	5.875	JD	9,792	117,500	05/25/2011	06/01/2021
361448	AN	3	GATX CORP 4.75 06/15/2022.....			.....	.....	1	2FE	1,981,000	105.590	2,111,742	2,000,000	1,986,738	.....	1,710	.....	.....	4.750	4.871	JD	4,222	95,000	06/05/2012	06/15/2022
361448	AQ	6	GATX CORP 3.90 03/30/2023.....			.....	.....	1	2FE	988,940	99.340	993,430	1,000,000	991,509	.....	990	.....	.....	3.900	4.036	MS	9,858	39,000	03/14/2013	03/30/2023
361448	AW	3	GATX CORP 3.25 03/30/2025.....			.....	.....	1	2FE	989,370	92.680	926,796	1,000,000	990,225	.....	855	.....	.....	3.250	3.374	MS	8,215	21,125	02/03/2015	03/30/2025
36160B	AA	3	GDF SUEZ 2.875 10/10/2022.....			.....	R	1	1FE	1,975,980	97.170	1,943,362	2,000,000	1,982,958	.....	2,236	.....	.....	2.880	3.015	AO	12,938	57,500	10/02/2012	10/10/2022
36164N	FF	7	GE CAPITAL INTL 2.342 11/15/2020.....			.....	R	1	1FE	3,311,491	99.200	3,267,500	3,294,000	3,310,904	.....	(587)	.....	.....	2.340	2.230	MN	13,929	.....	10/26/2015	11/15/2020
36164N	FG	5	GE CAPITAL INTL 3.373 11/15/25.....			.....	R	1	1FE	760,663	101.070	754,993	747,000	760,456	.....	(207)	.....	.....	3.370	3.159	MN	4,549	.....	10/26/2015	11/15/2025
36192E	AB	7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....			.....	.....	1	1FE	1,907,757	101.310	1,932,825	1,907,757	1,907,757	.....	(7)	.....	.....	4.340	4.375	MON	3,676	82,720	02/22/2012	03/15/2019
36298G	AA	7	GSPA MONETIZATION TR 6.422 10/09/2029.....			.....	.....	1	2FE	1,857,147	105.500	1,915,884	1,816,003	1,846,548	.....	(2,813)	.....	.....	6.420	6.239	MON	7,127	116,624	08/25/2010	10/09/2029
364760	AK	4	GAP INC/THE 5.95 04/12/2021.....			.....	.....	1	2FE	1,993,000	105.820	2,116,382	2,000,000	1,995,796	.....	659	.....	.....	5.950	5.997	AO	26,114	119,000	04/07/2011	04/12/2021
368771	AA	9	GEN AMER RAILCAR 6.69 09/20/16.....			.....	.....	1	2FE	161,373	102.340	165,141	161,373	161,373	.....	.....	.....	.....	6.690	6.784	MON	330	10,796	09/25/1997	09/20/2016
36877Q	AA	4	GEN AMER RAILCAR 7.76 08/20/18.....			.....	.....	1	3FE	239,731	110.500	264,903	239,731	239,399	.....	.....	.....	.....	7.760	7.898	MON	568	18,603	09/22/1999	08/20/2018
369550	AR	9	GENERAL DYNAMICS 3.875 07/15/2021.....			.....	.....	1	1FE	1,996,700	105.580	2,111,604	2,000,000	1,998,022	.....	314	.....	.....	3.880	3.895	JJ	35,736	77,500	07/05/2011	07/15/2021
36962G	4J	0	GEN ELEC CAP CRP 5.50 01/08/20.....			.....	.....	1	1FE	856,062	112.180	963,667	859,000	857,624	.....	298	.....	.....	5.500	5.545	JJ	22,704	57,360	01/05/2010	01/08/2020
36962G	4Y	7	GEN ELEC CAP CRP 4.625 01/07/2021.....			.....	.....	1	1FE	285,909	109.790	315,110	287,000	286,390	.....	106	.....	.....	4.630	4.673	JJ	6,416	16,139	01/04/2011	01/07/2021
36962G	6F	6	GEN ELEC CAP CRP GMTN 3.15 09/07/2022.....			.....	.....	1	1FE	286,584	102.390	293,862	287,000	286,708	.....	39	.....	.....	3.150	3.167	MS	2,863	9,918	09/04/2012	09/07/2022
375558	AU	7	GILEAD SCIENCES 4.40 12/01/2021.....			.....	.....	1	1FE	1,995,400	107.750	2,155,060	2,000,000	1,997,013	.....	433	.....	.....	4.400	4.429	JD	7,333	88,000	12/06/2011	12/01/2021
38141E	C2	3	GOLDMAN SACHS GP 3.85 07/08/2024.....			.....	.....	1	1FE	2,996,040	102.080	3,062,310	3,000,000	2,996,535	.....	337	.....	.....	3.850	3.866	JJ	55,504	115,500	06/30/2014	07/08/2024
38141G	EU	4	GOLDMAN SACHS GP 5.625 01/15/2017.....			.....	.....	1	2FE	1,998,620	103.790	2,075,824	2,000,000	1,999,822	.....	162	.....	.....	5.630	5.634	JJ	51,875	112,500	01/03/2007	01/15/2017
38141G	RD	8	GOLDMAN SACHS GROUP 3.625 01/22/2023.....			.....	.....	1	1FE	996,840	101.180	1,011,802	1,000,000	997,654	.....	286	.....	.....	3.630	3.663	JJ	16,010	36,250	01/16/2013	01/22/2023
391164	AF	7	GREAT PLAINS ENERGY 5.292 06/15/2022.....			.....	.....	1	2FE	1,022,910	109.500	1,094,996	1,000,000	1,015,468	.....	(2,078)	.....	.....	5.290	4.999	JD	2,352	52,920	03/19/2012	06/15/2022
40066N	AA	4	GUANAY FI LTD 6.00 12/15/2020.....			.....	R	.....	3FE	3,179,219	98.750	3,110,625	3,150,000	3,166,968	.....	(5,607)	.....	.....	6.000	5.821	MJSD	8,400	189,000	11/05/2013	12/15/2020
402479	CA	5	GULF POWER CO 4.75 04/15/2020.....			.....	.....	1	1FE	999,840	107.220	1,072,239	1,000,000	999,924	.....	16	.....	.....	4.750	4.752	AO	10,028	47,500	04/06/2010	04/15/2020
402740	AD	6	GULFSTREAM NAT GAS 4.60 09/15/2025.....			.....	.....	1	2FE	1,999,240	94.930	1,898,506	2,000,000	1,999,243	.....	3	.....	.....	4.600	4.605	MS	24,789	.....	09/21/2015	09/15/2025
40414L	AL	3	HCP INC 3.875 08/15/2024.....			.....	.....	1	2FE	996,300	97.140	971,427	1,000,000	996,731	.....	313	.....	.....	3.880	3.920	FA	14,639	38,858	08/07/2014	08/15/2024
40414L	AM	1	HCP INC 3.40 02/01/2025.....			.....	.....	1	2FE	2,975,550	92.840	2,785,074	3,000,000	2,977,532	.....	1,982	.....	.....	3.400	3.497	FA	42,500	53,833	01/13/2015	02/01/2025
4041A2	AH	7	HBOS PLC 6.75 05/21/2018.....			.....	R	.....	2FE	1,008,670	108.970	1,089,725	1,000,000	1,002,609	.....	(978)	.....	.....	6.750	6.630	MN	7,500	67,500	05/16/2008	05/21/2018
404280	AK	5	HSBC HOLDINGS 5.10 04/05/2021.....			.....	R	.....	1FE	997,830	110.960	1,109,595	1,000,000	998,723	.....	207	.....	.....	5.100	5.128	AO	12,183	51,000	03/29/2011	04/05/2021
4042Q1	AE	7	HSBC BANK USA NA 4.875 08/24/2020.....			.....	.....	1	1FE	1,998,900	109.190	2,183,786	2,000,000	1,999,423	.....	108	.....	.....	4.880	4.882	FA	34,396	97,500	08/17/2010	08/24/2020
40434C	AD	7	HSBC USA INC 3.50 06/23/2024.....			.....	.....	1	1FE	1,991,480	100.330	2,006,574	2,000,000	1,992,592	.....	737	.....	.....	3.500	3.551	JD	1,556	70,000	06/16/2014	06/23/2024
406216	AZ	4	HALLIBURTON CO 3.25 11/15/2021.....			.....	.....	1	1FE	996,700	99.210	992,149	1,000,000	997,934	.....	314	.....	.....	3.250	3.289	MN	4,153	32,500	11/08/2011	11/15/2021
406216	BD	2	HALLIBURTON CO 3.50 08/01/2023.....			.....	.....	1	1FE	1,995,320	97.560	1,951,196	2,000,000	1,996,297	.....	419	.....	.....	3.500	3.528	FA	29,167	70,000	07/29/2013	08/01/2023
410867	AC	9	HANOVER INSURANCE GRP 7.50 03/01/2020.....			.....	.....	1	2FE	1,993,140	118.180	2,363,552	2,000,000	1,996,556	.....	680	.....	.....	7.500	7.549	MS	50,000	150,000	02/18/2010	03/01/2020
421946	AH	7	HEALTHCARE REALTY 3.75 04/15/2023.....			.....	.....	1	2FE	991,790	97.600	975,992	1,000,000	993,760	.....	729	.....	.....	3.750	3.849	AO	7,917	37,500	03/19/2013	04/15/2023
42217K	AS	5	HEALTH CARE REIT 6.125 04/15/20.....			.....	.....	1	2FE	992,970	111.980	1,119,831	1,000,000	996,472	.....	698	.....	.....	6.130	6.220	AO	12,931	61,250	03/30/2010	04/15/2020
42217K	AT	3	HEALTH CARE REIT 4.70 09/15/2017.....			.....	.....	1	2FE	1,994,200	104.460	2,089,234	2,000,000	1,998,415	.....	873	.....	.....	4.700	4.749	MS	27,678	94,000	09/07/2010	09/15/2017
42217K	BC	9	HEALTH CARE REIT 4.50 01/15/2024.....			.....	.....	1	2FE	1,979,160	102.270	2,045,322	2,000,000	1,983,243	.....	1,686	.....	.....	4.500	4.626	JJ	41,500	90,000	10/02/2013	01/15/2024
42218S	AC	2	HEALTH CARE SVCS 4.70 01/15/2021.....			.....	.....	1	1FE	996,980	106.710	1,067,057	1,000,000	998,313	.....	290	.....	.....	4.700	4.738	JJ	21,672	47,000	01/04/2011	01/15/2021
42225U	AB	0	HEALTHCARE TRUST 3.70 04/15/2023.....			.....	.....	1	2FE	991,860	97.100	971,041	1,000,000												

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
3	4	5			8	9	12			13	14			15	16	17	18	19	20	21	22			
			CUSIP Identification	Description				Code	Foreign Bond CHAR			NAIC Designation	Actual Cost									Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
431282	AM	4	HIGHWOODS REALTY LP 3.625 01/15/2023.....	.....	.....1	2FE	989,400	96.860	968,594	1,000,000	992,209		951			3.630	3.752	JJ	16,715	36,250	12/11/2012	01/15/2023		
431571	AA	6	HILLENBRAND INC 5.50 07/15/2020.....	.....	.....1	2FE	989,010	108.960	1,089,639	1,000,000	994,266		1,080			5.500	5.645	JJ	25,361	55,000	07/06/2010	07/15/2020		
43474T	AA	1	HOLCIM LTD 6.00 12/30/2019.....	R	1	2FE	986,740	109.940	1,099,360	1,000,000	993,890		1,333			6.000	6.178	JD	167	60,000	09/24/2009	12/30/2019		
437076	AP	7	HOME DEPOT INC 5.40 03/01/2016.....	.....	.....1	1FE	1,990,710	100.710	2,014,206	2,000,000	1,999,797		1,190			5.400	5.463	MS	36,000	108,000	11/30/2006	03/01/2016		
438516	AX	4	HONEYWELL INTL 5.3 03/01/18.....	.....	.....1	1FE	1,345,272	107.920	1,397,519	1,295,000	1,309,628		(6,270)			5.300	4.745	MS	22,878	68,635	07/15/2009	03/01/2018		
438516	AZ	9	HONEYWELL INTL 5 02/15/19.....	.....	.....1	1FE	2,073,080	109.540	2,190,784	2,000,000	2,027,480		(8,023)			5.000	4.523	FA	37,778	100,000	08/05/2009	02/15/2019		
44106M	AR	3	HOSPITALITY PROP TRUST 4.50 06/15/2023.....	.....	.....1	2FE	998,870	99.530	995,304	1,000,000	999,124		97			4.500	4.514	JD	2,000	45,000	05/30/2013	06/15/2023		
44106M	AS	1	HOSPITALITY PROP TRUST 4.65 03/15/2024.....	.....	.....1	2FE	996,830	98.560	985,567	1,000,000	997,302		264			4.650	4.690	MS	13,692	46,500	03/05/2014	03/15/2024		
44106M	AT	9	HOSPITALITY PROP 4.50 03/15/2025.....	.....	.....1	2FE	987,800	95.950	959,548	1,000,000	989,018		939			4.500	4.648	MS	13,250	45,375	09/09/2014	03/15/2025		
44107T	AV	8	HOST HOTELS & RESORTS E 4.00 06/15/2025.....	.....	.....1	2FE	1,996,760	96.000	1,920,036	2,000,000	1,996,874		114			4.000	4.020	JD	3,556	46,667	05/06/2015	06/15/2025		
44329H	AG	9	HP COMM LLC 5.02 03/15/2023.....	.....	.....1	1FE	2,318,352	105.380	2,525,592	2,396,766	2,359,837		8,600			5.020	5.474	MS	35,427	120,318	11/13/2008	03/15/2023		
443510	AF	9	HUBBELL INC 3.625 11/15/2022.....	.....	.....1	1FE	991,740	102.750	1,027,525	1,000,000	994,828		650			3.630	3.711	MN	4,632	36,250	11/08/2010	11/15/2022		
448055	AF	0	HUSKY ENERGY INC 7 12/15/19.....	I	1	2FE	997,670	111.640	1,116,398	1,000,000	998,985		214			7.250	7.280	JD	3,222	72,500	05/06/2009	12/15/2019		
44841B	AA	4	HUTCH WHAMPOA 5.75 09/11/2019.....	R	.....	1FE	2,982,690	111.180	3,335,499	3,000,000	2,992,429		1,789			5.750	5.827	MS	52,708	172,500	09/08/2009	09/11/2019		
44841D	AB	8	HUTCH WHAMPOA FIN 3.625 10/31/2024.....	R	.....	1FE	998,840	99.180	991,781	1,000,000	998,955		99			3.630	3.639	AO	6,142	36,250	10/28/2014	10/31/2024		
448579	AE	2	HYATT HOTELS 3.375 07/15/2023.....	.....	.....1	2FE	994,980	95.070	950,665	1,000,000	996,174		438			3.380	3.433	JJ	15,563	33,750	05/07/2013	07/15/2023		
449505	AA	4	IFM US COLONIAL PIPE 6.45 05/01/2021.....	.....	.....1	2FE	1,998,900	105.850	2,116,994	2,000,000	1,999,373		96			6.450	6.457	MN	21,500	129,000	04/14/2011	05/01/2021		
449786	AP	7	ING BANK NV 5.00 06/09/2021.....	R	.....	1FE	1,992,220	109.700	2,193,972	2,000,000	1,995,294		735			5.000	5.050	JD	6,111	100,000	06/01/2011	06/09/2021		
449786	AY	8	ING BANK NV 5.80 09/25/2023.....	R	.....	2FE	2,986,290	108.970	3,269,133	3,000,000	2,988,745		1,122			5.800	5.861	MS	46,400	174,000	09/16/2013	09/25/2023		
45384B	AA	4	INDEPENDENT BK 5.875 08/01/24.....	.....	.....	2FE	2,000,000	97.500	1,950,000	2,000,000	2,000,000		(35)			5.880	5.875	FA	48,958	120,438	07/17/2014	08/01/2024		
45665Q	AF	0	INFINITY PROPERTY 5.00 09/19/2022.....	.....	.....1	2FE	5,000,000	100.420	5,020,895	5,000,000	5,000,000		(14)			5.000	5.000	MS	70,833	250,000	09/12/2012	09/19/2022		
45687A	AJ	1	INGERSOLL-RAND GLOBAL 4.25 06/15/2023.....	R	1	2FE	2,994,450	103.450	3,103,509	3,000,000	2,995,629		488			4.250	4.273	JD	5,667	127,500	06/17/2013	06/15/2023		
458140	AJ	9	INTEL CORP 3.30 10/01/2021.....	.....	.....1	1FE	1,995,240	103.550	2,071,034	2,000,000	1,997,093		452			3.300	3.328	AO	16,500	66,000	09/14/2011	10/01/2021		
45866F	AA	2	INTERCONTINENTAL 4.00 10/15/2023.....	.....	.....1	1FE	992,250	103.200	1,032,032	1,000,000	993,721		672			4.000	4.095	AO	8,444	40,000	10/01/2013	10/15/2023		
459200	GJ	4	IBM CORP 5.70 09/14/2017.....	.....	.....1	1FE	2,186,320	107.250	2,144,996	2,000,000	2,044,712		(24,799)			5.700	4.323	MS	33,883	114,000	08/05/2009	09/14/2017		
459200	GM	7	IBM CORP 7 10/15/18.....	.....	.....1	1FE	2,961,100	115.320	2,883,090	2,500,000	2,662,438		(52,943)			7.630	5.095	AO	40,243	190,625	07/15/2009	10/15/2018		
46132F	AA	8	INVESCO FIN PLC 3.125 11/30/2022.....	R	1	1FE	1,998,420	98.470	1,969,440	2,000,000	1,998,886		142			3.130	3.134	MN	5,382	62,500	11/05/2012	11/30/2022		
46625H	JJ	0	JPMORGAN CHASE 3.375 05/01/2023.....	.....	.....	2FE	994,620	97.900	978,993	1,000,000	995,881		486			3.380	3.439	MN	5,625	33,750	04/24/2013	05/01/2023		
46625H	JY	7	JPMORGAN CHASE 3.875 09/10/2024.....	.....	.....1	2FE	1,989,500	99.560	1,991,202	2,000,000	1,990,653		886			3.880	3.939	MS	23,896	77,500	09/03/2014	09/10/2024		
472319	AB	8	JEFFERIES GROUP 5.50 03/15/2016.....	.....	.....1	2FE	993,740	100.730	1,007,286	1,000,000	999,856		683			5.500	5.572	MS	16,194	55,000	03/03/2004	03/15/2016		
472319	AL	6	JEFFERIES GROUP 5.125 01/20/2023.....	.....	.....1	2FE	1,994,420	100.120	2,002,324	2,000,000	1,995,788		484			5.130	5.161	JJ	45,840	102,500	01/15/2013	01/20/2023		
478111	AB	3	JOHNS HOPKINS HEALTH 2.767 05/15/2023.....	.....	.....1	1FE	1,000,000	98.440	984,389	1,000,000	1,000,000		(3)			2.770	2.767	MN	3,536	27,670	05/01/2013	05/15/2023		
478160	BJ	2	JOHNSON&JOHNSON 4.375 12/05/2033.....	.....	.....1	1FE	1,988,660	110.310	2,206,284	2,000,000	1,989,430		380			4.380	4.418	JD	6,319	87,500	12/02/2013	12/05/2033		
478366	AU	1	JOHNSON CONTROLS 5.00 03/30/20.....	.....	.....1	2FE	2,978,530	107.400	3,222,099	3,000,000	2,989,652		2,132			5.000	5.091	MS	37,917	150,000	03/30/2010	03/30/2020		
478373	AC	7	JOHNSON CONTROLS 3.625 07/02/2024.....	.....	.....1	2FE	999,480	95.410	954,144	1,000,000	999,565		43			3.630	3.631	JJ	18,024	38,163	06/10/2014	07/02/2024		
481165	AJ	7	JOY GLOBAL INC 5.125 10/15/2021.....	.....	.....1	2FE	2,003,930	78.280	1,565,658	2,000,000	2,002,485		(370)			5.130	5.100	AO	21,639	102,500	10/06/2011	10/15/2021		
482480	AE	0	KLA-TENCOR CORP 4.65 11/01/2024.....	.....	.....1	2FE	997,480	100.680	1,006,795	1,000,000	997,709		200			4.650	4.682	MN	7,750	45,854	10/30/2014	11/01/2024		
48248N	AA	8	KKR GROUP FINANCE 6.375 09/29/2020.....	.....	.....1	1FE	995,840	115.500	1,154,991	1,000,000	997,700		403			6.380	6.432	MS	16,292	63,750	09/22/2010	09/29/2020		
48305Q	AA	1	KAISER FOUNDATION HOSP 3.50 04/01/2022.....	.....	.....1	1FE	1,983,880	101.370	2,027,414	2,000,000	1,989,229		1,512			3.500	3.597	AO	17,500	70,000	04/03/2012	04/01/2022		
485260	BL	6	KANSAS GAS & ELEC 6.70 06/15/2019.....	.....	.....1	1FE	998,190	114.130	1,141,269	1,000,000	999,242		189			6.700	6.725	JD	2,978	67,000	06/08/2009	06/15/2019		
488401	AB	6	KEMPER 4.35 02/15/2025.....	.....	.....1	2FE	1,998,740	98.700	1,974,064	2,000,000	1,998,808		68			4.350	4.358	FA	32,867	41,325	02/19/2015	02/15/2025		
49327M	2K	9	KEY BANK NA 3.30 06/01/2025.....	.....	.....	1FE	4,988,150	98.920	4,946,145	5,000,000	4,988,740		59			3.300	3.328	JD	13,750	82,500	05/27/2015	06/01/2025		
49327X	AB	6	KEY BANK NA MTN 5.45 03/03/2016.....			2FE	2,966,920	100.680	3,020,487	3,000,000	2,999,252		4,223			5.450	5.599	MS	48,142	163,500	11/29/2006	03/03/2016		

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Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49338L	AB	9	KEYSIGHT TECHNOLOGIES 4.55 10/30/2024.....					1	2FE	2,998,980	96.230	2,886,960	3,000,000	2,999,141		119		4.550	4.554	AO	23,129	142,188	10/06/2014.	10/30/2024.	
494368	BE	2	KIMBERLY-CLARK 3.625 08/01/20.....					1	1FE	997,000	105.950	1,059,450	1,000,000	998,491		297		3.630	3.661	FA	15,104	36,250	07/26/2010.	08/01/2020.	
49446X	AA	4	KIMCO REALTY 4.30 02/01/2018 MTN.....					1	2FE	1,993,040	104.230	2,084,666	2,000,000	1,997,794		991		4.300	4.356	FA	35,833	86,000	08/25/2010.	02/01/2018.	
494550	BE	5	KINDER MORGAN 5.30 09/15/2020.....					1	2FE	999,610	98.980	989,776	1,000,000	999,755		45		5.300	5.306	MS	15,606	53,000	05/12/2010.	09/15/2020.	
494550	BJ	4	KINDER MORGAN 4.15 03/01/2022.....					1	2FE	999,140	88.910	889,086	1,000,000	999,464		75		4.150	4.160	MS	13,833	41,500	08/03/2011.	03/01/2022.	
494550	BM	7	KINDER MORGAN ENERGY 3.45 02/15/2023.....					1	2FE	995,980	83.200	832,040	1,000,000	997,120		350		3.450	3.496	FA	13,033	34,500	08/08/2012.	02/15/2023.	
500255	AU	8	KOHL'S CORP 4.25 07/17/2025.....					1	2FE	1,999,520	97.510	1,950,254	2,000,000	1,999,538		18		4.250	4.253	JJ	38,722		07/14/2015.	07/17/2025.	
500472	AF	2	PHILIPS ELECTRONICS 3.75 03/15/2022.....				R	1	2FE	995,450	102.640	1,026,404	1,000,000	996,987		423		3.750	3.805	MS	11,042	37,500	03/05/2012.	03/15/2022.	
500630	BX	5	KOREA DEV BANK 3.00 09/14/2022.....				R	1	1FE	2,963,430	100.690	3,020,823	3,000,000	2,974,255		3,401		3.000	3.143	MS	26,750	90,000	09/05/2012.	09/14/2022.	
50065W	AF	3	KOREA NATL OIL 4.00 01/23/2024.....				R	1	1FE	994,460	104.800	1,047,951	1,000,000	995,368		477		4.000	4.068	JJ	17,556	40,000	01/15/2014.	01/23/2024.	
50076Q	AU	0	KRAFT FOODS GROUP 5.375 02/10/2020.....					1	2FE	1,262,274	109.490	1,146,403	1,047,000	1,168,721		(27,879)		5.380	2.387	FA	22,042	56,276	07/18/2012.	02/10/2020.	
502413	AY	3	L-3 COMMS CORP 5.20 10/15/2019.....					1	2FE	1,992,840	105.960	2,119,264	2,000,000	1,996,876		728		5.200	5.246	AO	21,956	104,000	09/29/2009.	10/15/2019.	
502413	BA	4	L-3 COMMS CORP 4.95 02/15/2021.....					1	2FE	994,290	102.860	1,028,633	1,000,000	996,738		546		4.950	5.023	FA	18,700	49,500	02/02/2011.	02/15/2021.	
50540R	AQ	5	LABORATORY CORP 3.60 02/01/2025.....					1	2FE	998,500	96.650	966,493	1,000,000	998,617		117		3.600	3.618	FA	15,000	18,100	01/21/2015.	02/01/2025.	
512807	AN	8	LAM RESEARCH 3.80 03/15/2025.....					1	2FE	999,580	94.740	947,385	1,000,000	999,611		31		3.800	3.805	MS	11,189	19,317	03/05/2015.	03/15/2025.	
515074	AA	0	LANDMARK LEASING 6.20 10/01/2022.....					1	1FE	1,384,421	101.530	1,423,395	1,401,945	1,390,920		2,472		6.200	6.433	AO	21,730	86,921	09/22/2010.	10/01/2022.	
52107Q	AG	0	LAZARD GROUP LLC 3.75 02/13/2025.....					1	2FE	997,180	92.290	922,932	1,000,000	997,396		216		3.750	3.784	MS	12,500	20,625	02/10/2015.	02/13/2025.	
526107	AC	1	LENNOX INTL INC 4.90 05/15/17.....					1	2FE	999,220	103.070	1,030,704	1,000,000	999,830		117		4.900	4.913	MN	6,261	49,000	05/03/2010.	05/15/2017.	
527288	BE	3	LEUCADIA NATL 5.50 10/18/2023.....					1	2FE	2,959,230	97.740	2,932,107	3,000,000	2,966,366		3,346		5.500	5.680	AO	33,458	165,000	10/15/2013.	10/18/2023.	
529772	AF	2	LEXMARK INTL INC 5.125 03/15/2020.....					1	2FE	999,980	103.310	1,033,098	1,000,000	1,000,000		(0)		5.130	5.125	MS	15,090	51,250	02/27/2013.	03/15/2020.	
53117C	AM	4	LIBERTY PROP LP 4.75 10/01/2020.....					1	2FE	997,630	106.360	1,063,571	1,000,000	998,740		231		4.750	4.780	AO	11,875	47,500	09/22/2010.	10/01/2020.	
53117C	AN	2	LIBERTY PROP LP 4.125 06/15/2022.....					1	2FE	998,050	101.470	1,014,696	1,000,000	998,656		178		4.130	4.149	JD	1,833	41,250	06/06/2012.	06/15/2022.	
53217V	AC	3	LIFE TECH CORP 6.00 03/01/2020.....					1	2FE	997,960	110.890	1,108,913	1,000,000	999,019		202		6.000	6.027	MS	20,000	60,000	02/11/2010.	03/01/2020.	
539830	AY	5	LOCKHEED MARTIN 3.35 09/15/2021.....					1	2FE	2,005,290	102.140	2,042,798	2,000,000	2,003,472		(547)		3.350	3.316	MS	19,728	67,000	03/28/2012.	09/15/2021.	
539830	BH	1	LOCKHEED MARTIN 3.55 01/15/2026.....					1	2FE	2,976,840	100.540	3,016,194	3,000,000	2,977,069		229		3.550	3.641	JJ	11,242		11/16/2015.	01/15/2026.	
548661	CN	5	LOWES COMPANIES 6.10 09/15/2017.....					1	1FE	999,180	107.650	1,076,480	1,000,000	999,826		94		6.100	6.111	MS	17,961	61,000	09/06/2007.	09/15/2017.	
548661	CZ	8	LOWES COMPANIES 3.875 09/15/2023.....					1	1FE	1,988,020	105.720	2,114,444	2,000,000	1,990,387		1,049		3.880	3.948	MS	22,819	77,500	09/04/2013.	09/15/2023.	
55259P	AD	8	M&I MARS & ISL 5.00 01/17/2017.....					1	1FE	996,460	103.070	1,030,726	1,000,000	999,618		348		5.000	5.038	JJ	22,778	50,000	11/19/2004.	01/17/2017.	
55279H	AK	6	MANUFAC & TRADERS 2.90 02/06/2025.....					1	1FE	1,997,760	96.840	1,936,894	2,000,000	1,997,937		177		2.900	2.913	FA	23,361	29,000	02/03/2015.	02/06/2025.	
55448Q	AQ	9	MACK-CALI REALTY LP 4.50 04/18/2022.....					1	2FE	998,010	96.410	964,122	1,000,000	998,640		183		4.500	4.525	AO	9,500	45,000	04/10/2012.	04/18/2022.	
55608J	AC	2	MACQUARIE GROUP 6.00 01/14/20.....				R	1	1FE	2,997,330	110.340	3,310,305	3,000,000	2,998,730		271		6.000	6.012	JJ	83,500	180,000	01/07/2010.	01/14/2020.	
55608P	AQ	7	MACQUARIE BK LTD 4.00 07/29/2025.....				R	1	1FE	998,530	101.630	1,016,314	1,000,000	998,581		51		4.000	4.018	JJ	16,889		07/23/2015.	07/29/2025.	
559080	AB	2	MAGELLAN MIDSTRM 5.65 10/15/2016.....					1	2FE	998,790	102.610	1,026,073	1,000,000	999,893		129		5.650	5.664	AO	11,928	56,500	10/07/2004.	10/15/2016.	
559222	AR	5	MAGNA INTL INC 4.15 10/01/2025.....				I	1	1FE	1,992,200	101.880	2,037,670	2,000,000	1,992,382		182		4.150	4.198	AO	22,594		09/16/2015.	10/01/2025.	
564759	QB	7	MANUF & TRADERS BKNT 5.629 12/01/2021.....					1	1FE	2,000,000	98.610	1,972,122	2,000,000	2,000,000				5.630	5.629	JD	9,382	112,580	11/28/2006.	12/01/2021.	
56501R	AB	2	MANULIFE FIN COR 4.90 09/17/2020.....				I	1	1FE	1,996,880	108.780	2,175,638	2,000,000	1,998,342		306		4.900	4.920	MS	28,311	98,000	09/14/2010.	09/17/2020.	
565849	AL	0	MARATHON OIL CORP 3.85 06/01/2025.....					1	2FE	1,995,420	79.900	1,597,958	2,000,000	1,995,616		196		3.850	3.878	JD	6,417	36,575	06/01/2015.	06/01/2025.	
56585A	AD	4	MARATHON PETRO 5.125 03/01/2021.....					1	2FE	999,470	105.000	1,050,040	1,000,000	999,730		45		5.130	5.131	MS	17,083	51,250	01/27/2011.	03/01/2021.	
56585A	AG	7	MARATHON PETROLEUM 3.625 09/15/2024.....					1	2FE	996,410	93.310	933,148	1,000,000	996,821		309		3.630	3.668	MS	10,674	37,257	09/02/2014.	09/15/2024.	
570535	AH	7	MARKEL CORP 7 09/30/19.....					1	2FE	2,995,260	114.850	3,445,425	3,000,000	2,997,869		480		7.130	7.147	MS	54,031	213,750	09/17/2009.	09/30/2019.	
571748	AX	0	MARSH & MCLENNAN 3.50 03/10/2025.....					1	1FE	1,992,340	98.490	1,969,844	2,000,000	1,993,148		621		3.500	3.544	MS	21,583	70,000	09/03/2014.	03/10/2025.	
571748	AZ	5	MARSH & MCLENNAN 3.75 03/14/2026.....					1	1FE	1,998,460	100.290	2,005,856	2,000,000	1,998,496		36		3.750	3.759	MS	22,292		09/09/2015.	03/14/2026.	

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	n	Bond CHAR	NAIC Designation				Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
573284	AK	2			1	2FE				999,290	107.750	1,077,487	1,000,000	999,790		83			6.600	6.610	AO	13,933	66,000	04/16/2008	04/15/2018.
577081	AT	9			1	2FE				1,995,500	103.240	2,064,826	2,000,000	1,997,626		441			4.350	4.378	AO	21,750	87,000	09/23/2010	10/01/2020.
58013M	EB	6			1	2FE				1,995,960	106.620	2,132,440	2,000,000	1,999,094		468			5.800	5.827	AO	24,489	116,000	10/15/2007.	10/15/2017.
58013M	EJ	9			1	2FE				996,020	103.260	1,032,631	1,000,000	998,005		398			3.500	3.548	JJ	16,139	35,000	07/28/2010.	07/15/2020.
582839	AE	6			1	2FE				996,490	107.780	1,077,847	1,000,000	998,445		360			4.900	4.945	MN	8,167	49,000	10/29/2009.	11/01/2019.
58405U	AG	7			1	2FE				997,800	104.980	1,049,824	1,000,000	998,857		216			4.130	4.152	MS	12,146	41,250	09/07/2010.	09/15/2020.
585055	BS	4			1	1FE				990,420	101.220	1,012,164	1,000,000	991,219		762			3.500	3.613	MS	10,306	26,736	12/01/2014.	03/15/2025.
585515	AE	9			1	1FE				998,450	109.660	1,096,574	1,000,000	999,553		140			5.500	5.517	MN	7,028	55,000	01/11/2007.	11/15/2018.
585907	AN	8			1	1FE				999,990	101.070	1,010,686	1,000,000	999,990		37			5.450	5.454	AO	13,625	54,500	03/20/2006.	04/01/2016.
58601V	AA	0			1	1FE				1,000,000	102.690	1,026,893	1,000,000	1,000,000		(4)			3.500	3.496	MN	5,827	34,960	04/13/2012.	05/01/2022.
58933Y	AF	2			1	1FE				999,130	99.510	995,050	1,000,000	999,334		80			2.800	2.810	MN	3,344	28,000	05/15/2013.	05/18/2023.
58933Y	AR	6			1	1FE				1,996,700	97.210	1,944,128	2,000,000	1,996,959		259			2.750	2.769	FA	21,542	27,500	02/05/2015.	02/10/2025.
59217G	AX	7			1	1FE				2,577,732	99.220	2,733,505	2,755,000	2,618,406		16,662			3.000	3.811	JJ	39,259	82,650	06/24/2013.	01/10/2023.
594918	AW	4			1	1FE				1,990,160	105.220	2,104,386	2,000,000	1,991,922		859			3.630	3.684	JD	3,222	72,500	12/03/2013.	12/15/2023.
59523U	AL	1			1	2FE				1,977,460	97.980	1,959,560	2,000,000	1,980,414		1,923			3.750	3.887	JD	3,333	75,000	06/10/2014.	06/15/2024.
59565A	AB	6			1	2FE				1,997,280	93.580	1,871,556	2,000,000	1,998,776		282			6.700	6.704	MS	39,456	134,000	09/09/2009.	09/15/2019.
59748T	AA	7			1	2FE				850,072	106.520	905,523	850,072	850,072		(36)			6.000	6.000	MS	15,018	51,004	08/17/2011.	03/15/2025.
59748T	AB	5			1	2FE				910,472	102.960	937,389	910,472	910,472		25			5.250	5.250	MS	14,074	48,421	10/01/2013.	03/15/2025.
60688Q	AD	7		R		1FE				1,994,160	98.460	1,969,112	2,000,000	1,995,848		544			2.950	2.984	AO	12,128	59,000	10/10/2012.	10/17/2022.
60688U	AB	2		R		2FE				2,992,620	102.790	3,083,661	3,000,000	2,993,688		617			4.600	4.631	MS	36,033	138,000	03/20/2014.	03/27/2024.
610202	BL	6			1	2FE				996,350	104.150	1,041,478	1,000,000	999,460		421			5.700	5.747	MS	16,783	57,000	09/13/2006.	03/15/2017.
615369	AB	1			1	2FE				992,180	106.340	1,063,447	1,000,000	994,429		700			4.500	4.598	MS	15,000	45,000	08/15/2012.	09/01/2022.
61746B	DB	9			1	1FE				2,054,460	103.480	2,069,530	2,000,000	2,005,551		(6,652)			5.750	5.389	AO	23,319	115,000	12/08/2006.	10/18/2016.
61746B	DQ	6			1	1FE				1,982,480	101.990	2,039,894	2,000,000	1,984,957		1,497			3.880	3.982	AO	13,347	77,500	04/23/2014.	04/29/2024.
61980A	AC	7			1	2FE				998,040	107.680	1,076,837	1,000,000	999,078		197			5.750	5.776	JJ	26,514	57,500	01/06/2010.	01/15/2020.
620076	BC	2			1	2FE				988,270	87.350	873,540	1,000,000	991,185		1,059			3.500	3.641	MS	11,667	35,000	02/25/2013.	03/01/2023.
620076	BF	5			1	2FE				980,540	86.070	860,679	1,000,000	982,749		1,621			4.000	4.240	MS	13,333	41,333	08/12/2014.	09/01/2024.
62856R	AB	1		R		2FE				1,250,000	106.060	1,325,759	1,250,000	1,250,000					6.000	6.000	JJ	33,958	75,000	07/11/2013.	07/18/2020.
629568	AX	4			1	2FE				996,540	81.730	817,286	1,000,000	997,866		320			4.630	4.668	MS	13,618	46,250	08/16/2011.	09/15/2021.
629568	BB	1			1	2FE				1,992,700	79.310	1,586,228	2,000,000	1,994,077		612			5.100	5.147	MS	30,033	102,000	09/04/2013.	09/15/2023.
63254A	AE	8		R		1FE				2,994,360	99.280	2,978,367	3,000,000	2,995,846		521			3.000	3.022	JJ	40,250	90,000	01/14/2013.	01/20/2023.
6325C0	BY	6		R		1FE				964,080	107.790	1,077,913	1,000,000	979,653		3,564			4.380	4.843	JD	2,552	43,750	03/29/2011.	12/10/2020.
636180	BK	6			1	2FE				998,670	102.680	1,026,833	1,000,000	999,137		123			4.900	4.917	JD	4,083	49,000	11/28/2011.	12/01/2021.
636180	BL	4			1	2FE				1,994,660	92.640	1,852,842	2,000,000	1,996,016		476			3.750	3.782	MS	25,000	75,000	02/12/2013.	03/01/2023.
636180	BM	2			1	2FE				1,993,720	91.770	1,835,462	2,000,000	1,994,042		322			5.200	5.240	JJ	53,733		06/22/2015.	07/15/2025.
637138	AC	2				1FE				2,000,000	100.300	2,006,000	2,000,000	2,000,000		(19)			4.250	4.250	MS	21,486	88,306	09/09/2014.	09/30/2024.
637417	AD	8			1	2FE				2,957,310	110.560	3,316,722	3,000,000	2,973,533		3,963			5.500	5.688	JJ	76,083	165,000	06/28/2011.	07/15/2021.
637417	AH	9			1	2FE				997,590	98.270	982,741	1,000,000	997,638		48			4.000	4.029	MN	7,778		10/14/2015.	11/15/2025.
637432	MQ	5			1	1FE				1,993,120	100.970	2,019,472	2,000,000	1,995,567		648			3.050	3.090	FA	23,044	61,000	01/26/2012.	02/15/2022.
637432	ND	3			1	1FE				1,998,780	96.690	1,933,854	2,000,000	1,998,879		99			2.850	2.857	JJ	24,383	28,500	01/20/2015.	01/27/2025.
638602	BP	6		R		1FE				4,981,150	102.610	5,130,440	5,000,000	4,981,841		691			3.900	3.946	JJ	86,667		07/14/2015.	07/21/2025.
63946B	AD	2			1	1FE				998,450	111.700	1,116,951	1,000,000	999,319		137			5.150	5.168	AO	8,726	51,500	04/27/2010.	04/30/2020.
63946B	AE	0			1	1FE				1,999,500	108.640	2,172,832	2,000,000	1,999,717		47			4.380	4.378	AO	21,875	87,500	09/27/2010.	04/01/2021.

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description				Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
650119	AA	8	NEW YORK UNIV 5.236 07/01/32.....	.....	.....	.....	.....	1	1FE	3,865,302	111.370	4,293,391	3,855,000	3,864,442	.....	.....(51)	.....	.....	.....	.....5.240	5.209	JJ.....	100,924	201,874	09/28/2010.	07/01/2032.
651229	AM	8	NEWELL RUBBERMAID 4.00 06/15/2022.....	.....	.....	.....	.....	1	2FE	1,993,640	96.390	1,927,790	2,000,000	1,995,613	.....	.....584	.....	.....	.....	.....4.000	4.039	JD.....	3,556	80,000	06/11/2012.	06/15/2022.
651229	AS	5	NEWELL RUBBERMAID 3.90 11/01/2025.....	.....	.....	.....	.....	1	2FE	996,860	91.720	917,231	1,000,000	996,916	.....	.....56	.....	.....	.....	.....3.900	3.938	MN.....	7,800	.....	10/14/2015.	11/01/2025.
651639	AL	0	NEWMONT MINING 5 10/01/19.....	.....	.....	.....	.....	1	2FE	2,985,060	104.470	3,134,040	3,000,000	2,993,539	.....	.....1,524	.....	.....	.....	.....5.130	5.189	AO.....	38,438	153,750	09/15/2009.	10/01/2019.
65364U	AA	4	NIAGARA MOHAWK 4.881 08/15/2019.....	.....	.....	.....	.....	1	1FE	1,000,000	106.880	1,068,849	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....4.880	4.881	FA.....	18,439	48,810	08/03/2009.	08/15/2019.
654579	AA	9	NIPPON LIFE INS 5.00 10/18/2042.....	.....	.....	.....	.....	R	1	1FE	1,000,000	104.520	1,045,248	1,000,000	1,000,000	.....	.....	.....	.....	.....5.000	5.000	AO.....	10,139	50,000	10/11/2012.	10/18/2042.
65504L	AC	1	NOBLE HLDG INTL 4.90 08/01/2020.....	.....	.....	.....	.....	R	1	2FE	997,250	75.950	759,521	1,000,000	998,579	.....	.....270	.....	.....	.....4.900	4.935	FA.....	20,417	49,000	07/21/2010.	08/01/2020.
65535H	AB	5	NOMURA HOLDINGS 6.70 03/04/2020.....	.....	.....	.....	.....	R	1	2FE	2,016,350	115.020	2,300,328	2,000,000	2,008,089	.....	.....(1,642)	.....	.....	.....6.700	6.587	MS.....	43,550	134,000	02/26/2010.	03/04/2020.
65557C	AD	5	NORDEA BANK AB 4.875 01/14/2021.....	.....	.....	.....	.....	R	1	1FE	1,016,600	110.070	1,100,696	1,000,000	1,009,510	.....	.....(1,640)	.....	.....	.....4.880	4.661	JJ.....	22,615	48,750	03/29/2011.	01/14/2021.
65557C	AJ	2	NORDEA BANK AB 4.875 01/27/2020.....	.....	.....	.....	.....	R	1	1FE	4,316,200	109.000	4,360,140	4,000,000	4,152,239	.....	.....(33,907)	.....	.....	.....4.880	3.856	JJ.....	83,417	195,000	09/27/2010.	01/27/2020.
655664	AP	5	NORDSTROM INC 4.00 10/15/2021.....	.....	.....	.....	.....	1	2FE	998,280	105.160	1,051,628	1,000,000	998,926	.....	.....162	.....	.....	.....	.....4.000	4.021	AO.....	8,444	40,000	10/05/2011.	10/15/2021.
655844	BC	1	NORFOLK SOUTHERN 5.90 06/15/2019.....	.....	.....	.....	.....	1	2FE	997,500	111.250	1,112,544	1,000,000	998,985	.....	.....258	.....	.....	.....	.....5.900	5.933	JD.....	2,622	59,000	05/27/2009.	06/15/2019.
665859	AP	9	NORTHERN TRUST CO 3.95 10/30/2025.....	.....	.....	.....	.....	1	1FE	2,996,580	104.340	3,130,317	3,000,000	2,997,086	.....	.....238	.....	.....	.....	.....3.950	3.962	AO.....	20,079	118,500	10/28/2013.	10/30/2025.
666807	BA	9	NORTHROP GRUMMAN 5.05 08/01/19.....	.....	.....	.....	.....	1	2FE	998,370	108.340	1,083,395	1,000,000	999,321	.....	.....169	.....	.....	.....	.....5.050	5.071	FA.....	21,042	50,500	07/27/2009.	08/01/2019.
667294	AW	2	NORTHWEST AIRLINE 7.041 04/01/22.....	.....	.....	.....	.....	1	2FE	394,400	112.880	434,321	384,781	391,376	.....	.....(1,030)	.....	.....	.....	.....7.040	6.648	AO.....	6,773	27,092	04/29/2010.	04/01/2022.
667469	AA	8	NORTHWEST FL TIMBER 4.75 03/04/2029.....	.....	.....	.....	.....	1	1FE	4,924,150	103.550	5,177,343	5,000,000	4,930,207	.....	.....3,698	.....	.....	.....	.....4.750	4.895	MS.....	72,569	237,500	04/03/2014.	03/04/2029.
66989G	AA	8	NOVARTIS SEC INV 5 02/10/19.....	SD..	R	1	1FE	1,044,690	109.650	1,096,506	1,000,000	1,016,747	1,000,000	1,016,747	.....	.....(4,911)	.....	.....	.....	.....5.130	4.541	FA.....	20,073	51,250	08/03/2009.	02/10/2019.
67019E	AB	3	NSTAR 4 11/15/19.....	.....	.....	.....	.....	1	2FE	991,670	106.670	1,066,701	1,000,000	996,317	.....	.....851	.....	.....	.....	.....4.500	4.605	MN.....	5,750	45,000	11/12/2009.	11/15/2019.
67103H	AB	3	O'REILLY AUTOMOTIVE 4.625 09/15/2021.....	.....	.....	.....	.....	1	2FE	998,260	106.940	1,069,357	1,000,000	998,907	.....	.....164	.....	.....	.....	.....4.630	4.647	MS.....	13,618	46,250	09/14/2011.	09/15/2021.
674003	AA	6	OAKTREE CAP MGMT 6.75 12/02/2019.....	.....	.....	.....	.....	1	1FE	1,974,960	113.530	2,270,572	2,000,000	1,988,170	.....	.....2,547	.....	.....	.....	.....6.750	6.925	JD.....	10,875	135,000	11/19/2009.	12/02/2019.
674599	CC	7	OCCIDENTAL PETE 3.125 02/15/2022.....	.....	.....	.....	.....	1	1FE	980,930	98.090	980,877	1,000,000	988,076	.....	.....1,728	.....	.....	.....	.....3.130	3.342	FA.....	11,806	31,250	08/15/2011.	02/15/2022.
677050	AE	6	OPC SCHERER FNDG 6.10 03/15/2019.....	.....	.....	.....	.....	1	1FE	2,187,200	110.360	2,207,264	2,000,000	2,073,671	.....	.....(20,773)	.....	.....	.....	.....6.100	4.845	MS.....	35,922	122,000	10/27/2009.	03/15/2019.
677415	CL	3	OHIO POWER CO K 6.00 06/01/2016.....	.....	.....	.....	.....	1	2FE	1,992,940	101.960	2,039,126	2,000,000	1,999,612	.....	.....896	.....	.....	.....	.....6.000	6.048	JD.....	10,000	120,000	06/07/2006.	06/01/2016.
677415	CP	4	OHIO POWER CO 5.375 10/01/2021.....	.....	.....	.....	.....	1	2FE	1,991,740	111.320	2,226,386	2,000,000	1,995,405	.....	.....665	.....	.....	.....	.....5.380	5.422	AO.....	26,875	107,500	09/21/2009.	10/01/2021.
678858	BJ	9	OKLAHOMA GAS & ELEC 6.35 09/01/2018.....	.....	.....	.....	.....	1	1FE	1,992,900	111.140	2,222,762	2,000,000	1,997,635	.....	.....790	.....	.....	.....	.....6.350	6.399	MS.....	42,333	127,000	09/04/2008.	09/01/2018.
678858	BK	6	OKLAHOMA GAS & ELEC 8.25 01/15/19.....	.....	.....	.....	.....	1	1FE	999,820	117.520	1,175,197	1,000,000	1,000,000	.....	.....(0)	.....	.....	.....	.....8.250	8.250	JJ.....	38,042	82,500	12/09/2008.	01/15/2019.
679574	AG	8	OLD DOMIN ELEC 6.21 B 12/01/2028.....	.....	.....	.....	.....	1	1FE	1,196,271	116.000	1,256,620	1,083,333	1,169,798	.....	.....(11,195)	.....	.....	.....	.....6.210	4.783	JD.....	5,606	67,275	02/05/2010.	12/01/2028.
680033	AC	1	OLD NATL BANCORP 4.125 08/15/2024.....	.....	.....	.....	.....	1	1FE	1,000,000	97.240	972,415	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....4.130	4.125	FA.....	15,583	41,250	08/12/2014.	08/15/2024.
680223	AJ	3	OLD REPUB INTL 4.875 10/01/2024.....	.....	.....	.....	.....	1	2FE	1,989,960	102.500	2,049,954	2,000,000	1,990,995	.....	.....815	.....	.....	.....	.....4.880	4.939	AO.....	24,375	99,125	09/22/2014.	10/01/2024.
681919	AS	5	OMNICOM GROUP 5.90 04/15/2016.....	.....	.....	.....	.....	1	2FE	2,990,460	101.340	3,040,275	3,000,000	2,999,671	.....	.....1,095	.....	.....	.....	.....5.900	5.939	AO.....	37,367	177,000	12/27/2006.	04/15/2016.
68268N	AL	7	ONEOK PARTNERS 5.00 09/15/2023.....	.....	.....	.....	.....	1	2FE	1,999,200	87.570	1,751,458	2,000,000	1,999,359	.....	.....67	.....	.....	.....	.....5.000	5.005	MS.....	29,444	100,000	09/09/2013.	09/15/2023.
68268N	AP	8	ONEOK PARTNERS 4.90 03/15/2025.....	.....	.....	.....	.....	1	2FE	2,993,700	84.270	2,528,160	3,000,000	2,994,068	.....	.....368	.....	.....	.....	.....4.900	4.927	MS.....	43,283	71,458	03/17/2015.	03/15/2025.
68389X	AS	4	ORACLE CORP 3.625 07/15/2023.....	.....	.....	.....	.....	1	1FE	2,972,940	103.400	3,101,964	3,000,000	2,978,696	.....	.....2,405	.....	.....	.....	.....3.630	3.734	JJ.....	50,146	108,750	07/09/2013.	07/15/2023.
68389X	AU	9	ORACLE CORP 3.40 07/08/2024.....	.....	.....	.....	.....	1	1FE	3,990,920	101.440	4,057,740	4,000													

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description				NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
69362B	AW	2	PSEG POWER LLC 5.125 04/15/2020.....	..	1	2FE	1,991,440	107.930	2,158,532	2,000,000	1,995,818		851			5.130	5.180	AO	21,639	102,500	03/29/2010	04/15/2020.
69362B	AY	8	PSEG POWER LLC 4.15 09/15/2021.....	..	1	2FE	999,110	102.600	1,026,044	1,000,000	999,445		85			4.150	4.161	MS	12,219	41,500	09/14/2011	09/15/2021.
694308	GT	8	PACIFIC GAS&ELEC 3.50 10/01/2020.....	..	1	1FE	1,990,080	103.990	2,079,812	2,000,000	1,994,887		972			3.500	3.559	AO	17,500	70,000	09/08/2010	10/01/2020.
70109H	AK	1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN.....	..	1	1FE	988,480	103.470	1,034,702	1,000,000	992,969		911			3.500	3.619	MS	10,306	35,000	09/07/2010	09/15/2022.
70213H	AB	4	PARTNERS HEALTH 3.44307/01/2021.....	..	1	1FE	1,000,000	102.850	1,028,461	1,000,000	1,000,000		(7)			3.440	3.443	JJ	17,215	34,430	12/08/2011	07/01/2021.
705011	AA	2	PEARSON FUNDING 3.75 05/08/2022.....	..	R	1	2FE	993,650	98.090	980,882	1,000,000	995,693		588		3.750	3.827	MN	5,521	37,500	05/01/2012	05/08/2022.
708062	AA	2	PENNANTPARK INV 4.50 10/01/2019.....	..	1	2FE	1,998,100	99.420	1,988,444	2,000,000	1,998,560		356			4.500	4.521	AO	22,500	92,000	09/16/2014	10/01/2019.
709599	AH	7	PENSKE TRUCK LEASING 4.875 07/11/2022.....	..	1	2FE	1,987,520	104.710	2,094,244	2,000,000	1,991,173		1,120			4.880	4.955	JJ	46,042	97,500	07/10/2012	07/11/2022.
709629	AJ	8	PENTAIR FINANCE 5.00 05/15/2021.....	..	R	1	2FE	2,264,380	104.210	2,084,100	2,000,000	2,173,693		(30,782)		5.000	3.151	MN	12,778	100,000	12/18/2012	05/15/2021.
712704	AA	3	PEOPLE'S UNITED FIN 3.65 12/06/2022.....	..	1	2FE	2,990,040	99.240	2,977,335	3,000,000	2,992,720		906			3.650	3.690	JD	7,604	109,500	12/03/2012	12/06/2022.
71270Q	EB	8	PEOPLES UNITED 4.00 07/15/2024.....	..	1	2FE	2,982,270	98.760	2,962,692	3,000,000	2,984,564		1,489			4.000	4.072	JJ	55,333	126,333	06/23/2014	07/15/2024.
713448	BJ	6	PEPSICO INC 7.90 11/01/2018.....	..	1	1FE	3,058,875	117.040	2,925,915	2,500,000	2,697,803		(63,645)			7.900	4.875	MN	32,917	197,500	07/15/2009	11/01/2018.
713448	BN	7	PEPSICO INC 4.50 01/15/20.....	..	1	1FE	1,993,300	108.580	2,171,554	2,000,000	1,996,930		678			4.500	4.542	JJ	41,500	90,000	01/11/2010	01/15/2020.
714046	AE	9	PERKINELMER INC 5.00 11/15/2021.....	..	1	2FE	993,720	105.450	1,054,474	1,000,000	995,980		574			5.000	5.080	MN	6,389	50,000	10/20/2011	11/15/2021.
714264	AD	0	PERNOD-RICARD SA 4.45 01/15/2022.....	..	R	1	2FE	997,460	103.610	1,036,077	1,000,000	998,324		237		4.450	4.482	JJ	20,519	44,500	10/20/2011	01/15/2022.
71656L	BD	2	PETROLEOS MEXICANOS 4.50 01/23/2026.....	..	R	1	2FE	1,996,400	88.560	1,771,192	2,000,000	1,996,643		243		4.500	4.521	JJ	39,500	45,000	01/15/2015	01/23/2026.
717081	DH	3	PFIZER INC 3.00 06/15/2023.....	..	1	1FE	981,920	101.710	1,017,065	1,000,000	985,976		1,640			3.000	3.213	JD	1,333	30,000	06/19/2013	06/15/2023.
718546	AC	8	PHILLIPS 66 4.30 04/01/2022.....	..	1	2FE	997,630	103.450	1,034,516	1,000,000	998,427		215			4.300	4.329	AO	10,750	43,000	03/07/2012	04/01/2022.
720198	AC	4	PIEDMONT OPERATING 3.40 06/01/2023.....	..	1	2FE	996,010	93.590	935,880	1,000,000	996,945		356			3.400	3.447	JD	2,833	34,000	05/06/2013	06/01/2023.
72447X	AC	1	PITNEY BOWES INC MTN 5.75 09/15/2017.....	..	1	2FE	149,193	106.390	160,647	151,000	150,614		209			5.750	5.910	MS	2,557	8,683	09/06/2007	09/15/2017.
72650R	AT	9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018.....	..	1	2FE	994,240	102.780	1,027,838	1,000,000	998,316		648			6.500	6.579	MN	10,833	65,000	04/18/2008	05/01/2018.
72650R	BF	8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024.....	..	1	2FE	998,420	80.440	804,382	1,000,000	998,646		158			3.600	3.618	MN	6,000	41,200	09/02/2014	11/01/2024.
72650R	BJ	0	PLAINS ALL AMER PIPELINE 4.65 10/15/2025.....	..	1	2FE	998,460	87.050	870,456	1,000,000	998,552		92			4.650	4.668	AO	16,404		08/17/2015	10/15/2025.
72925P	AC	9	PLUM CREEK TIMBER 4.70 03/15/2021.....	..	1	2FE	999,330	106.580	1,065,839	1,000,000	999,589		68			4.700	4.709	MS	13,839	47,000	11/08/2010	03/15/2021.
73755L	AH	0	POTASH CORP 4.875 03/30/2020.....	..	I	1	1FE	2,973,270	108.700	3,260,955	3,000,000	2,987,519		2,579		4.880	4.985	MS	36,969	146,250	09/23/2009	03/30/2020.
73755L	AM	9	POTASH CORP 3.00 04/01/2025.....	..	I	1	1FE	2,985,600	94.380	2,831,295	3,000,000	2,986,561		961		3.000	3.056	AO	22,500	46,250	03/23/2015	04/01/2025.
740189	AM	7	PRECISION CAST 3.25 06/15/2025.....	..	1	1FE	1,995,920	99.240	1,984,740	2,000,000	1,996,121		201			3.250	3.274	JD	2,889	33,403	06/01/2015	06/15/2025.
740816	AK	9	HARVARD PRES & FELLOWS 3.529 10/01/2031.....	..	1	1FE	1,000,000	96.590	965,865	1,000,000	1,000,000		22			3.530	3.529	AO	8,823	35,290	04/29/2013	10/01/2031.
74340X	BE	0	PROLOGIS LP 3.75 11/01/2025.....	..	1	2FE	1,987,620	99.070	1,981,310	2,000,000	1,987,795		175			3.750	3.825	MN	12,708		10/27/2015	11/01/2025.
74348T	AJ	1	PROSPECT CAPITAL 5.875 03/15/2023.....	..	1	2FE	1,000,000	97.140	971,418	1,000,000	1,000,000		(31)			5.880	5.875	MS	17,299	58,750	03/27/2013	03/15/2023.
74432Q	AU	4	PRUDENTIAL FIN GMTN 5.50 03/15/2016.....	..	1	2FE	2,994,070	100.900	3,027,129	3,000,000	2,999,865		634			5.500	5.523	MS	48,583	165,000	12/27/2006	03/15/2016.
744448	CC	3	PUBLIC SERV COLO 5.125 06/01/2019.....	..	1	1FE	994,600	109.820	1,098,186	1,000,000	997,834		566			5.130	5.195	JD	4,271	51,250	05/28/2009	06/01/2019.
744482	BH	2	PUB SVC NEW HAMP N 6.15 09/01/2017.....	..	1	1FE	998,290	106.570	1,065,709	1,000,000	999,626		207			6.150	6.174	MS	20,500	61,500	09/17/2007	09/01/2017.
744538	AC	3	PUB SVC NEW HAMP 3.20 09/01/2021.....	..	1	1FE	995,780	100.730	1,007,274	1,000,000	997,432		407			3.200	3.250	MS	10,667	32,000	09/06/2011	09/01/2021.
744542	AB	7	PUBLIC SERVICE CO NM 5.35 10/01/2021.....	..	1	2FE	998,570	106.140	1,061,367	1,000,000	999,072		134			5.350	5.369	AO	13,375	53,500	10/06/2011	10/01/2021.
74456Q	BH	8	PUBLIC SERVICE E 3.15 08/15/2024.....	..	1	1FE	998,210	100.260	1,002,624	1,000,000	998,428		157			3.150	3.171	FA	11,900	31,763	08/06/2014	08/15/2024.
744593	AC	8	STEER-IBM-Z2 6.415 06/01/18.....	..	1	1FE	292,506	106.410	321,095	301,739	298,914		735			6.420	6.715	JD	1,613	19,357	01/23/2001	06/01/2018.
747262	AS	2	QVC INC 4.85 04/01/2024.....	..	1	2FE	999,270	95.380	953,841	1,000,000	999,395		58			4.850	4.859	AO	12,125	48,500	03/11/2014	04/01/2024.
747262	AU	7	QVC INC 4.45 02/15/2025.....	..	1	2FE	998,600	92.790	927,897	1,000,000	998,740		108			4.450	4.467	FA	16,811	43,758	08/07/2014	02/15/2025.
747525	AF	0	QUALCOMM INC 3.45 05/20/2025.....	..	1	1FE	4,982,000	96.000	4,800,000	5,000,000	4,982,936		936			3.450	3.493	MN	19,646	86,250	05/13/2015	05/20/2025.
749607	AC	1	RLI CORP 4.875 09/15/2023.....	..	1	2FE	997,140	103.300	1,032,974	1,000,000	997,651		245			4.880	4.912	MS	14,354	48,750	09/25/2013	09/15/2023.
754730	AD	1	RAYMOND JAMES 5 04/01/24.....	..	1	2FE	1,501,140	110.750	1,661,213	1,500,000	1,500,878		(82)			5.630	5.616	AO	21,094	84,375	03/23/2012	04/01/2024.

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	For rei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75524R	AA	7	RBS CIT FIN GRP 4.15 09/28/2022.....	.....	.....	.....	2FE	1,992,380	100.730	2,014,534	2,000,000	1,994,526	.....	.....689	.....	.....	4.150	4.197	MS.....	21,442	83,000	09/25/2012	09/28/2022
755920	AF	2	ROCS-NSC-1998-1 6.375 05/15/2017.....	.....	.....	.....	1	125,659	103.490	131,716	127,273	127,095	.....	.....195	.....	.....	6.380	6.542	MN.....	1,037	8,114	06/02/1998	05/15/2017
756109	AP	9	REALTY INCOME 4.65 08/01/2023.....	.....	.....	.....	1	1,995,500	103.980	2,079,524	2,000,000	1,996,455	.....	.....381	.....	.....	4.650	4.678	FA.....	38,750	93,000	07/09/2013	08/01/2023
758202	AK	1	REED ELSEVR CPTL 3.125 10/15/2022.....	.....	.....	.....	1	1,409,380	96.950	1,366,058	1,409,000	1,409,276	.....	.....(36)	.....	.....	3.130	3.122	AO.....	9,295	44,031	10/24/2012	10/15/2022
75884R	AS	2	REGENCY CENTERS 4.80 04/15/2021.....	.....	.....	.....	1	1,997,200	107.660	2,153,252	2,000,000	1,998,433	.....	.....254	.....	.....	4.800	4.817	AO.....	20,267	96,000	09/30/2010	04/15/2021
760759	AM	2	REPUBLIC SVCS INC 4.75 05/15/2023.....	.....	.....	.....	1	1,994,720	108.960	2,179,180	2,000,000	1,996,429	.....	.....396	.....	.....	4.750	4.779	MN.....	12,139	95,000	05/02/2011	05/15/2023
774341	AB	7	ROCKWELL COLLINS 5 07/15/19.....	.....	.....	.....	1	994,710	108.950	1,089,463	1,000,000	997,803	.....	.....551	.....	.....	5.250	5.319	JJ.....	24,208	52,500	05/01/2009	07/15/2019
78355H	JP	5	RYDER SYSTEM INC 3.6 03/1/16 MTN.....	.....	.....	.....	1	998,860	100.390	1,003,884	1,000,000	999,962	.....	.....223	.....	.....	3.600	3.623	MS.....	12,000	36,000	08/26/2010	03/01/2016
78390X	AA	9	SAIC INC 144A 4.45 12/01/2020.....	.....	.....	.....	1	996,370	100.840	1,008,361	1,000,000	997,993	.....	.....357	.....	.....	4.450	4.496	JD.....	3,708	44,500	12/13/2010	12/01/2020
78403D	AB	6	SBA TOWER TRUST 5.101 04/15/2017.....	.....	.....	.....	1	3,000,000	101.400	3,041,884	3,000,000	3,000,000	.....	.....	.....	.....	5.100	5.156	MON...	6,801	153,030	04/08/2010	04/17/2017
78403D	AE	0	SBA TOWER TRUST 144A 3.598 04/15/2018.....	.....	.....	.....	1	500,000	99.970	499,833	500,000	500,000	.....	.....0	.....	.....	3.600	3.625	MON...	800	17,990	04/04/2013	04/15/2018
78403D	AF	7	SBA TOWER TRUST 144A 3.722 04/15/2023.....	.....	.....	.....	1	1,000,000	98.310	983,097	1,000,000	1,000,000	.....	.....0	.....	.....	3.720	3.751	MON...	1,654	37,220	04/04/2013	04/15/2023
78403D	AH	3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024.....	.....	.....	.....	1	2,000,000	98.080	1,961,560	2,000,000	2,000,000	.....	.....	.....	.....	3.870	3.900	MON...	3,439	77,380	10/07/2014	10/15/2024
790849	AJ	2	ST JUDE MEDICAL 3.25 04/15/2023.....	.....	.....	.....	1	1,990,480	98.120	1,962,418	2,000,000	1,992,799	.....	.....861	.....	.....	3.250	3.306	AO.....	13,722	65,000	03/21/2013	04/15/2023
80105N	AG	0	SANOFI-AVENTIS 4.00 03/29/2021.....	.....	R	.....	1	1,979,520	106.810	2,136,206	2,000,000	1,988,226	.....	.....1,973	.....	.....	4.000	4.126	MS.....	20,444	80,000	03/22/2011	03/29/2021
803111	AS	2	SARA LEE CORP 4.10 09/15/2020.....	.....	.....	.....	1	1,063,213	102.880	1,094,683	1,064,000	1,063,596	.....	.....76	.....	.....	4.100	4.109	MS.....	12,845	43,624	08/30/2010	09/15/2020
80589M	AE	2	SCANA CORP 4.125 02/01/2022.....	.....	.....	.....	1	992,380	99.730	997,332	1,000,000	995,005	.....	.....707	.....	.....	4.130	4.219	FA.....	17,188	41,250	01/18/2012	02/01/2022
806213	AD	6	SCENTRE GROUP TRUST 3.25 10/28/2025.....	.....	R	.....	1	997,000	93.670	936,731	1,000,000	997,164	.....	.....164	.....	.....	3.250	3.284	AO.....	5,688	16,250	04/21/2015	10/28/2025
80629Q	AA	3	SCHAHIN II FINANCE 5.875 09/25/2022.....	.....	R	.....	1	1,737,333	19.000	330,093	1,737,333	330,093	(73,837)	(234)	1,332,286	.....	5.880	.....	MS.....	.....	51,318	03/21/2012	09/25/2022
806854	AB	1	SCHLUMBERGER INV 3.30 09/14/2021.....	.....	R	.....	1	2,015,820	100.120	2,002,492	2,000,000	2,009,958	.....	.....(1,672)	.....	.....	3.300	3.199	MS.....	19,617	66,000	04/02/2012	09/14/2021
806854	AH	8	SCHLUMBERGER INV 3.65 12/01/2023.....	.....	R	.....	1	996,600	102.310	1,023,118	1,000,000	997,207	.....	.....299	.....	.....	3.650	3.691	JD.....	3,042	36,500	11/25/2013	12/01/2023
808513	AD	7	SCHWAB CHARLES 4.45 07/22/20.....	.....	.....	.....	1	998,720	109.100	1,090,977	1,000,000	999,352	.....	.....125	.....	.....	4.450	4.466	JJ.....	19,654	44,500	07/19/2010	07/22/2020
808513	AG	0	SCHWAB CHARLES 3.225 09/01/2022.....	.....	.....	.....	1	1,000,590	101.680	1,016,795	1,000,000	1,000,416	.....	.....(55)	.....	.....	3.230	3.218	MS.....	10,750	32,250	08/22/2012	09/01/2022
80851Q	DA	9	SCHWAB CHARLES MTN 6.375 09/01/2017.....	.....	.....	.....	1	1,994,380	107.650	2,152,964	2,000,000	1,995,932	.....	.....2,243	.....	.....	6.380	6.506	MS.....	42,500	127,500	09/11/2007	09/01/2017
81180W	AL	5	SEAGATE HDD CAYMAN 4.75 01/01/2025.....	.....	.....	.....	1	2,000,000	83.380	1,667,500	2,000,000	2,000,000	.....	.....(113)	.....	.....	4.750	4.750	JJ.....	47,500	103,708	05/20/2014	01/01/2025
811904	AK	7	SEACOR HOLDINGS 7.375 10/01/2019.....	.....	.....	.....	1	993,290	93.580	935,771	1,000,000	996,914	.....	.....690	.....	.....	7.380	7.471	AO.....	18,438	73,750	09/21/2009	10/01/2019
81618T	AB	6	SELECT INCOME REIT 3.60 02/01/2020.....	.....	.....	.....	1	992,100	100.680	1,006,826	1,000,000	993,433	.....	.....1,333	.....	.....	3.600	3.775	FA.....	15,000	17,800	01/29/2015	02/01/2020
81618T	AC	4	SELECT INCOME REIT 4.50 02/01/2025.....	.....	.....	.....	1	1,959,800	92.970	1,859,312	2,000,000	1,962,731	.....	.....2,931	.....	.....	4.500	4.755	FA.....	37,500	44,500	01/29/2015	02/01/2025
81683R	AJ	3	SEMINOLE TRIBE 7.804 10/01/2020.....	.....	.....	.....	1	1,100,000	104.380	1,148,125	1,100,000	1,100,006	.....	.....(1)	.....	.....	7.800	7.804	AO.....	21,461	85,844	09/27/2007	10/01/2020
81721M	AK	5	SENIOR HOUSING 4.75 05/01/2024.....	.....	.....	.....	1	993,680	97.680	1,953,580	2,000,000	1,994,549	.....	.....521	.....	.....	4.750	4.790	MN.....	15,833	95,000	04/23/2014	05/01/2024
822582	AJ	1	SHELL INTL FIN 4.30 09/22/2019.....	.....	R	.....	1	2,989,620	106.610	3,198,234	3,000,000	2,995,606	.....	.....1,065	.....	.....	4.300	4.343	MS.....	35,475	129,000	09/15/2009	09/22/2019
826200	AC	1	SIEMENS FINANCIAL 5.75 10/17/2016.....	.....	R	.....	1	4,067,720	103.580	4,143,056	4,000,000	4,006,939	.....	.....(8,343)	.....	.....	5.750	5.523	AO.....	47,278	230,000	11/29/2006	10/17/2016
82671A	AA	1	SIGNET UK FINANCE 4.70 06/15/2024.....	.....	R	.....	1	1,991,980	98.320	1,966,380	2,000,000	1,993,104	.....	.....649	.....	.....	4.700	4.750	JD.....	4,178	94,000	05/14/2014	06/15/2024
828807	BW	6	SIMON PROP GP LP 5.25 12/01/2016.....	.....	.....	.....	1	4,950,330	102.320	5,115,860	5,000,000	4,994,251	.....	.....5,966	.....	.....	5.250	5.380	JD.....	21,875	262,500	12/08/2006	12/01/2016
828807	CD	7	SIMON PROP GP LP 5.65 02/01/20.....	.....	.....	.....	1	1,992,420	112.040	2,240,772	2,000,000	1,996,403	.....	.....762	.....	.....	5.650	5.700	FA.....	47,083	113,000	01/19/2010	02/01/2020
828807	CR	6	SIMON PROP GP LP 3.75 02/01/2024.....	.....	.....	.....	1	1,987,580	104.210	2,084,198	2,000,000	1,989,652	.....	.....1,074	.....	.....	3.750	3.825	FA.....	31,250	75,000	01/13/2014	02/01/2024
83238P	AB	0	SMITHS GROUP PLC 7.20 05/15/2019.....	.....	R	.....	1	998,800	111.000	1,109,970	1,000,000	999,499	.....	.....127	.....	.....	7.200	7.217	MN.....	9,200	72,000	05/07/2009	05/15/2019
833034	AE	1	SNAP-ON INC 5.50 01/15/2017.....	.....	.....	.....	1	998,770	104.390	1,043,852	1,000,000	999,841	.....	.....145	.....	.....	5.500	5.516	JJ.....	25,361	55,000	01/11/2007	01/15/2017
83368R	AA	0	SOCIETE GENERALE 5.20 04/15/2021.....	.....	R	.....	1	1,997,240	112.020	2,240,408	2,000,000	1,998,358	.....	.....263	.....	.....	5.200	5.218	AO.....	21,956	104,000	04/11/2011	04/15/2021
835495	AK	8	SONOCO PRODUCTS 4.375 11/01/2021.....	.....	.....	.....	1	995,430	104.150	1,041,471	1,000,000	997,101	.....	.....427	.....	.....	4.380	4.432	MN.....	7,292	43,750	10/20/2011	11/01/2021
843646	AM	2	SOUTHERN POWER 4.15 12/01/2025.....	.....	.....	.....	1	2,993,370	99.880	2,996,262	3,000,000	2,993,447	.....	.....77	.....	.....	4.150	4.177	JD.....	15,217	.....	11/12/2015	12/01/2025
84383Q	AA	1	SOUTHN STAR CENT 6.00 06/01/2016.....	.....	.....	.....	1	1,988,320	101.490	2,029,830	2,000,000	1,999,386	.....	.....1,417	.....	.....	6.000	6.076	JD.....	10,000	120,000	04/12/2006	06/01/2016
844741	AY	4	SOUTHWEST AIR 5.75 12/15/2016.....	.....	.....	.....	1	1,990,680	103.950	2,078,918	2,000,000	1,998,863	.....	.....1,126	.....	.....	5.750	5.812	JD.....	5,111	115,000	12/11/2006	12/15/2016

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code	For rei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84474W	AA	8	SOUTHWEST AIR 6.53 07/02/19.....		...	...	1	2FE	208,792	103.100	243,240	235,923	213,949	.....	5,382	.....	.....	6.530	9.903	JJ.....	7,660	15,406	01/20/2009	07/02/2019
845437	BH	4	SOUTHWESTN EL PR E 5.55 01/15/2017.....		...	...	1	2FE	1,994,220	104.040	2,080,764	2,000,000	1,999,244	.....	688	.....	.....	5.550	5.588	JJ.....	51,183	111,000	01/08/2007	01/15/2017
84755T	AD	9	SPECTRA ENERGY 5.65 03/01/20.....		...	...	1	2FE	997,880	105.050	1,050,455	1,000,000	999,012	.....	205	.....	.....	5.650	5.677	MS.....	18,833	56,500	08/25/2009	03/01/2020
84756N	AF	6	SPECTRA PARTNERS 3.50 03/15/2025.....		...	...	1	2FE	1,991,640	87.870	1,757,330	2,000,000	1,992,213	.....	573	.....	.....	3.500	3.550	MS.....	20,611	35,583	03/09/2015	03/15/2025
84858D	AA	6	SPIRIT AIR 2015-1 A 4.10 10/01/2029.....		...	...	1	1FE	1,000,000	99.250	992,500	1,000,000	1,000,041	.....	41	.....	.....	4.100	4.099	AO.....	15,944	.....	07/28/2015	04/01/2028
853254	AJ	9	STANDARD CHARTERED PLC 3.95 01/11/2023.....		...	R	...	1FE	986,150	96.170	961,707	1,000,000	989,658	.....	1,245	.....	.....	3.950	4.121	JJ.....	18,653	39,500	01/30/2013	01/11/2023
853254	AL	4	STANDARD CHART 5.20 01/26/2024.....		...	R	...	1FE	1,998,240	102.810	2,056,266	2,000,000	1,998,429	.....	153	.....	.....	5.200	5.212	JJ.....	44,778	104,000	09/23/2013	01/26/2024
854502	AC	5	STANLEY BLACK 3.40 12/01/2021.....		...	...	1	1FE	998,980	101.940	1,019,385	1,000,000	999,361	.....	96	.....	.....	3.400	3.412	JD.....	2,833	34,000	11/17/2011	12/01/2021
855030	AM	4	STAPLES INC 4.375 01/12/2023.....		...	...	1	2FE	998,563	95.910	959,113	1,000,000	998,563	.....	171	.....	.....	4.380	4.399	JJ.....	20,538	43,750	01/07/2013	01/12/2023
855244	AD	1	STARBUCKS CORP 3.85 10/01/2023.....		...	...	1	1FE	1,999,280	106.290	2,125,796	2,000,000	1,999,468	.....	58	.....	.....	3.850	3.854	AO.....	19,250	77,000	09/03/2013	10/01/2023
85744N	AA	9	STATE ST BK & TR 5.30 01/15/2016.....		...	...	...	1FE	1,927,600	100.100	2,002,080	2,000,000	1,999,554	.....	11,291	.....	.....	5.300	5.891	JJ.....	48,878	106,000	05/05/2008	01/15/2016
857477	AL	7	STATE STREET CORP 3.10 05/15/2023.....		...	...	...	1FE	2,986,760	98.670	2,960,091	3,000,000	2,989,826	.....	1,206	.....	.....	3.100	3.152	MN.....	11,883	93,000	05/23/2013	05/15/2023
85771P	AK	8	STATOIL ASA 2.65 01/15/2024.....		...	R	1	1FE	2,857,740	94.740	2,842,155	3,000,000	2,887,918	.....	3,180	.....	.....	2.650	3.180	JJ.....	36,658	79,500	06/19/2013	01/15/2024
85771S	AA	4	STATOILHYDRO ASA 5.25 04/15/2019.....		...	R	1	1FE	1,497,135	108.930	1,633,994	1,500,000	1,498,879	.....	305	.....	.....	5.250	5.275	AO.....	16,625	78,750	04/16/2009	04/15/2019
863667	AB	7	STRYKER CORP 4.375 01/15/20.....		...	...	1	1FE	993,280	107.580	1,075,801	1,000,000	996,926	.....	680	.....	.....	4.380	4.459	JJ.....	20,174	43,750	01/12/2010	01/15/2020
863667	AH	4	STRYKER CORP 3.375 11/01/2025.....		...	...	1	1FE	2,999,730	98.760	2,962,878	3,000,000	2,999,735	.....	5	.....	.....	3.380	3.376	MN.....	17,438	.....	10/26/2015	11/01/2025
865622	AM	4	SUMITOMO MITSUI 3.20 07/18/2022.....		...	R	...	1FE	1,000,000	100.380	1,003,821	1,000,000	1,000,000	.....	.....	.....	.....	3.200	3.200	JJ.....	14,489	32,000	07/10/2012	07/18/2022
865622	AZ	7	SUMITOMO MITSUI BK 3.00 01/18/2023.....		...	R	...	1FE	985,240	98.720	987,191	1,000,000	989,092	.....	1,361	.....	.....	3.000	3.174	JJ.....	13,583	30,000	01/30/2013	01/18/2023
86562M	AA	8	SUMITOMO MITSUI 4.436 04/02/2024.....		...	R	...	2FE	1,000,000	102.150	1,021,499	1,000,000	1,000,000	.....	.....	.....	.....	4.440	4.436	AO.....	10,967	44,360	03/26/2014	04/02/2024
86765B	AG	4	SUNOCO LOGISTICS 5.50 02/15/2020.....		...	...	1	2FE	1,993,440	103.710	2,074,278	2,000,000	1,996,866	.....	660	.....	.....	5.500	5.543	FA.....	41,556	110,000	02/09/2010	02/15/2020
86765B	AS	8	SUNOCO LOGISTICS 5.95 12/01/2025.....		...	...	1	2FE	2,992,050	96.260	2,887,947	3,000,000	2,992,145	.....	95	.....	.....	5.950	5.985	JD.....	21,817	.....	11/12/2015	12/01/2025
86787E	AM	9	SUNTRUST BANKS 7.25 03/15/2018.....		...	...	...	2FE	993,430	110.460	1,104,580	1,000,000	998,119	.....	760	.....	.....	7.250	7.344	MS.....	21,347	72,500	03/12/2008	03/15/2018
86787G	AD	4	SUNTRUST BANK 5.2 01/17/17.....		...	...	...	2FE	305,076	103.290	316,055	306,000	305,899	.....	92	.....	.....	5.200	5.233	JJ.....	7,249	15,912	12/01/2004	01/17/2017
867914	AZ	6	SUNTRUST BANKS 6.00 09/11/2017.....		...	...	...	2FE	1,999,840	106.430	2,128,656	2,000,000	1,999,967	.....	18	.....	.....	6.000	6.001	MS.....	36,667	120,000	09/05/2007	09/11/2017
87124V	AD	1	SYDNEY AIRPORT F 3.90 03/22/2023.....		...	R	1	2FE	998,160	99.160	991,594	1,000,000	998,627	.....	161	.....	.....	3.900	3.922	MS.....	10,725	39,000	10/16/2012	03/22/2023
87151Q	AA	4	SYMETRA FINL 6.125 04/01/2016.....		...	...	1	2FE	3,044,120	101.030	3,030,816	3,000,000	3,001,521	.....	(5,917)	.....	.....	6.130	5.916	AO.....	45,938	183,750	12/11/2006	04/01/2016
87165B	AD	5	SYNCHRONY FINANCIAL 4.25 08/15/2024.....		...	...	1	2FE	998,060	98.760	987,564	1,000,000	998,287	.....	162	.....	.....	4.250	4.274	FA.....	16,056	42,972	08/06/2014	08/15/2024
87236Y	AD	0	TD AMERITRADE 3.625 04/01/2025.....		...	...	1	1FE	1,999,000	101.170	2,023,492	2,000,000	1,999,066	.....	65	.....	.....	3.630	3.631	AO.....	18,125	68,271	10/17/2014	04/01/2025
87246Y	AC	0	TIAA ASSET MGMT 4.125 11/01/2024.....		...	...	1	2FE	1,997,720	100.510	2,010,236	2,000,000	1,997,943	.....	191	.....	.....	4.130	4.139	MN.....	13,750	82,729	10/27/2014	11/01/2024
872540	AM	1	TJX COS INC 6.95 04/15/2019.....		...	...	1	1FE	998,120	115.100	1,151,020	1,000,000	999,248	.....	197	.....	.....	6.950	6.976	AO.....	14,672	69,500	04/02/2009	04/15/2019
87612E	BD	7	TARGET CORP 3.50 07/01/2024.....		...	...	1	1FE	1,991,120	103.530	2,070,666	2,000,000	1,992,278	.....	766	.....	.....	3.500	3.553	JJ.....	35,000	70,972	06/17/2014	07/01/2024
878055	AD	4	TCF NATIONAL BK 6.25 06/08/2022.....		...	...	...	2FE	990,860	105.860	1,058,629	1,000,000	993,485	.....	796	.....	.....	6.250	6.375	JD.....	3,993	62,500	06/05/2012	06/08/2022
878055	AE	2	TCF NATIONAL BK 4.60 02/27/2025.....		...	...	...	2FE	1,987,500	97.700	1,953,976	2,000,000	1,988,348	.....	848	.....	.....	4.600	4.679	FA.....	31,689	46,000	02/24/2015	02/27/2025
87969N	AC	9	TELSTRA CORP LTD 4.80 10/12/2021.....		...	R	1	1FE	2,175,500	108.710	2,174,226	2,000,000	2,113,856	.....	(17,368)	.....	.....	4.800	3.697	AO.....	21,067	96,000	04/03/2012	10/12/2021
87969N	AD	7	TELSTRA CORP LTD 3.125 04/07/2025.....		...	R	1	1FE	998,300	95.300	952,996	1,000,000	998,408	.....	108	.....	.....	3.130	3.145	AO.....	7,292	15,625	03/30/2015	04/07/2025
88165F	AG	7	TEVA PHARM FIN BV 2.95 12/18/2022.....		...	R	1	2FE	393,220	95.770	377,322	394,000	393,433	.....	1,046	.....	.....	2.950	2.973	JD.....	420	15,049	12/13/2012	12/18/2022
88166J	AA	1	TEVA PHARM FIN IV BV 3.65 11/10/2021.....		...	R	1	2FE	449,354	101.160	456,237	451,000	449,964	.....	156	.....	.....	3.650	3.694	MN.....	2,332	19,148	11/07/2011	11/10/2021
88224P	JS	9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026.....		...	...	...	2FE	2,000,000	103.910	2,078,168	2,000,000	2,000,000	.....	.....	.....	.....	5.250	5.250	JJ.....	44,402	105,000	01/28/2014	01/31/2026
882508	AW	4	TEXAS INSTRUMENT 2.25 05/01/2023.....		...	...	1	1FE	1,961,460	94.880	1,897,640	2,000,000	1,970,780	.....	3,593	.....	.....	2.250	2.469	MN.....	7,500	45,000	05/01/2013	05/01/2023
883556	AZ	5	THERMO FISHER 3.60 08/15/2021.....		...	...	1	2FE	1,996,180	101.430	2,028,556	2,000,000	1,997,684	.....	365	.....	.....	3.600	3.623	FA.....	27,200	72,000	08/09/2011	08/15/2021
884903	BK	0	THOMSON REUTERS 3.95 09/30/2021.....		...	L	1	2FE	995,760	103.320	1,033,217	1,000,000	997,355	.....	402	.....	.....	3.950	4.002	MS.....	9,985	39,500	09/28/2011	09/30/2021
886546	AB	6	TIFFANY & CO 3.80 10/01/2024.....		...	...	1	2FE	997,020	98.430	984,261	1,000,000	997,343	.....	254	.....	.....	3.800	3.836	AO.....	9,500	38,633	09/22/2014	10/01/2024
887317	AK	1	TIME WARNER INC 4.75 03/29/2021.....		...	...	1	2FE	989,430	107.560	1,075,639	1,000,000	993,823	.....	1,011	.....	.....	4.750	4.885	MS.....	12,139	47,500	03/29/2011	03/29/2021

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
887317	AN	5	TIME WARNER INC 4.00 01/15/2022.....					1	2FE	982,970	103.660	1,036,587	1,000,000	989,064		1,560			4.000	4.207	JJ.....	18,444	40,000	10/12/2011	01/15/2022.
88732J	AP	3	TIME WARNER CABLE 8.75 02/14/2019.....					1	2FE	2,405,380	115.800	2,316,020	2,000,000	2,239,871		(70,021)			8.750	4.579	FA.....	66,597	175,000	07/17/2013	02/14/2019.
88948A	AR	8	TOLL ROAD INV II 0.00 02/15/16.....					1	1FE	948,525	99.590	1,493,859	1,500,000	1,487,054		103,155				7.320	JD.....			09/25/2009	02/15/2016.
891027	AN	4	TORCHMARK CORP 6.375 06/15/2016.....					1	2FE	2,977,410	102.200	3,065,955	3,000,000	2,998,624		2,888			6.380	6.479	JD.....	8,500	191,250	06/20/2006	06/15/2016.
89153V	AB	5	TOTAL CAP INTL SA 2.875 02/17/2022.....			R		1	1FE	1,933,780	99.160	1,983,220	2,000,000	1,956,462		6,320			2.880	3.270	FA.....	21,403	57,500	03/30/2012	02/17/2022.
89153V	AG	4	TOTAL CAP INTL 3.7 01/15/2024.....			R		1	1FE	1,994,900	101.350	2,027,098	2,000,000	1,995,866		434			3.700	3.730	JJ.....	34,122	74,000	08/05/2013	01/15/2024.
89153V	AL	3	TOTAL CAP INTL SA 3.75 04/10/2024.....			R		1	1FE	2,977,470	101.740	3,052,257	3,000,000	2,981,443		1,873			3.750	3.838	AO.....	25,313	112,500	01/08/2014	04/10/2024.
891906	AB	5	TOTAL SYSTEM SVC 3.75 06/01/2023.....					1	2FE	992,400	96.390	963,890	1,000,000	994,115		674			3.750	3.842	JD.....	3,125	37,500	05/15/2013	06/01/2023.
89233P	5F	9	TOYOTA MTR CRED 3.40 09/15/2021 MTN.....					1	1FE	1,994,960	103.780	2,075,666	2,000,000	1,996,917		481			3.400	3.430	MS.....	20,022	68,000	09/08/2011	09/15/2021.
89233P	5T	9	TOYOTA MTR CRED 3.30 01/12/2022.....					1	1FE	996,290	103.000	1,030,038	1,000,000	997,617		351			3.300	3.344	JJ.....	15,492	33,000	01/09/2012	01/12/2022.
893045	AE	4	TRANS-ALLEGHENY 3.85 06/01/2025.....					1	2FE	1,998,480	100.040	2,000,766	2,000,000	1,998,590		105			3.850	3.859	JD.....	6,417	74,861	12/08/2014	06/01/2025.
89346D	AF	4	TRANSALTA CORP 4.50 11/15/2022.....			I		1	2FE	1,965,320	87.420	1,748,416	2,000,000	1,974,551		3,070			4.500	4.719	MN.....	11,500	90,000	11/02/2012	11/15/2022.
898813	AK	6	TUCSON ELEC PWR 5.15 11/15/2021.....					1	2FE	996,820	110.070	1,100,661	1,000,000	997,951		292			5.150	5.191	MN.....	6,581	51,500	11/03/2011	11/15/2021.
898813	AL	4	TUCSON ELEC PWR 3.85 03/15/2023.....					1	2FE	996,750	101.090	1,010,947	1,000,000	997,634		280			3.850	3.888	MS.....	11,336	38,500	09/11/2012	03/15/2023.
899896	AC	8	TUPPERWARE BRAND 4.75 06/01/2021.....					1	2FE	1,979,780	102.060	2,041,122	2,000,000	1,987,849		1,917			4.750	4.879	JD.....	7,917	95,000	05/25/2011	06/01/2021.
90131H	BU	8	21ST CENTURY FOX 144A 3.70 10/15/2025.....					1	2FE	997,610	99.800	997,952	1,000,000	997,647		37			3.700	3.729	AO.....	7,194		10/14/2015	10/15/2025.
902133	AR	8	TYCO ELECTRONICS 3.45 08/01/2024.....			R		1	1FE	996,140	99.520	995,227	1,000,000	996,526		326			3.450	3.497	FA.....	14,375	34,596	07/28/2014	08/01/2024.
902494	AT	0	TYSON FOODS INC 4.50 06/15/2022.....					1	2FE	994,580	106.350	1,063,450	1,000,000	996,232		492			4.500	4.568	JD.....	2,000	45,000	06/06/2012	06/15/2022.
90261A	AB	8	UBS AG STAMFORD 7.625 08/17/2022 (COCO).....			R		1	2FE	1,015,000	111.730	1,117,301	1,000,000	1,011,100		(1,257)			7.630	7.410	FA.....	28,382	76,250	08/10/2012	08/17/2022.
90265E	AK	6	UDR INC MTN 4.00 10/01/2025.....					1	2FE	1,995,400	101.160	2,023,286	2,000,000	1,995,514		114			4.000	4.028	AO.....	22,000		09/15/2015	10/01/2025.
902691	AD	6	UGI UTILITIES B 5.753 09/30/2016.....					1	1FE	1,000,000	102.580	1,025,795	1,000,000	1,000,003		(4)			5.750	5.753	MS.....	14,542	57,530	09/12/2006	09/30/2016.
90320W	AA	1	UPMC HEALTH SYSTEM 3.853 12/15/2021.....					1	1FE	2,000,000	103.840	2,076,892	2,000,000	2,000,000		(24)			3.850	3.853	JD.....	3,425	77,060	11/23/2011	12/15/2021.
90331H	MS	9	US BANK NA OHIO BKNT 2.80 01/27/2025.....					1	1FE	996,630	97.450	974,541	1,000,000	996,904		274			2.800	2.839	JJ.....	11,978	14,000	01/22/2015	01/27/2025.
90520G	AA	4	UNION BANK CALIF 5.95 05/11/2016.....					1	1FE	2,566,075	101.650	2,541,130	2,500,000	2,503,250		(8,704)			5.950	5.580	MN.....	20,660	148,750	01/24/2007	05/11/2016.
907818	ED	6	UNION PACIFIC CORP 3.25 08/15/2025.....					1	1FE	2,981,340	101.200	3,035,850	3,000,000	2,982,298		958			3.250	3.322	FA.....	52,000		06/16/2015	08/15/2025.
907833	AE	7	UNION PACIFIC RR 6.7 02/23/19.....					1	1FE	171,933	106.580	190,358	178,602	177,223		971			6.700	7.319	FA.....	4,255	11,966	07/28/1999	02/23/2019.
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....					1	1FE	1,729,955	109.760	1,898,876	1,729,955	1,729,955					5.400	5.404	JJ.....	46,484	93,487	07/22/2004	07/02/2025.
908594	AC	8	UNION TANK CAR CO 4.71 05/15/2020.....					1		454,545	107.620	489,195	454,545	454,541		2			4.710	4.711	MN.....	2,736	21,409	06/07/2005	05/15/2020.
90919U	AA	2	UNISON LEASE FND 5.349 04/15/17.....					1	1FE	2,990,000	101.400	3,041,940	3,000,000	2,997,617		1,737			5.350	5.474	MON...	7,132	160,470	02/18/2011	04/15/2017.
909287	AA	2	UAL 2007 PT TRUST 6.636 07/02/22.....					1	3FE	596,207	106.000	654,901	617,831	603,571		2,699			6.640	7.262	JJ.....	20,386	40,999	04/30/2010	07/02/2022.
90932L	AA	5	UNITED AIR 2015-1 AA 3.45 6/01/2029.....					1	1FE	3,000,000	100.130	3,003,750	3,000,000	3,000,008		8			3.450	3.450	JD.....	12,650		11/02/2015	06/01/2029.
90932P	AA	6	UNITED AIR 2014-1 A 4.00 04/11/2026.....					1	1FE	970,280	102.250	992,111	970,280	970,280		(4)			4.000	4.000	AO.....	8,625	38,811	03/24/2014	04/11/2026.
90932Q	AA	4	UNITED AIR 2014-2 A 3.75 09/03/2026.....					1	1FE	1,000,000	100.750	1,007,500	1,000,000	1,000,000		(15)			3.750	3.750	MS.....	12,292	39,792	07/28/2014	09/03/2026.
91159H	HK	9	US BANCORP 3.60 09/11/2024.....					1	1FE	2,993,760	101.680	3,050,379	3,000,000	2,994,454		534			3.600	3.625	MS.....	33,000	108,000	09/08/2014	09/11/2024.
913017	BQ	1	UNITED TECH CORP 6.125 02/01/2019.....					1	1FE	2,240,100	111.560	2,231,196	2,000,000	2,089,536		(26,477)			6.130	4.552	FA.....	51,042	122,500	08/04/2009	02/01/2019.
913017	BR	9	UNITED TECH CORP 4.50 04/15/2020.....					1	1FE	1,990,020	109.300	2,185,928	2,000,000	1,995,300		972			4.500	4.561	AO.....	19,000	90,000	02/23/2010	04/15/2020.
91324P	CC	4	UNITEDHEALTH GROUP 2.875 03/15/2023.....					1	1FE	995,930	98.720	987,174	1,000,000	996,972		373			2.880	2.922	MS.....	8,465	28,750	02/25/2013	03/15/2023.
91529Y	AH	9	UNUM GROUP 5.625 09/15/2020.....					1	2FE	2,010,300	109.760	2,195,152	2,000,000	2,005,535		(1,007)			5.630	5.557	MS.....	33,125	112,500	09/09/2010	09/15/2020.
91529Y	AL	0	UNUM GROUP 3.875 11/05/2025.....					1	2FE	2,979,840	97.840	2,935,071	3,000,000	2,980,099		259			3.880	3.957	MN.....	18,083		11/02/2015	11/05/2025.
918204	AV	0	VF CORP 3.50 09/01/2021.....					1	1FE	996,900	104.660	1,046,555	1,000,000	998,118		295			3.500	3.537	MS.....	11,667	35,000	08/17/2011	09/01/2021.
91911T	AJ	2	VALE OVERSEAS LTD 5.625 09/15/2019.....			R		1	2FE	992,320	90.130	901,250	1,000,000	996,641		793			5.630	5.727	MS.....	16,563	56,250	09/08/2009	09/15/2019.
91911T	AL	7	VALE OVERSEAS 4.625 09/15/2020.....			R		1	2FE	1,980,600	83.380	1,667,500	2,000,000	1,989,740		1,904			4.630	4.748	MS.....	27,236	92,500	09/08/2010	09/15/2020.

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Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			3			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest					Dates																																					
						4 F o r e i g n									8			9									12				13				14				15				16				17				18				19				20				21				22			
CUSIP Identification			Description			Code			NAIC Designation			Actual Cost			Rate Used to Obtain Fair Value			Fair Value			Par Value			Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)				Current Year's (Amortization) / Accretion				Current Year's Other-Than-Temporary Impairment Recognized				Total Foreign Exchange Change in B./A.C.V.				Rate of				Effective Rate of				When Paid				Admitted Amount Due & Accrued				Amount Rec. During Year				Acquired				Stated Contractual Maturity Date			
91911T	AM	5	VALE OVERSEAS 4.375 01/11/2022.....	.....	R	1	2FE	1,843,780	75.630	1,512,500	2,000,000	1,882,468	16,025	4.380	5.535	JJ	41,319	87,500	06/24/2013	01/11/2022.																																																		
91913Y	AR	1	VALERO ENERGY 6.125 02/01/2020.....	.....		1	2FE	1,987,380	110.360	2,207,166	2,000,000	1,993,880	1,280	6.130	6.211	FA	51,042	122,500	02/03/2010	02/01/2020.																																																		
919794	AB	3	VALLEY NATL BANC 5.125 09/27/2023.....	.....			2FE	2,016,395	105.070	2,101,344	2,000,000	2,013,480	(1,406)	5.130	5.018	MS	26,764	102,500	10/23/2013	09/27/2023.																																																		
920355	AG	9	VALSPAR CORP 4.20 01/15/2022.....	.....		1	2FE	998,540	102.540	1,025,429	1,000,000	999,049	136	4.200	4.218	JJ	19,367	42,000	01/10/2012	01/15/2022.																																																		
92239M	AE	1	VECTREN UTILITY 5.75 08/01/2018.....	.....		1	1FE	991,770	107.870	1,078,672	1,000,000	998,036	685	5.750	5.833	FA	23,958	57,500	07/24/2003	08/01/2018.																																																		
92276M	AW	5	VENTAS REALTY LP 4.75 06/01/2021.....	.....		1	2FE	1,982,640	106.670	2,133,356	2,000,000	1,989,635	1,636	4.750	4.860	JD	7,917	95,000	05/10/2011	06/01/2021.																																																		
92343V	BC	7	VERIZON COMM INC 3.50 11/01/2021.....	.....		1	2FE	1,028,220	101.800	1,017,998	1,000,000	1,018,195	(2,799)	3.500	3.156	MN	5,833	35,000	03/30/2012	11/01/2021.																																																		
92343V	BR	4	VERIZON COMM INC 5.15 09/15/2023.....	.....		1	2FE	2,990,280	109.730	3,291,930	3,000,000	2,992,075	818	5.150	5.192	MS	45,492	154,500	09/11/2013	09/15/2023.																																																		
92765Y	AA	5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023.....	.....	R	1	2FE	1,469,609	102.340	1,504,041	1,469,609	1,469,609	(1)	5.000	5.031	JAJO	13,880	73,480	10/07/2013	10/23/2023.																																																		
927804	FK	5	VIRGINIA ELEC & PWR 2.95 01/15/2022.....	.....		1	1FE	997,590	100.580	1,005,785	1,000,000	998,463	229	2.950	2.978	JJ	13,603	29,500	01/09/2012	01/15/2022.																																																		
92849T	AJ	7	VITERRA INC 5.95 08/01/20.....	.....	I	1	2FE	994,810	85.630	856,250	1,000,000	993,965	1,110	5.950	6.103	FA	24,792	59,500	07/30/2010	08/01/2020.																																																		
92857W	BC	3	VODAFONE GROUP 2.95 02/19/23.....	.....	R	1	2FE	1,990,740	94.830	1,896,608	2,000,000	1,993,119	853	2.950	3.004	FA	21,633	59,000	02/11/2013	02/19/2023.																																																		
928670	AB	4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020.....	.....	R	1	2FE	1,052,350	100.140	1,001,368	1,000,000	1,030,679	(6,065)	4.000	3.278	FA	15,444	40,000	04/02/2012	08/12/2020.																																																		
92936M	AB	3	WPP FINANCE 2010 4.75 11/21/2021.....	.....	R	1	2FE	995,670	107.600	1,076,013	1,000,000	997,206	402	4.750	4.805	MN	5,278	47,500	11/02/2011	11/21/2021.																																																		
931009	AE	4	WAKE FOREST UNIV 3.451 01/15/2032.....	.....		1	1FE	2,290,000	97.510	2,233,025	2,290,000	2,290,000	26	3.450	3.451	JJ	36,441	79,028	07/26/2012	01/15/2032.																																																		
93884P	CQ	1	WASH GAS LIGHT MTND 6.49 09/27/2027.....	.....			1FE	1,677,675	121.080	1,816,203	1,500,000	1,613,954	(6,718)	6.490	5.598	MS	28,664	97,350	01/21/2003	09/27/2027.																																																		
939653	AL	5	WASHINGTON REIT 4.95 10/01/2020.....	.....		1	2FE	2,975,970	106.320	3,189,741	3,000,000	2,987,101	2,348	4.950	5.053	AO	37,125	148,500	09/23/2010	10/01/2020.																																																		
94707V	AA	8	WEATHERFORD INTL 5.125 09/15/2020.....	.....		1	3FE	2,004,070	80.750	1,615,000	2,000,000	1,999,053	173	5.130	5.136	MS	30,181	102,500	09/16/2010	09/15/2020.																																																		
94707V	AC	4	WEATHERFORD INTL 4.50 04/15/2022.....	.....		1	3FE	998,550	71.500	715,000	1,000,000	997,322	360	4.500	4.550	AO	9,500	45,000	03/30/2012	04/15/2022.																																																		
94973V	AW	7	WELLPOINT INC 3.70 08/15/2021.....	.....		1	2FE	1,997,680	101.780	2,035,632	2,000,000	1,998,592	221	3.700	3.714	FA	27,956	74,000	08/10/2011	08/15/2021.																																																		
94974B	FJ	4	WELLS FARGO CO 3.45 02/13/2023.....	.....			1FE	999,410	100.090	1,000,930	1,000,000	999,560	54	3.450	3.457	FA	13,225	34,500	02/06/2013	02/13/2023.																																																		
94974B	FY	1	WELLS FARGO CO 4.10 06/03/2026.....	.....			1FE	4,994,850	100.970	5,048,555	5,000,000	4,995,393	348	4.100	4.111	JD	15,944	205,000	05/27/2014	06/03/2026.																																																		
95709T	AD	2	WESTAR ENERGY 5.10 07/15/2020.....	.....		1	1FE	1,145,540	110.080	1,100,752	1,000,000	1,084,380	(17,064)	5.100	3.093	JJ	23,517	51,000	04/02/2012	07/15/2020.																																																		
961548	AS	3	WESTVACO CORP 7.50 06/15/2027.....	.....			2FE	241,990	107.200	256,208	239,000	241,177	(118)	7.500	7.381	JD	797	17,925	04/05/2006	06/15/2027.																																																		
96928*	CQ	8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....	.....		2		819,242	114.010	934,051	819,242	819,242		6.660	6.753	MON	2,425	54,562	12/16/2009	06/15/2033.																																																		
96928*	CR	6	WALGREEN-CHICAGO 6.66 5/15/2034.....	.....			2	1,094,660	114.010	1,248,066	1,094,660	1,094,660		6.660	6.753	MON	3,240	72,904	12/23/2009	05/15/2034.																																																		
969457	BW	9	WILLIAMS COS INC 4.55 06/24/2024.....	.....		1	2FE	997,380	69.500	695,000	1,000,000	997,706	217	4.550	4.583	JD	885	45,500	06/19/2014	06/24/2024.																																																		
96949L	AB	1	WILLIAMS PARTNERS 4.00 09/15/2025.....	.....		1	2FE	1,993,500	74.900	1,498,076	2,000,000	1,993,944	444	4.000	4.038	MS	23,556	42,667	02/26/2015	09/15/2025.																																																		
96950F	AL	8	WILLIAMS PARTNER 4.50 11/15/2023.....	.....		1	2FE	1,987,920	81.000	1,620,026	2,000,000	1,990,055	1,028	4.500	4.576	MN	11,500	90,000	11/12/2013	11/15/2023.																																																		
97650W	AF	5	WINTRUST FINL 5.00 06/13/2024.....	.....			2FE	2,500,000	99.620	2,490,608	2,500,000	2,500,000		5.000	5.000	JD	6,250	125,000	06/10/2014	06/13/2024.																																																		
980236	AM	5	WOODSIDE FINANCE 3.65 03/05/2025.....	.....	R	1	2FE	999,420	88.440	884,414	1,000,000	999,460	40	3.650	3.657	MS	11,761	18,250	02/26/2015	03/05/2025.																																																		
980888	AD	3	WOOLWORTHS LTD 4.00 09/22/2020.....	.....	R		2FE	1,997,540	101.210	2,024,216	2,000,000	1,998,716	242	4.000	4.015	MS	22,000	80,000	09/14/2010	09/22/2020.																																																		
981811	AD	4	WORTHINGTON INDS 6.50 04/15/20.....	.....		1	2FE	998,900	111.400	1,113,956	1,000,000	999,445	109	6.500	6.515	AO	13,722	65,000	04/08/2010	04/15/2020.																																																		
98310W	AB	4	WYNDHAM WORLDWIDE 6.00 12/01/2016.....	.....		1	2FE	15,927	103.820	16,612	16,000	15,991	9	6.000	6.062	JD	80	960	11/30/2006	12/01/2016.																																																		
98310W	AM	0	WYNDHAM WORLDWIDE 5.10 10/01/2025.....	.....		1	2FE	999,660	101.020	1,010,239	1,000,000	999,684	24	5.100	5.104	AO	15,017		09/10/2015	10/01/2025.																																																		
98417E	AK	6	XSTRATA CAN FIN 4.95 11/15/2021.....	.....	I	1	2FE	998,740	82.000	820,000	1,000,000	999,193	116	4.950	4.966	MN	6,325	49,500	11/03/2011	11/15/2021.																																																		
98419M	AB	6	XYLEM INC 4.875 10/01/2021.....	.....		1	2FE	999,350	106.340	1,063,447	1,000,000	999,601	59	4.880	4.883	AO	12,188	48,750	09/15/2011	10/01/2021.																																																		
984851	AC	9	YARA INTL SA 7.875 06/11/2019.....	.....	R	1	2FE	994,890	113.100	1,131,025	1,000,000	997,778	541	7.880	7.950	JD	4,375	78,750	06/04/2009	06/11/2019.																																																		
988498	AH	4	YUM! BRANDS INC 3.75 11/01/2021.....	.....		1	4FE	1,992,300	91.250	1,824,932	2,000,000	1,995,329	703	3.750	3.795	MN	12,500	75,000	08/22/2011	11/01/2021.																																																		
3299999 Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....												1,251,284,445	XXX	1,271,033,320	1,251,668,368	1,247,107,966	(73,837)	(44,581)	1,332,286	0	XXX	XXX	XXX	14,490,726	49,996,311	XXX	XXX																																											
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																																																																						
00441Y	AC	6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036.....	.....			1FM	72,119	99.520	81,906	82,305	82,305	2,944	0.530	7.891	MON	9	247	05/13/2011	08/25/2036.																																																		
007036	GS	9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....	.....			1FM	494,012	97.830	516,542	528,002	493,000	5,955	2.880	3.795	MON	1,266	15,015	07/24/2013	06/25/2035.																																																		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Designation			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
02660L	AA	8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046.....			1FM		264,772	62.000	218,878	353,030	230,923		4,188			0.610	2.420	MON	42	1,347	05/20/2008	10/25/2046.		
05531R	AG	2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....			1FM		107,936	101.780	119,899	117,802	117,802		3,134			1.790	12.234	MON	175	2,265	07/30/2009	04/26/2037.		
05531U	AN	0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....			1FM		292,590	103.280	309,143	299,325	292,801		2,307			5.500	6.182	MON	1,372	16,462	12/10/2009	06/26/2035.		
05532C	AN	9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....			1FM		889,486	102.910	973,798	946,262	909,486		21,545			2.910	5.307	MON	2,295	26,771	08/26/2009	11/26/2036.		
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....			1FM		154,785	106.340	169,253	159,162	153,478		3,264			6.000	7.850	MON	796	9,550	09/02/2009	06/27/2037.		
05532E	BB	0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....			1FM		569,482	104.240	602,668	578,154	573,097		2,064			5.500	5.822	MON	2,650	31,799	05/11/2010	03/26/2036.		
05532L	AL	3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....			1FM		168,528	104.970	178,240	169,801	169,328		303			6.000	6.258	MON	170	10,188	12/18/2009	12/26/2036.		
05533C	DH	8	BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37.....			1FM		2,576,989	107.040	2,854,757	2,667,000	2,632,770		12,812			6.000	6.645	MON	13,335	160,020	01/07/2011	02/26/2037.		
05533D	AG	1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE.....			1FM		2,495,625	94.230	2,826,900	3,000,000	2,574,835		70,896			2.710	6.145	MON	6,772	86,491	03/16/2012	04/26/2035.		
05533G	CN	7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....			1FM		1,097,231	98.600	1,141,815	1,158,028	1,107,152		14,342			6.000	7.675	MON	5,790	70,751	04/20/2011	10/26/2035.		
05534D	AU	9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....			1FM		1,266,049	96.500	1,388,338	1,438,692	1,287,115		27,170			2.640	5.060	MON	3,164	35,846	01/06/2012	01/26/2036.		
05539B	AD	6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE.....			1FM		1,383,202	99.230	1,502,108	1,513,764	1,447,003		34,740			4.500	7.772	MON	5,677	68,119	03/13/2012	12/26/2037.		
05540X	BK	8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....			1FM		855,014	100.210	921,300	919,370	923,661		34,197			2.400	4.655	MON	1,840	21,868	04/11/2012	05/26/2036.		
05540X	BQ	5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....			1FM		1,465,973	95.290	1,587,415	1,665,878	1,472,379		23,080			2.630	6.631	MON	3,653	42,925	04/16/2012	11/26/2035.		
05541D	AU	0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....			1FM		1,082,609	91.840	1,203,350	1,310,268	1,137,038		49,016			0.410	4.791	MON	193	4,904	08/23/2012	11/20/2036.		
058931	AD	8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....			1FM		1,741,709	90.970	2,248,931	2,472,211	1,725,900		(71,530)			6.000	12.300	MON	12,361	148,669	03/29/2012	03/25/2036.		
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....			1FM		621,927	75.250	576,887	766,628	561,812		28,019			0.820	5.410	MON	105	4,579	04/07/2008	05/25/2035.		
05949C	GW	0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....			1FM		560,538	93.960	541,757	576,583	504,667		(23,733)			5.500	5.650	MON	2,643	32,111	10/13/2005	09/25/2035.		
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....			1FM		1,190,570	89.080	1,207,270	1,355,231	1,198,745		(1,552)			2.780	5.270	MON	3,142	35,360	07/22/2013	10/25/2035.		
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....			1FM		61,900	92.320	64,661	70,044	66,715		90			2.950	2.400	MON	172	1,933	09/10/2008	11/25/2035.		
05951F	AB	0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....			1FM		291,452	82.880	254,254	306,792	206,260		(4,297)			5.850	6.450	MON	1,494	18,786	05/13/2008	01/25/2037.		
05951U	AC	5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....			1FM		25,950	82.750	22,604	27,316	20,157		(560)			5.790	5.410	MON	132	1,676	04/30/2008	10/25/2036.		
05953Y	AH	4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....			1FM		192,972	86.380	190,641	220,713	165,773		2,046			5.770	8.390	MON	1,062	12,715	04/25/2008	05/25/2037.		
05955Q	AA	4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....			1FM		1,157,835	104.220	1,270,206	1,218,773	1,190,822		23,671			6.000	7.976	MON	6,094	73,124	11/24/2009	08/26/2037.		
05955Q	AC	0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....			1FM		601,648	103.920	637,180	613,145	608,961		4,403			6.000	6.415	MON	3,066	36,786	12/08/2009	10/26/2036.		
05956D	AC	8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037.....			1FM		878,365	102.680	934,617	910,223	900,746		14,130			6.000	7.611	MON	4,551	54,613	03/22/2011	10/26/2037.		
05990H	AA	1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE.....			1FM		541,580	105.660	570,095	539,557	527,971		1,714			6.000	5.920	MON	2,698	32,373	02/10/2010	08/26/2037.		
05990H	AB	9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037.....			1FM		466,250	104.520	522,600	500,000	482,741		3,616			6.000	7.064	MON	2,500	30,000	09/23/2010	08/26/2037.		
05990H	AH	6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....			1FM		1,823,576	91.140	2,892,341	3,173,474	2,153,395		67,813			6.000	12.530	MON	15,867	210,365	09/23/2010	08/26/2037.		
07384Y	KF	2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....			1FM		1,314,131	101.800	1,323,771	1,300,315	1,310,624		(3,387)			5.500	5.163	MON	5,960	71,508	07/10/2013	09/25/2033.		
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			1FM		423,289	79.570	344,205	432,586	302,532		1,705			2.850	5.760	MON	1,027	12,443	08/29/2007	06/20/2036.		
12641P	AA	2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36.....			1FM		275,026	105.250	289,465	275,026	275,026		9,935			5.750	4.528	MON	1,318	16,370	05/29/2009	01/26/2036.		
12641P	AD	6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36.....			1FM		330,000	104.000	343,200	330,000	328,928		(249)			5.750	5.736	MON	1,581	18,850	05/29/2009	01/26/2036.		
12641P	AE	4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36.....			1FM		180,000	102.000	183,600	180,000	179,513		(108)			5.750	5.749	MON	863	10,282	05/29/2009	01/26/2036.		
12641P	AF	1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36.....			1FM		150,000	100.000	150,000	150,000	150,000		41,324			5.750	57.517	MON	719	8,568	05/29/2009	01/26/2036.		
12641P	AG	9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36.....			1FM		120,000	96.500	115,800	120,000	6,313		356			5.750	139.233	MON	575	6,855	05/29/2009	01/26/2036.		
12641P	AH	7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36.....			1FM		66,617	92.250	110,700	120,000	3,280		0			5.750	269.794	MON	575	6,855	05/29/2009	01/26/2036.		
12641P	AJ	3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35.....			1FM		974,092	103.500	1,008,185	974,092	970,974		4,646			5.500	5.510	MON	4,465	53,983	05/29/2009	10/26/2035.		
12641P	AM	6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35.....			1FM		630,000	100.000	630,000	630,000	628,119		(279)			5.500	5.512	MON	2,888	34,650	05/29/2009	10/26/2035.		
12641P	AN	4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35.....			1FM		420,000	92.000	386,400	420,000	418,945		(142)			5.500	5.520	MON	1,925	23,100	05/29/2009	10/26/2035.		
12641P	AP	9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35.....			1FM		240,000	90.500	217,200	240,000	232,808		947			5.500	6.143	MON	1,100	13,200	05/29/2009	10/26/2035.		
12641P	AQ	7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35.....																						

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1	2				6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....				1FM	203,664	56,478	225,913	2,236		(14,347)			5.500	65.970	MON...	1,035	13,849	05/29/2009.	10/26/2035.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35.....				1FM	52,647	53,700	52,647	52,490		(10,282)			5.500	5.574	MON...	241	2,896	05/29/2009.	11/26/2035.
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35.....				1FM	110,000	108,900	110,000	109,713		(50)			5.500	5.509	MON...	504	6,050	05/29/2009.	11/26/2035.
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35.....				1FM	100,000	95,000	100,000	99,710		(59)			5.500	5.496	MON...	458	5,500	05/29/2009.	11/26/2035.
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35.....				1FM	80,000	72,800	80,000	66,561		2,834			5.500	11.337	MON...	367	4,400	05/29/2009.	11/26/2035.
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35.....				1FM	88,034	72,000	90,000	2,390		(1,461)			5.500	101.806	MON...	413	4,950	05/29/2009.	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....				1FM	6,779	10,210	22,440	360		(141)			5.500	307.070	MON...	206	1,398	05/29/2009.	11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....				1FM	386,227	395,883	386,227	384,909		723			5.500	5.499	MON...	1,770	21,243	05/29/2009.	09/26/2035.
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35.....				1FM	220,000	221,100	220,000	219,349		(113)			5.500	5.505	MON...	1,008	12,100	05/29/2009.	09/26/2035.
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35.....				1FM	140,000	140,000	140,000	139,617		(66)			5.500	5.508	MON...	642	7,700	05/29/2009.	09/26/2035.
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35.....				1FM	120,000	92,400	120,000	99,971		(545)			5.500	6.087	MON...	550	6,600	05/29/2009.	09/26/2035.
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35.....				1FM	80,000	54,400	80,000	14,511					5.500	32.303	MON...	367	4,400	05/29/2009.	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....				1FM	40,719	7,940	42,347	2,613		(688)			5.500	90.360	MON...	194	2,531	05/29/2009.	09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35.....				1FM	690,467	718,085	690,467	690,467					5.500	5.563	MON...	3,165	37,976	05/29/2009.	10/26/2035.
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35.....				1FM	500,000	510,000	500,000	498,248		(343)			5.500	5.504	MON...	2,292	27,500	05/29/2009.	10/26/2035.
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35.....				1FM	300,000	306,000	300,000	299,026		(200)			5.500	5.496	MON...	1,375	16,500	05/29/2009.	10/26/2035.
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35.....				1FM	250,000	240,000	250,000	249,240		(160)			5.500	5.494	MON...	1,146	13,750	05/29/2009.	10/26/2035.
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35.....				1FM	100,000	94,250	100,000	84,082		8,668			5.500	18.855	MON...	458	5,500	05/29/2009.	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35.....				1FM	107,416	135,195	150,000	2,911		892			5.500	751.297	MON...	688	8,250	05/29/2009.	10/26/2035.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36.....				1FM	67,409	69,431	67,409	67,164		338			5.500	5.476	MON...	309	3,707	05/29/2009.	01/26/2036.
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36.....				1FM	180,000	182,700	180,000	179,427		(100)			5.500	5.501	MON...	825	9,900	05/29/2009.	01/26/2036.
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36.....				1FM	140,000	140,700	140,000	139,639		(63)			5.500	5.509	MON...	642	7,700	05/29/2009.	01/26/2036.
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36.....				1FM	80,000	78,400	80,000	63,725		3,261			5.500	12.631	MON...	367	4,400	05/29/2009.	01/26/2036.
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36.....				1FM	24,949	55,650	60,000	18,406		2,889			5.500	39.316	MON...	275	3,300	05/29/2009.	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....				1FM	141,093	142,222	141,093	141,093		(1,946)			5.000	3.956	MON...	588	7,059	05/29/2009.	04/26/2035.
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35.....				1FM	200,000	205,380	200,000	199,557		(249)			5.000	4.916	MON...	833	10,006	05/29/2009.	04/26/2035.
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35.....				1FM	120,000	123,000	120,000	119,683		(54)			5.000	5.001	MON...	500	6,003	05/29/2009.	04/26/2035.
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35.....				1FM	60,000	60,000	60,000	59,853		(25)			5.000	5.003	MON...	250	3,002	05/29/2009.	04/26/2035.
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35.....				1FM	32,141	39,600	40,000	37,114		939			5.000	8.135	MON...	167	2,001	05/29/2009.	04/26/2035.
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35.....				1FM	14,665	58,350	60,000	33,554		5,476			5.000	29.276	MON...	250	3,002	05/29/2009.	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....				1FM	171,904	237,982	246,486	186,335		10,756			6.000	10.450	MON...	1,232	14,883	05/31/2009.	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				1FM	127,145	129,255	127,145	126,584		207			6.000	6.092	MON...	636	7,567	05/31/2009.	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37.....				1FM	100,000	90,000	100,000	71,426		(842)			6.000	7.241	MON...	500	5,951	05/31/2009.	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37.....				1FM	50,000	38,500	50,000	16,207		(367)			6.000	16.375	MON...	250	2,976	05/31/2009.	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037.....				1FM	50,000	32,500	50,000	6,182		(150)			6.000	48.233	MON...	250	2,976	05/31/2009.	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				1FM	34,022	17,054	37,899	11,559		515			6.000		MON...	189	2,509	05/31/2009.	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....				1FM	749,580	779,563	749,580	747,266		680			5.500	5.508	MON...	3,436	41,227	05/31/2009.	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35.....				1FM	240,000	244,800	240,000	239,444		(95)			5.500	5.513	MON...	1,100	13,200	05/31/2009.	11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035.....				1FM	120,000	120,000	120,000	119,754		(42)			5.500	5.517	MON...	550		05/31/2009.	11/26/2035.
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035.....				1FM	180,000	162,000	180,000	50,439		(2,895)			5.500	13.658	MON...	825	9,900	05/31/2009.	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				1FM	94,187	18,854	123,715	0		(3,048)			5.500	147.740	MON...	567	7,274	05/31/2009.	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....				1FM	693,819	707,696	693,819	692,060		497			5.500	5.511	MON...	3,180	38,160	05/31/2009.	09/26/2035.
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35.....				1FM	120,000	105,600	120,000	108,144		1,408			5.500	7.542	MON...	550	6,600	05/31/2009.	09/26/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q	AY	8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....						1FM	110,809	57.750	102,443	177,391	30,079		(5,047)			5.500	12.124	MON...	813	9,900	05/31/2009	09/26/2035.
12641Q	BD	3	CSMC 2009-7R 7A2 SUB FLT 12/26/36.....						1FM	51,192	102.000	55,912	54,815	53,564		435			6.000	7.066	MON...	55	3,289	05/31/2009	12/26/2036.
12641Q	BE	1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....						1FM	65,620	100.130	94,283	94,161	79,062		2,695			6.000	10.998	MON...	94	5,650	05/31/2009	12/26/2036.
12641Q	BF	8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....						1FM	42,288	86.880	228,795	263,346	58,600		4,432			6.000	39.158	MON...	263	16,380	05/31/2009	12/26/2036.
12641Q	BU	5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....						1FM	253,822	101.600	257,883	253,822	255,009		2,735			5.250	5.240	MON...	1,110	13,319	05/31/2009	08/26/2035.
12641Q	BV	3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....						1FM	240,000	101.250	243,000	240,000	239,384		(106)			5.250	5.255	MON...	1,050	12,594	05/31/2009	08/26/2035.
12641Q	BW	1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35.....						1FM	120,000	99.000	118,800	120,000	119,728		(46)			5.250	5.260	MON...	525	6,297	05/31/2009	08/26/2035.
12641Q	BX	9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35.....						1FM	220,597	95.630	229,512	240,000	169,429		7,906			5.250	24.320	MON...	1,050	12,594	05/31/2009	08/26/2035.
12641Q	CH	3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....						1FM	941,271	103.000	969,509	941,271	938,684		(247)			5.500	5.427	MON...	4,314	51,770	05/31/2009	02/26/2035.
12641Q	CJ	9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35.....						1FM	262,383	88.000	275,000	312,500	238,535		9,652			5.500	11.726	MON...	1,432	17,187	05/31/2009	02/26/2035.
12641Q	CP	5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36.....						1FM	33,693	101.000	34,030	33,693	33,693					5.750	5.725	MON...	161	1,937	05/31/2009	01/26/2036.
12641Q	CQ	3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....						1FM	60,489	95.500	57,767	60,489	60,489					5.750	5.732	MON...	290	3,478	05/31/2009	01/26/2036.
12641Q	CR	1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....						1FM	60,489	88.000	53,230	60,489	60,489		232			5.750	5.737	MON...	290	3,478	05/31/2009	01/26/2036.
12641Q	CS	9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....						1FM	120,710	82.000	99,005	120,737	57,932		(1,768)			5.750	4.270	MON...	579	7,033	05/31/2009	01/26/2036.
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....						1FM	217,927	100.000	217,927	217,927	217,927					6.000	6.076	MON...	1,090	13,076	05/31/2009	06/26/2037.
12641Q	CX	8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37.....						4FM	134,170	93.000	124,778	134,170	133,948		(7)			6.000	6.054	MON...	671	8,050	05/31/2009	06/26/2037.
12641Q	CY	6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37.....						1FM	67,085	68.000	45,618	67,085	29,600		(359)			6.000	12.503	MON...	335	4,025	05/31/2009	06/26/2037.
12641Q	CZ	3	CSMC 2009-7R 13A4 MEZ 6.00 06/26/37.....						1FM	106,893	57.500	75,526	131,350	20,688		(4,244)			6.000	14.370	MON...	657	8,040	05/31/2009	06/26/2037.
12641Q	DF	6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37.....						1FM	17,200	93.000	15,996	17,200	8,489		(796)			5.750	250.000	MON...	82	677	05/31/2009	04/26/2037.
12641Q	DG	4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37.....						1FM	212,184	80.000	169,747	212,184	209,343		898			5.750	4.431	MON...	1,017	8,314	05/31/2009	04/26/2037.
12641Q	DH	2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37.....						1FM	1,478,505	62.750	932,019	1,485,290	942,014		(8,160)			5.750	5.310	MON...	7,117	58,201	05/31/2009	04/26/2037.
12641Q	DV	1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....						1FM	374,822	97.000	363,507	374,749	359,808		(4,019)			5.750	5.250	MON...	1,796	21,548	05/31/2009	02/26/2036.
12641Q	DW	9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....						1FM	115,917	58.750	68,358	116,354	20,803		(1,124)			5.750	28.800	MON...	558	7,015	05/31/2009	02/26/2036.
12641Q	EA	6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....						1FM	585,954	95.000	556,656	585,954	553,084		16,536			0.370	3.231	MON...	42	1,418	05/31/2009	03/26/2037.
12641Q	EB	4	CSMC 2009-7R 17A2 SUB FLT 3/26/37.....						1FM	510,000	83.000	423,300	510,000	89,113		19,203			0.370	27.060	MON...	37	1,191	05/31/2009	03/26/2037.
12641Q	EC	2	CSMC 2009-7R 17A3 SUB FLT 3/26/37.....						1FM	270,000	45.750	123,525	270,000	8,457		23,637			0.370	23.637	MON...	19	631	05/31/2009	03/26/2037.
12641Q	ED	0	CSMC 2009-7R 17A4 SUB FLT 03/26/37.....						1FM	270,000	12.000	32,400	270,000	2,667		(190)			0.370	52.931	MON...	19	631	05/31/2009	03/26/2037.
12641Q	EE	8	CSMC 2009-7R 17A5 SUB FLT 3/26/37.....						1FM	225,543	8.000	24,000	300,000	1,480		(104)			0.370	40.136	MON...	22	701	05/31/2009	03/26/2037.
12641Q	EF	5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37.....						1FM	75,833	4.000	24,000	600,000	1,793		(129)			0.370	74.887	MON...	43	1,401	05/31/2009	03/26/2037.
12641Q	EK	4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....						1FM	553,004	101.000	558,534	553,004	553,004					5.880	2.724	MON...	2,710	18,706	05/31/2009	03/26/2037.
12641Q	EL	2	CSMC 2009-7R 18A2 SUB STP 3/26/37.....						1FM	510,000	95.250	485,775	510,000	510,000					5.880	2.237	MON...	2,499	16,696	05/31/2009	03/26/2037.
12641Q	EM	0	CSMC 2009-7R 18A3 SUB STP 3/26/37.....						1FM	270,000	80.250	216,675	270,000	174,014		1,119			5.880		MON...	1,323	8,839	05/31/2009	03/26/2037.
12641Q	EN	8	CSMC 2009-7R 18A4 SUB STP 3/26/37.....						1FM	270,000	40.000	108,000	270,000	32,057		(2,755)			5.880	16.248	MON...	1,323	8,839	05/31/2009	03/26/2037.
12641Q	EQ	3	CSMC 2009-7R 18A5 SUB STP 3/26/37.....						1FM	300,000	15.000	45,000	300,000	19,582		(2,337)			5.880	33.207	MON...	1,470	9,821	05/31/2009	03/26/2037.
12641Q	EQ	1	CSMC 2009-7R 18A6 MEZ STP 3/26/37.....						1FM	599,962	3.000	18,000	600,000	1					5.880	9,999.000	MON...	2,940	19,642	05/31/2009	03/26/2037.
12641Q	EV	0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36.....						1FM	978,831	104.500	1,022,878	978,831	976,158		876			5.750	5.755	MON...	4,690	56,224	05/31/2009	03/26/2036.
12641Q	EW	8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36.....						1FM	120,000	89.000	106,800	120,000	119,751		(42)			5.750	5.771	MON...	575	6,897	05/31/2009	03/26/2036.
12641Q	EX	6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36.....						1FM	60,000	79.500	47,700	60,000	11,011		223			5.750	38.540	MON...	288	3,448	05/31/2009	03/26/2036.
12641Q	EY	4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36.....						1FM	66,682	67.000	80,400	120,000	5,310		(337)			5.750	151.846	MON...	575	6,897	05/31/2009	03/26/2036.
12641Q	FC	1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35.....						1FM	1,086,556	105.000	1,140,884	1,086,556	1,083,079		1,839			5.500	5.518	MON...	4,980	59,729	05/31/2009	08/26/2035.
12641Q	FD	9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35.....						1FM	240,000	94.250	226,200	240,000	239,408		(100)			5.500	5.512	MON...	1,100	13,192	05/31/2009	08/26/2035.
12641Q	FE	7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35.....						1FM	290,078	85.000	306,000	360,000	249,455		9,012			5.500	19.563	MON...	1,650	19,788	05/31/2009	08/26/2035.
12641T	AB	2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....						1FM	1,833,437	85.700	2,074,313	2,420,409	1,846,978		4,548			5.720	6.253	MON...	11,539	141,746	09/11/2012	06/26/2036.

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9						12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
12645E	DU	6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35.....	.....	.....	1FM	653,546	98.770	720,232	729,201	717,138	.....	17,967	.....	.....	2.720	5.868	MON...	1,652	22,665	02/22/2011.	07/27/2035.			
12646U	AK	4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....	.....	.....	1FM	1,868,050	97.610	1,950,164	1,997,914	1,875,884	.....	15,897	.....	.....	3.000	4.045	MON...	4,995	59,937	01/28/2014.	03/25/2043.			
12646W	AH	7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....	.....	.....	1FM	1,510,444	97.170	1,570,812	1,616,529	1,516,886	.....	12,649	.....	.....	3.000	4.035	MON...	4,041	48,496	02/12/2014.	04/25/2043.			
12647H	BJ	4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....	.....	.....	1FM	1,917,546	97.350	1,966,901	2,020,463	1,964,026	.....	45,804	.....	.....	0.410	2.674	MON...	161	7,809	07/19/2013.	12/27/2036.			
12647P	AK	4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....	.....	.....	1FM	2,316,550	101.680	2,444,065	2,403,683	2,323,146	.....	15,516	.....	.....	3.500	4.050	MON...	7,011	84,129	01/09/2014.	08/25/2043.			
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	.....	.....	1FM	750,595	102.000	792,445	776,907	466,070	.....	28,628	.....	.....	4.630	13.270	MON...	2,999	37,074	12/08/2005.	05/25/2036.			
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	.....	.....	1FM	1,022,732	98.020	1,150,598	1,173,867	1,021,531	.....	2,279	.....	.....	5.500	8.350	MON...	5,380	64,563	09/14/2011.	04/25/2035.			
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....	.....	.....	1FM	966,862	96.780	1,064,857	1,100,270	947,039	.....	(1,112)	.....	.....	5.250	7.440	MON...	4,814	57,764	03/30/2012.	04/25/2035.			
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	.....	.....	1FM	735,727	99.440	807,973	812,537	679,448	.....	(10,802)	.....	.....	5.500	6.920	MON...	3,724	44,819	09/06/2011.	05/25/2035.			
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	.....	.....	1FM	256,293	102.710	265,604	258,596	256,811	.....	274	.....	.....	5.750	5.863	MON...	1,239	14,869	12/02/2002.	02/25/2033.			
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	.....	.....	1FM	1,240,134	94.830	1,256,007	1,324,544	1,256,007	.....	9,329	22,279	.....	5.500	5.310	MON...	6,071	73,755	07/19/2013.	08/25/2035.			
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....	.....	.....	1FM	546,741	98.320	696,428	708,328	547,195	.....	53,887	.....	.....	0.630	11.080	MON...	87	2,873	01/20/2012.	01/25/2036.			
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....	.....	.....	1FM	714,641	96.890	840,450	867,427	817,990	.....	37,987	.....	.....	0.600	5.055	MON...	101	3,253	07/26/2011.	02/25/2036.			
152314	KJ	8	CXHE 2004-C AF5 SEQ STP 6/25/2034.....	.....	.....	1FM	1,995,000	99.050	1,980,992	2,000,000	1,993,607	.....	(282)	.....	.....	5.670	5.737	MON...	9,458	115,497	08/11/2010.	06/25/2034.			
161546	CW	4	CFAB 2002-3 1A5 5.407 06/25/32.....	.....	.....	1FM	744,399	108.030	804,225	744,446	743,058	.....	39	.....	.....	5.910	5.926	MON...	3,665	43,974	09/10/2002.	06/25/2032.			
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	.....	.....	1FM	174,700	93.060	184,834	198,618	156,251	.....	6,549	.....	.....	2.540	7.350	MON...	421	4,885	09/05/2008.	01/25/2036.			
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	.....	.....	3FM	77,838	87.750	78,284	89,213	79,287	.....	1,060	5,501	.....	6.000	6.810	MON...	89	5,353	02/27/2008.	11/25/2036.			
16163C	AG	7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36.....	.....	.....	1FM	1,086,745	85.130	1,178,469	1,384,398	1,049,625	.....	34,129	.....	.....	2.660	4.980	MON...	3,064	36,253	08/13/2008.	09/25/2036.			
17307G	ED	6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....	.....	.....	1FM	425,448	99.000	465,408	470,109	427,923	.....	6,126	.....	.....	2.710	5.300	MON...	1,063	12,570	09/22/2011.	03/25/2034.			
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....	.....	.....	1FM	402,011	99.000	483,145	488,025	474,818	.....	21,931	.....	.....	0.570	5.405	MON...	54	1,665	11/30/2010.	08/25/2036.			
17309N	AD	3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....	.....	.....	1FM	1,356,334	100.870	1,392,513	1,380,502	1,375,853	.....	6,414	.....	.....	5.670	6.671	MON...	6,520	79,720	05/12/2010.	07/25/2036.			
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....	.....	.....	1FM	599,421	103.500	717,226	692,972	668,736	.....	16,668	.....	.....	5.780	8.456	MON...	3,335	40,019	08/07/2008.	09/25/2036.			
17312H	AF	6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....	.....	.....	1FM	821,247	103.950	887,715	853,983	824,351	.....	2,499	.....	.....	5.470	6.004	MON...	3,892	47,402	04/12/2011.	06/25/2037.			
17315J	AP	7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037.....	.....	.....	1FM	429,179	99.760	424,961	425,984	425,399	.....	1,827	.....	.....	6.000	5.860	MON...	4,658	23,559	09/29/2010.	08/25/2037.			
17315N	AD	5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....	.....	.....	1FM	1,326,054	99.750	1,322,739	1,326,054	1,321,188	.....	(1,322)	.....	.....	6.100	6.030	MON...	6,741	80,895	04/07/2011.	04/25/2037.			
17315X	AD	3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....	.....	.....	1FM	268,050	100.140	279,624	279,219	272,327	.....	3,062	.....	.....	2.860	3.637	MON...	666	10,716	08/31/2009.	11/25/2035.			
17315X	AE	1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35.....	.....	.....	1FM	84,844	87.880	329,544	375,000	115,113	.....	8,563	.....	.....	2.860	17.856	MON...	894	14,392	08/31/2009.	11/25/2035.			
17316A	AQ	3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....	.....	.....	1FM	1,425,891	105.030	1,520,374	1,447,606	1,433,427	.....	3,779	.....	.....	6.000	6.259	MON...	7,238	86,392	10/27/2009.	05/25/2037.			
22541Q	FV	9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....	.....	.....	1FM	372,495	101.030	373,819	370,023	370,614	.....	228	.....	.....	5.500	5.491	MON...	1,696	20,351	01/07/2005.	06/25/2033.			
22944P	AA	5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....	.....	.....	1FM	2,460,205	92.980	2,547,535	2,739,744	2,468,966	.....	35,483	.....	.....	2.130	3.735	MON...	4,863	58,357	02/25/2014.	02/25/2043.			
232422	AD	7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....	.....	.....	1FM	1,035,272	93.890	1,472,753	1,568,594	1,032,172	.....	88,133	.....	.....	0.570	9.380	MON...	174	5,524	05/27/2011.	04/25/2046.			
23245G	AB	7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....	.....	.....	1FM	561,726	102.380	754,798	737,288	541,690	.....	46,689	.....	.....	0.580	9.850	MON...	83	2,591	05/13/2008.	12/25/2046.			
24763L	FN	5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....	.....	.....	1FM	79,709	105.050	83,739	79,717	79,717	.....	.....	.....	.....	7.030	7.134	MON...	467	4,152	05/27/1999.	08/15/2030.			
251510	DQ	3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....	.....	.....	1FM	178,902	92.130	192,202	208,632	184,526	.....	10,668	.....	.....	0.720	9.513	MON...	25	1,015	03/19/2008.	03/25/2020.			
32051G	XV	2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....	.....	.....	1FM	589,877	92.500	586,344	633,886	546,551	.....	(19,209)	.....	.....	2.600	3.920	MON...	1,372	27,458	02/06/2014.	11/25/2035.			
32052D	AG	6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....	.....	.....	1FM	107,138	76.800	112,719	146,764	27,777	.....	.....	.....	.....	6.000	11.816	MON...	734	8,973	08/13/2008.	02/25/2037.			
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....	.....	.....	1FM	284,919	98.000	362,037	369,425	341,401	.....	37,804	.....	.....	0.690	12.089	MON...	50	1,709	09/22/2011.	02/25/2036.			
361856	CP	0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033.....	.....	.....	1FM	855,914	98.070	848,383	865,105	549,698	.....	229,133	.....	.....	5.120	60.508	MON...	3,691	44,293	05/24/2007.	04/25/2033.			
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	.....	.....	1FM	1,140,037	100.500	1,181,172	1,175,296	1,164,132	.....	23,891	.....	.....	5.980	7.200	MON...	5,852	70,248	10/27/2009.	01/26/2037.			
3622E8	AB	1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036.....	.....	.....	1FM	685,993	55.000	598,883	1,088,878	479,772	.....	(19,691)	.....	.....	5.680	13.570	MON...	5,153	40,645	09/24/2008.	09/25/2036.			
362405	AB	8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	.....	.....	1FM	571,044	95.250	768,791	807,130	538,096	.....	169,110	.....	.....	0.640	47.132	MON...	101	3,374	03/27/2012.	05/25/2046.			
36242D	PG	2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....	.....	.....	1FM	666,400	95.290	632,867	664,117	665,272	.....	(285)	.....	.....	3.130	3.103	MON...	1,731	19,067	05/04/2007.	12/25/2034.			

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
393505	XE	7	GT 1997-6 A8 SEQ 7.07 1/15/2029.....				1FE	762	99.630	736	739	739					7.070	6.550	MON...	2	52	08/29/2002.	01/15/2029.
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....				1FM	280,061	107.980	303,939	281,468	279,085		71			5.150	5.272	MON...	1,208	14,621	01/28/2005.	09/25/2034.
40432B	AA	7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....				1FM	202,328	97.000	223,657	230,574	217,458		3,043			5.500	7.089	MON...	1,057	12,630	09/19/2008.	09/25/2037.
437084	PQ	3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....				1FM	600,912	99.780	706,439	707,997	689,932		35,558			0.800	6.179	MON...	110	4,123	01/31/2012.	01/25/2036.
45254N	MZ	7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....				1FM	578,673	87.110	600,089	688,896	596,213		21,128			1.040	4.557	MON...	140	5,711	02/11/2008.	04/25/2035.
45254N	NT	0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....				1FM	181,395	33.990	119,883	352,699	30,522		42,773			1.050	232.280	MON...	72	3,013	05/20/2008.	08/25/2035.
45660L	PK	9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....				1FM	50,978	13.020	11,375	87,397	5,609		990			5.500	5,224.230	MON...	401	6,841	08/19/2008.	06/25/2035.
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....				5*	228,241	32.250	96,852	300,317	0		17,541			0.720	2.712	MON...	42	1,524	05/15/2008.	06/25/2039.
466247	RP	0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....				1FM	564,379	99.880	635,125	635,920	568,048		10,157			2.680	4.843	MON...	1,422	16,713	06/05/2012.	07/25/2035.
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....				1FM	480,832	80.930	404,430	499,728	373,373		(14,664)			6.000	5.550	MON...	2,499	30,433	02/07/2008.	12/25/2035.
46627M	CY	1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....				1FM	1,498,287	86.310	1,577,088	1,827,180	1,494,105		33,735			2.540	6.180	MON...	3,871	46,757	08/20/2013.	03/25/2036.
46627M	EC	7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....				1FM	976,319	82.160	857,323	1,043,479	813,692		7,079			5.750	6.850	MON...	5,000	60,622	01/31/2008.	03/25/2036.
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....				1FM	239,239	101.750	326,746	321,126	302,187		46,779			3.190	6.330	MON...	854	10,104	05/01/2008.	11/25/2036.
46628L	AB	4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....				1FM	312,516	86.660	338,549	390,663	219,730		38,060			2.700	10.960	MON...	878	10,434	10/15/2008.	06/25/2036.
46628V	AH	9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....				1FM	2,954,406	64.370	3,067,290	4,765,171	2,690,395		(119,126)			6.420	5.280	MON...	25,494	280,845	08/09/2012.	08/25/2036.
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....				1FM	699,469	98.230	867,007	882,611	755,462		51,120			0.600	7.753	MON...	103	3,309	05/11/2011.	07/25/2036.
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....				1FM	25,804	90.810	24,080	26,517	20,285		5,410			2.540	5.410	MON...	56	675	06/23/2008.	04/25/2037.
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....				1FM	1,411,375	90.000	1,605,355	1,783,728	1,481,312		20,848			2.050	3.929	MON...	3,044	38,290	12/07/2009.	07/27/2037.
46633A	AA	3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....				1FM	636,410	98.260	816,099	830,551	718,341		50,520			2.470	9.644	MON...	1,707	22,232	12/18/2008.	03/26/2037.
46633A	AC	9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.....				1FM	869,040	98.150	1,099,710	1,120,439	1,120,439					4.690	4.732	MON...	4,375	55,748	12/18/2008.	11/26/2036.
46633A	AG	0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....				1FM	306,203	103.090	433,903	420,897	379,213		57,355			9.500	29.283	MON...	3,332	41,741	12/18/2008.	06/26/2037.
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....				1FM	99,818	100.000	105,349	105,349	105,349		961			2.300	7.311	MON...	202	2,486	08/14/2009.	05/26/2037.
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37.....				1FM	180,655	99.690	193,972	194,580	190,585		4,629			2.470	5.248	MON...	400	4,798	08/18/2009.	03/27/2037.
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35.....				1FM	455,797	103.250	475,964	460,983	447,267		1,597			5.750	5.992	MON...	2,209	26,621	01/05/2010.	12/26/2035.
46634D	AW	8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....				1FM	1,817,158	105.410	1,915,466	1,817,158	1,817,158					6.000	6.076	MON...	9,086	108,534	02/17/2010.	04/26/2037.
46634D	AX	6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37.....				1FM	1,045,305	86.710	2,083,641	2,403,000	1,145,357		20,363			6.000	17.428	MON...	12,015	143,525	02/17/2010.	04/26/2037.
46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036.....				1FM	868,719	101.480	870,576	857,879	757,999		(9,860)			6.000	4.355	MON...	4,289	52,298	07/08/2010.	07/26/2036.
46634F	AZ	6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036.....				1FM	371,844	101.290	419,615	414,271	385,716		2,919			6.000	7.307	MON...	2,071	24,851	07/08/2010.	07/26/2036.
46634F	BA	0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036.....				1FM	336,679	102.160	423,252	414,303	358,611		4,716			6.000	8.411	MON...	2,072	24,853	07/08/2010.	07/26/2036.
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039.....				1FM	284,056	101.420	268,615	264,854	264,854		10,887			5.590	5.194	MON...	1,235	14,933	09/15/2010.	03/26/2039.
46635B	AD	3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039.....				1FM	1,125,203	93.280	1,492,480	1,600,000	1,227,141		31,218			5.590	9.918	MON...	7,459	90,213	09/15/2010.	03/26/2039.
46635B	AJ	0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039.....				1FM	491,771	101.070	505,350	500,000	494,900		744			5.590	6.135	MON...	2,331	28,191	09/15/2010.	03/26/2039.
46637D	AA	3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....				1FM	2,377,537	96.980	2,482,622	2,559,932	2,427,290		41,357			2.630	4.345	MON...	5,603	66,608	01/06/2012.	06/26/2035.
472320	AA	8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....				1FM	3,120,049	96.000	3,248,912	3,384,284	2,511,802		11,254			5.810	8.670	MON...	3,823	213,907	07/24/2008.	06/25/2047.
472321	AC	2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....				1FM	381,463	98.750	435,862	441,379	414,967		5,571			2.710	10.696	MON...	998	11,418	08/26/2008.	01/25/2037.
472321	AD	0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037.....				1FM	51,814	77.000	92,423	120,030	33,914		2,165			2.710	16.470	MON...	271	3,105	08/26/2008.	01/25/2037.
472321	AH	1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37.....				1FM	33,701	32.500	39,010	120,030	13,552		497			2.710		MON...	271	3,105	08/26/2008.	01/25/2037.
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....				1FM	1,142,161	98.500	1,422,646	1,444,311	1,294,081		49,016			2.210	6.413	MON...	2,654	30,329	08/26/2008.	01/25/2039.
472321	AK	4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39.....				1FM	218,568	51.000	285,600	560,000	107,615		7,853			2.210	23.044	MON...	1,029	11,759	08/26/2008.	01/25/2039.
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....				1FM	1,694	0.130	12	9,360	12		(3,574)			2.210	5.826	MON...	17	568	08/26/2008.	01/25/2039.
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....				1FM	9,421	2.000	913	45,670	113		107			2.710	9,999.000	MON...	103	1,651	08/26/2008.	01/25/2037.
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....				1FM	151,225	101.500	153,494	151,225	149,979		245			6.500	6.769	MON...	819	10,684	03/31/2009.	09/26/2036.
47232D	AG	7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36.....				1FM	243,014	107.310	260,778	243,014	242,544		(52)			6.500	6.568	MON...	1,316	17,095	03/31/2009.	09/26/2036.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D	AH	5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36.....						3FM	121,507	99.280	120,632	121,507	96,032		(3,074)			6.500	4.960	MON...	658	8,548	03/31/2009	09/26/2036.
47232D	AJ	1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36.....						1FM	121,507	68.000	82,625	121,507	70,993		(2,276)			6.500	7.849	MON...	658	8,548	03/31/2009	09/26/2036.
47232D	AK	8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36.....						1FM	121,507	59.170	71,896	121,507	14,153		(4,805)			6.500	18.472	MON...	658	8,548	03/31/2009	09/26/2036.
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....						1FM	37,103	29.040	13,673	47,083	484		(2,764)			6.500	1.830	MON...	255	4,460	03/31/2009	09/26/2036.
47232D	AM	4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47.....						1FM	133,185	94.000	125,194	133,185	133,185					2.750	2.763	MON...	306	4,425	03/31/2009	01/26/2047.
47232D	AN	2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047.....						1FM	905,017	99.000	895,967	905,017	892,655		5.157			2.750	3.522	MON...	2,076	26,864	03/31/2009	01/26/2047.
47232D	AP	7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47.....						1FM	452,509	99.000	447,984	452,509	441,784		2.429			2.750	3.178	MON...	1,038	13,445	03/31/2009	01/26/2047.
47232D	AQ	5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47.....						1FM	452,509	76.950	348,187	452,509	251,337		20,187			2.750	13.516	MON...	1,038	13,445	03/31/2009	01/26/2047.
47232D	AR	3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47.....						1FM	820,341	51.730	668,860	1,292,882	69,799		(4,353)			2.750	41.186	MON...	2,966	38,377	03/31/2009	01/26/2047.
47232D	AS	1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....						1FM	56,419	1.900	3,314	174,418	4,158		3.474			2.750	124.720	MON...	400	6,729	03/31/2009	01/26/2047.
47232D	AU	6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....						1FM	483,376	102.000	520,020	509,824	500,267		3.410			5.050	6.785	MON...	2,147	28,747	03/31/2009	09/26/2036.
47232D	AV	4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....						1FM	134,647	66.910	200,723	300,000	161,398		8.410			5.050	17.291	MON...	1,263	16,899	03/31/2009	09/26/2036.
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....						1FM	4,248	101.000	4,218	4,176	4,176		(6,090)			5.520	5.576	MON...	19	266	03/31/2009	01/26/2036.
47232D	AX	0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36.....						1FM	244,156	102.000	244,800	240,000	237,852		(352)			5.520	3.855	MON...	1,103	11,144	03/31/2009	01/26/2036.
47232D	AY	8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36.....						1FM	122,078	102.000	122,400	120,000	119,014		740			5.520	3.024	MON...	552	5,572	03/31/2009	01/26/2036.
47232D	AZ	5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36.....						1FM	122,078	101.000	121,200	120,000	115,726		(1,774)			5.520	2.557	MON...	552	5,572	03/31/2009	01/26/2036.
47232D	BA	9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36.....						1FM	122,078	60.000	72,000	120,000	95,559		(8,782)			5.520	0.010	MON...	552	5,572	03/31/2009	01/26/2036.
47232D	BB	7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 9/26/36.....						1FM	447,619	23.500	103,400	440,000	49,966		(5,684)	13,645		5.520	19.360	MON...	2,022	20,431	03/31/2009	01/26/2036.
47232D	BJ	0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36.....						1FM	478,088	99.000	473,307	478,088	394,041		20,379			0.560	6.125	MON...	45	2,517	03/31/2009	09/26/2036.
47232D	BK	7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36.....						1FM	266,158	62.250	165,683	266,158	19,233		5.870			0.560	50.369	MON...	25	1,401	03/31/2009	09/26/2036.
47232D	BL	5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36.....						1FM	103,771	30.120	80,167	266,158	6,225		551			0.560	34.966	MON...	25	1,401	03/31/2009	09/26/2036.
47232D	BM	3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36.....						1FM	28,632	25.270	63,801	252,431	0		9,999.000	(2,188)		0.560	9,999.000	MON...	24	1,399	03/31/2009	09/26/2036.
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....						1FM	246,643	100.000	246,643	246,643	231,299		(6,766)			6.500	3.358	MON...	1,336	16,188	03/31/2009	07/26/2037.
47232D	BQ	4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37.....						1FM	799,584	107.000	872,938	815,830	810,266		812			6.500	6.711	MON...	4,419	53,001	03/31/2009	07/26/2037.
47232D	BR	2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37.....						1FM	308,918	110.000	448,707	407,915	310,121		12,485			6.500	13.133	MON...	2,210	26,501	03/31/2009	07/26/2037.
47232D	BS	0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37.....						1FM	278,533	87.010	354,920	407,915	158,171		8.306			6.500	23.486	MON...	2,210	26,501	03/31/2009	07/26/2037.
47232D	BT	8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37.....						1FM	672,442	58.170	643,490	1,106,229	347,911		(36,394)			6.500	10.350	MON...	5,992	78,623	03/31/2009	07/26/2037.
47232D	CG	5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....						1FM	156,141	99.750	155,750	156,141	156,141					2.610	2.688	MON...	339	4,016	03/31/2009	05/21/2036.
47232D	CH	3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36.....						1FM	285,116	99.500	283,690	285,116	193,630		6.512			2.610	7.727	MON...	619	7,253	03/31/2009	05/21/2036.
47232D	CJ	9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36.....						1FM	142,558	82.840	118,100	142,558	65,304		2.803			2.610	10.572	MON...	310	3,627	03/31/2009	05/21/2036.
47232D	CK	6	JMAC 2009-R5 11A4 MEZ SSUP CSTR 5/21/36.....						1FM	142,558	63.960	91,185	142,558	40,798		568			2.610	11.456	MON...	310	3,627	03/31/2009	05/21/2036.
47232D	CL	4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36.....						1FM	19,852	48.870	31,644	64,755	2,551		(1,721)			2.610	22.510	MON...	141	2,018	03/31/2009	05/21/2036.
47232D	CV	2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47.....						1FM	186,171	99.500	185,240	186,171	185,888		63			2.440	2.349	MON...	379	4,499	03/31/2009	04/26/2047.
47232D	CW	0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47.....						1FM	131,241	94.680	124,258	131,241	131,069		(20)			2.440	2.343	MON...	267	3,148	03/31/2009	04/26/2047.
47232D	CX	8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47.....						1FM	204,989	81.000	275,143	339,683	71,995		5.374			2.440	19.978	MON...	692	8,149	03/31/2009	04/26/2047.
47232D	CY	6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....						1FM	65,874	8.040	9,106	113,262	3,741		(1,597)			2.440	34.711	MON...	231	3,164	03/31/2009	04/26/2047.
47232D	CZ	3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37.....						1FM	455,384	112.320	521,676	464,463	455,309		2.694			5.500	6.107	MON...	2,129	25,545	03/31/2009	06/26/2037.
47232D	DA	7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37.....						1FM	98,772	83.250	181,247	217,714	115,541		5.723			5.500	16.152	MON...	998	11,974	03/31/2009	06/26/2037.
47232D	DB	5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....						1FM	61,750	17.120	35,792	209,064	32,560		(8,106)			5.500	16.450	MON...	958	12,176	03/31/2009	06/26/2037.
47232D	DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....						1FM	5,220	100.000	5,220	5,220	5,412					5.500	5.364	MON...	24	287	03/31/2009	08/26/2037.
47232D	DD	1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37.....						1FM	280,444	102.000	289,923	284,238	282,435		352			5.500	5.709	MON...	1,303	15,633	03/31/2009	08/26/2037.
47232D	DE	9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37.....						1FM	52,600	100.500	142,830	142,119	101,554		12,203			5.500	21.954	MON...	651	7,817	03/31/2009	08/26/2037.
47232D	DF	6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....						1FM	102,329	76.980	299,124	388,596	147,641		(825)			5.500	13.300	MON...	1,781	21,806	03/31/2009	08/26/2037.

Annual Statement for the year 2015 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1				2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification				Code																						
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	.....	.....	.....	.....	.....	1FM	463,960	...107.000	496,437	463,960	462,963	.....	.....261	.....	.....	.....7.000	6.975	MON...	2,706	32,613	03/31/2009.	08/26/2037.	
47232D	DK	5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37.....	.....	.....	.....	.....	.....	1FM	216,222	...94.760	332,990	351,396	303,102	.....	.....19,514	.....	.....	...7.000	...15.500	MON...	2,050	24,548	03/31/2009.	08/26/2037.	
47232D	DL	3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37.....	.....	.....	.....	.....	.....	1FM	66,583	...92.250	162,074	175,698	89,266	.....	.....7,771	.....	.....	...7.000	...16.946	MON...	1,025	12,275	03/31/2009.	08/26/2037.	
47232D	DM	1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37.....	.....	.....	.....	.....	.....	1FM	72,937	...73.200	180,055	245,977	83,079	.....	.....6,678	.....	.....	...7.000	...31.584	MON...	1,435	17,185	03/31/2009.	08/26/2037.	
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	.....	.....	.....	.....	.....	1FM	16,116	...2.000	1,186	59,290	155	.....	.....95	.....	.....	...7.000	.....	MON...	346	6,767	03/31/2009.	08/26/2037.	
47232D	DQ	2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35.....	.....	.....	.....	.....	.....	1FM	231,566	...98.000	226,935	231,566	231,566	.....	.....	.....	.....	...2.690	...5.179	MON...	520	6,220	03/31/2009.	09/26/2035.	
47232D	DR	0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35.....	.....	.....	.....	.....	.....	1FM	900,891	...95.570	1,406,766	1,471,974	1,198,344	.....	.....61,241	.....	.....	...2.690	...9.130	MON...	3,304	38,753	03/31/2009.	09/26/2035.	
47232D	DS	8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35.....	.....	.....	.....	.....	.....	1FM	181,472	...53.360	366,547	686,921	141,707	.....	.....(2,956)	.....	.....	...2.690	...10.438	MON...	1,542	18,085	03/31/2009.	09/26/2035.	
47232D	DW	9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....	.....	.....	.....	.....	.....	1FM	119,060	...98.500	125,973	127,892	123,841	.....	.....5,116	.....	.....	...2.700	...6.751	MON...	287	3,500	03/31/2009.	04/26/2037.	
47232D	DX	7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....	.....	.....	.....	.....	.....	1FM	82,768	...98.000	192,742	196,675	150,121	.....	.....16,962	.....	.....	...2.700	...16.115	MON...	442	5,349	03/31/2009.	04/26/2037.	
47232D	DY	5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37.....	.....	.....	.....	.....	.....	1FM	60,246	...93.300	183,498	196,675	107,468	.....	.....12,986	.....	.....	...2.700	...18.606	MON...	442	5,349	03/31/2009.	04/26/2037.	
47232D	DZ	2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37.....	.....	.....	.....	.....	.....	1FM	114,707	...74.240	365,029	491,688	134,326	.....	.....12,241	.....	.....	...2.700	...20.155	MON...	1,105	13,372	03/31/2009.	04/26/2037.	
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	.....	.....	.....	.....	.....	1FM	54,586	...55.290	179,814	325,218	24,473	.....	.....(2,618)	.....	.....	...2.700	...20.350	MON...	731	9,450	03/31/2009.	04/26/2037.	
47232D	EE	8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37.....	.....	.....	.....	.....	.....	1FM	17,275	...99.000	42,126	42,551	40,042	.....	.....643	.....	.....	...2.670	...4.186	MON...	95	1,108	03/31/2009.	06/26/2037.	
47232D	EF	5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37.....	.....	.....	.....	.....	.....	1FM	69,448	...93.000	202,336	217,566	200,225	.....	.....4,759	.....	.....	...2.670	...6.684	MON...	484	5,653	03/31/2009.	06/26/2037.	
47232D	FH	0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36.....	.....	.....	.....	.....	.....	1FM	107,103	...99.000	106,032	107,103	106,900	.....	.....133	.....	.....	...5.610	...5.497	MON...	501	5,349	03/31/2009.	12/26/2036.	
47232D	FJ	6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36.....	.....	.....	.....	.....	.....	1FM	900,000	...70.000	630,000	900,000	664,515	.....	.....(10,522)	.....	.....	...5.610	...6.007	MON...	4,208	44,107	03/31/2009.	12/26/2036.	
47232D	FK	3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36.....	.....	.....	.....	.....	.....	1FM	317,573	...36.060	216,353	600,000	2	.....	.....	.....	...5.610	9,999.000	MON...	2,805	29,405	03/31/2009.	12/26/2036.		
47232D	FM	9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	.....	.....	.....	.....	.....	1FM	24,745	...81.010	102,685	126,752	73,357	.....	.....10,546	.....	.....	...2.670	...28.370	MON...	282	3,453	03/31/2009.	06/26/2037.	
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	.....	.....	.....	.....	.....	1FM	1,724,805	...101.190	1,795,838	1,774,718	1,623,104	.....	.....25,937	.....	.....	...4.040	...5.001	MON...	5,979	66,123	04/12/2012.	11/26/2037.	
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	.....	.....	.....	.....	.....	1FM	192,694	...104.500	201,365	192,694	190,144	.....	.....(194)	.....	.....	...6.000	...5.824	MON...	963	11,561	03/31/2009.	02/26/2037.	
47232V	AB	8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37.....	.....	.....	.....	.....	.....	1FM	115,347	...107.150	123,594	115,347	115,126	.....	.....(30)	.....	.....	...6.000	...6.034	MON...	577	6,921	03/31/2009.	02/26/2037.	
47232V	AC	6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37.....	.....	.....	.....	.....	.....	1FM	59,052	...74.630	64,562	86,510	17,873	.....	.....244	.....	.....	...6.000	...31.980	MON...	433	5,190	03/31/2009.	02/26/2037.	
47232V	AD	4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37.....	.....	.....	.....	.....	.....	1FM	23,798	...59.680	51,629	86,510	1	.....	.....	.....	...6.000	9,999.000	MON...	433	5,190	03/31/2009.	02/26/2037.		
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	.....	.....	.....	.....	.....	1FM	19,488	...16.380	4,063	24,802	0	.....	.....	.....	...6.000	...16.129	MON...	124	2,280	03/31/2009.	02/26/2037.		
47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	.....	.....	.....	.....	.....	1FM	674,295	...103.580	698,408	674,295	666,089	.....	.....(1,124)	.....	.....	...5.750	...5.503	MON...	3,231	38,804	03/31/2009.	02/26/2037.	
47232V	AG	7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37.....	.....	.....	.....	.....	.....	1FM	403,716	...105.600	426,342	403,716	403,028	.....	.....(83)	.....	.....	...5.750	...5.784	MON...	1,934	23,212	03/31/2009.	02/26/2037.	
47232V	AH	5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37.....	.....	.....	.....	.....	.....	1FM	302,787	...84.500	255,855	302,787	296,597	.....	.....(1,556)	.....	.....	...5.750	...5.368	MON...	1,451	17,409	03/31/2009.	02/26/2037.	
47232V	AJ	1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....	.....	.....	.....	.....	.....	1FM	302,787	...35.000	105,975	302,787	30,816	.....	.....(4,615)	.....	.....	...5.750	...39.871	MON...	1,451	17,409	03/31/2009.	02/26/2037.	
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	.....	.....	.....	.....	.....	1FM	80,986	...4.000	3,486	87,146	1,225	.....	.....(537)	.....	.....	...5.750	...570.180	MON...	418	7,668	03/31/2009.	02/26/2037.	
47232V	BY	7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	.....	.....	.....	.....	.....	2FM	143,121	...99.500	462,240	464,572	458,748	.....	.....10,564	.....	.....	...3.450	...6.760	MON...	1,335	14,971	03/31/2009.	11/26/2037.	
47232V	CA	8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36.....	.....	.....	.....	.....	.....	1FM	103,620	...103.450	107,195	103,620	103,620	.....	.....	.....	.....	...6.000	...5.951	MON...	518	5,968	03/31/2009.	07/26/2036.	
47232V	CB	6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36.....	.....	.....	.....	.....	.....	1FM	120,599	...104.600	126,147	120,599	120,123	.....	.....(47)	.....	.....	...6.000	...5.993	MON...	603	6,939	03/31/2009.	07/26/2036.	
47232V	CC	4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36.....	.....	.....	.....	.....	.....	1FM	120,599	...80.230	96,757	120,599	77,757	.....	.....2,833	.....	.....	...6.000	...13.494	MON...	603	6,938	03/31/2009.	07/26/2036.	
47232V	CD	2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36.....	.....	.....	.....	.....	.....	1FM	93,185	...65.190	78,618	120,599	11,971	.....	.....9	.....	.....	...6.000	...65.606	MON...	6				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....						1FM	230,855	15.500	35,994	232,221	10,634		(4,478)			5.500	68.590	MON...	1,064	14,116	03/31/2009	11/26/2035.
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....						1FM	116,886	102.000	119,224	116,886	116,209		510			5.850	6.273	MON...	570	6,838	03/31/2009	05/26/2036.
47232V	CR	1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....						1FM	176,000	104.250	183,480	176,000	175,135		(113)			5.850	5.959	MON...	858	10,296	03/31/2009	05/26/2036.
47232V	CS	9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36.....						1FM	88,000	93.000	81,840	88,000	41,770		(668)			5.850	12.800	MON...	429	5,148	03/31/2009	05/26/2036.
47232V	CT	7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36.....						1FM	88,000	60.000	52,800	88,000	6,869		(1,542)			5.850	48.735	MON...	429	5,148	03/31/2009	05/26/2036.
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....						1FM	38,021	13.000	5,825	44,810	12		(832)			5.850	38.180	MON...	218	3,036	03/31/2009	05/26/2036.
47232V	DC	3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....						1FM	701,361	104.500	732,923	701,361	700,530		524			5.250	5.269	MON...	3,068	36,820	03/31/2009	09/26/2035.
47232V	DD	1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35.....						1FM	200,000	90.690	181,387	200,000	161,836		(3,389)			5.250	4.364	MON...	875	10,500	03/31/2009	09/26/2035.
47232V	DE	9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....						1FM	96,808	0.500	652	130,476	9,793		(1,782)			5.250	30.020	MON...	571	8,150	03/31/2009	09/26/2035.
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....						1FM	658	103.750	701	675	675		9			6.000	7.960	MON...	3	45	03/31/2009	04/26/2036.
47232V	DJ	8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36.....						1FM	76,530	91.940	128,537	139,811	122,576		10,439			6.000	22.122	MON...	699	9,088	03/31/2009	04/26/2036.
47232V	DK	5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36.....						1FM	25,987	81.900	57,254	69,905	42,409		6,025			6.000	27.446	MON...	350	4,194	03/31/2009	04/26/2036.
47232V	DL	3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36.....						1FM	19,324	70.000	48,934	69,905	16,492		26,024			6.000	26.024	MON...	350	4,194	03/31/2009	04/26/2036.
47232V	DM	1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....						1FM	17,890	58.020	54,744	94,351	16,180		(304)			6.000	38.870	MON...	472	6,020	03/31/2009	04/26/2036.
47232V	DN	9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36.....						1FM	368,948	101.850	375,774	368,948	330,216		(18,408)			5.750	0.708	MON...	1,768	21,283	03/31/2009	02/26/2036.
47232V	DP	4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36.....						1FM	1,050,000	100.000	1,050,000	1,050,000	999,344		8,977			5.750	7.046	MON...	5,031	60,375	03/31/2009	02/26/2036.
47232V	DQ	2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....						1FM	276,285	40.000	129,067	322,667	31,548		(4,054)			5.750	47.790	MON...	1,546	20,004	03/31/2009	02/26/2036.
47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....						1FM	393,568	98.260	386,715	393,568	392,893		(3,814)			6.000	5.788	MON...	1,968	23,601	03/31/2009	04/26/2036.
47232V	DS	8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36.....						1FM	132,384	71.240	94,310	132,384	91,717		710			6.000	9.610	MON...	662	7,940	03/31/2009	04/26/2036.
47232V	DT	6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36.....						1FM	58,536	64.450	42,661	66,192	1,445		(41)			6.000	374.769	MON...	331	3,970	03/31/2009	04/26/2036.
47232V	DV	3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36.....						1FM	18,264	53.680	35,532	66,192	1,052		(68)			6.000	547.765	MON...	331	3,970	03/31/2009	04/26/2036.
47232V	DW	1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....						1FM	22,293	25.620	12,811	50,005	192		(519)			6.000	362.400	MON...	250	3,434	03/31/2009	04/26/2036.
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....						1FM	35,444	103.000	36,508	35,444	35,444					6.000	6.076	MON...	177	2,128	03/31/2009	07/26/2036.
47232V	DX	7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36.....						3FM	138,536	82.000	135,166	164,836	148,453		1,498			6.000	9.942	MON...	824	9,886	03/31/2009	07/26/2036.
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....						1FM	31,061	57.430	18,496	32,203	13,898		(481)			6.000	26.160	MON...	161	2,210	03/31/2009	07/26/2036.
47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....						1FM	383,500	105.000	402,675	383,500	375,206		5,681			6.000	5.681	MON...	1,918	23,044	03/31/2009	03/26/2036.
47232V	EA	6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36.....						1FM	432,511	82.070	376,154	458,324	329,425					6.000	8.494	MON...	2,292	27,499	03/31/2009	03/26/2036.
47232V	EB	4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....						1FM	41,466	43.600	70,109	160,783	0					6.000	42.119	MON...	804	10,824	03/31/2009	03/26/2036.
47232V	EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....						1FM	32,872	100.000	32,610	32,610	30,504		(360)			6.000	4.551	MON...	163	1,957	03/31/2009	03/26/2037.
47232V	ED	0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37.....						1FM	112,837	107.250	120,050	111,766	111,766		(10)			6.000	6.044	MON...	560	6,715	03/31/2009	03/26/2037.
47232V	EE	8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37.....						1FM	56,418	110.300	61,732	55,967	55,890		(11)			6.000	6.038	MON...	280	3,357	03/31/2009	03/26/2037.
47232V	EF	5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37.....						1FM	56,418	97.000	54,288	55,967	55,909		(9)			6.000	6.040	MON...	280	3,357	03/31/2009	03/26/2037.
47232V	EG	3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37.....						1FM	56,418	58.000	32,461	55,967	6,528		(966)			6.000	35.037	MON...	280	3,357	03/31/2009	03/26/2037.
47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....						1FM	62,792	12.400	7,500	62,290	1,085		(1,179)			6.000	108.120	MON...	311	4,445	03/31/2009	03/26/2037.
47232V	EK	4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37.....						1FM	309,698	105.100	320,655	305,095	304,265		(158)			5.750	5.754	MON...	1,462	17,543	03/31/2009	04/26/2037.
47232V	EL	2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37.....						1FM	155,523	96.000	147,084	153,212	127,793		2,459			5.750	9.034	MON...	734	8,810	03/31/2009	04/26/2037.
47232V	EM	0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37.....						1FM	155,523	62.000	94,991	153,212	15,147		(24)			5.750	62.576	MON...	734	8,810	03/31/2009	04/26/2037.
47232V	EN	8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37.....						1FM	132,252	34.960	45,554	130,287	3,267		(2,868)			5.750	157.488	MON...	624	8,551	03/31/2009	04/26/2037.
47232V	ES	7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36.....						1FM	125,436	100.500	126,063	125,436	125,436					5.750	5.819	MON...	601	7,213	03/31/2009	01/26/2036.
47232V	ET	5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36.....						1FM	180,000	102.290	184,122	180,000	179,446		(68)			5.750	5.774	MON...	863	10,350	03/31/2009	01/26/2036.
47232V	EU	2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36.....						1FM	180,000	101.290	182,322	180,000	179,578		(58)			5.750	5.776	MON...	863	10,350	03/31/2009	01/26/2036.
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....						1FM	436,576	72.500	319,279	440,403	199,675		(3,137)			5.750	11.390	MON...	2,110	26,562	03/31/2009	01/26/2036.

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V	EX	6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36.....						1FM	95,221	101.000	96,173	95,221	95,221					5.500	5.547	MON...	436	5,237	03/31/2009	02/26/2036.
47232V	EY	4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36.....						1FM	84,285	103.590	87,311	84,285	84,010		(16)			5.500	5.540	MON...	386	4,635	03/31/2009	02/26/2036.
47232V	EZ	1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36.....						1FM	84,285	102.590	86,468	84,285	84,074		(19)			5.500	5.533	MON...	386	4,635	03/31/2009	02/26/2036.
47232V	FA	5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36.....						1FM	210,713	70.400	148,342	210,713	93,698		(3,122)			5.500	8.841	MON...	966	11,588	03/31/2009	02/26/2036.
47232V	FB	3	JMAC 2009-R4 32A6 MEZ SSUP 5.50 02/26/36.....						6FM	640	28.260	1,331	4,711	1,331	(510)	882			5.500	23.970	MON...	22	795	03/31/2009	02/26/2036.
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....						1FM	66,546	99.000	65,881	66,546	64,983		(666)			0.980	1.008	MON...	54	600	03/31/2009	01/26/2047.
47232V	FV	9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47.....						1FM	672,459	92.290	806,482	873,856	588,186		55,707			0.980	11.567	MON...	715	7,873	03/31/2009	01/26/2047.
47232V	GJ	5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....						2FM	367,591	96.540	354,871	367,591	367,591					6.500	11.126	MON...	1,991	23,705	03/31/2009	03/26/2036.
47232V	GK	2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36.....						1FM	139,097	77.640	166,219	214,080	135,176		11,702			6.500	20.608	MON...	1,160	13,802	03/31/2009	03/26/2036.
47232V	GL	0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36.....						1FM	64,581	60.270	129,024	214,080	68,789		(342)			6.500	20.231	MON...	1,160	13,802	03/31/2009	03/26/2036.
47232V	GM	8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36.....						1FM	50,288	32.490	69,552	214,080	26,379		(3,283)			6.500	39.386	MON...	1,160	13,802	03/31/2009	03/26/2036.
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....						1FM	1,249	0.250	17	6,717	16	(768)	2,272			6.500	17.320	MON...	36	1,788	03/31/2009	03/26/2036.
47232V	GR	7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47.....						1FM	38,642	59.760	332,770	556,888	4,027		(261)			0.980	117.876	MON...	456	5,128	03/31/2009	01/26/2047.
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....						1FM	357,688	98.500	381,922	387,738	377,857		7,592			2.420	3.779	MON...	782	9,282	08/21/2009	03/26/2037.
47233D	AA	9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36.....						1FM	2,335,022	101.500	2,521,327	2,484,066	2,461,309		36,813			6.000	7.530	MON...	12,420	149,044	08/10/2009	09/26/2036.
47233D	AB	7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36.....						1FM	356,400	92.500	1,628,000	1,760,000	911,072		183,833			6.000	38.322	MON...	8,800	106,600	08/10/2009	09/26/2036.
52520M	AE	3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....						1FM	1,296,919	95.000	1,309,410	1,378,326	1,270,381		(13,425)			5.500	5.880	MON...	6,317	76,255	11/01/2013	11/25/2035.
525241	AL	9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....						1FM	362,175	67.370	375,646	557,597	340,966		(5,029)			4.820	10.510	MON...	2,240	19,165	08/11/2008	01/25/2037.
52525F	AA	1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....						1FM	710,335	101.000	824,642	816,477	731,710		65,124			5.270	16.464	MON...	3,583	44,885	01/04/2010	07/25/2047.
564760	BH	8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033.....						1FM	1,949,762	99.250	1,887,854	1,902,206	1,911,717		(35,647)			5.530	5.040	MON...	8,760	105,161	07/24/2013	11/25/2033.
576434	HM	9	MALT 2003-7 7A4 5.75 11/25/2033.....						1FM	1,498,634	102.320	1,528,156	1,493,500	1,488,908		1,690			5.750	5.731	MON...	7,156	85,876	10/28/2003	11/25/2033.
57643M	LZ	5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....						1FM	287,783	101.250	297,659	293,985	273,443		1,351			5.750	16.810	MON...	1,409	16,904	04/07/2006	05/25/2036.
57645T	AA	5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....						1FM	3,045,741	90.390	3,044,105	3,367,785	3,105,659		107,193			0.730	4.050	MON...	479	17,041	01/16/2014	09/25/2037.
589929	PK	8	GNABS 1998-GN1 M17.63 02/25/27.....						1FM	73,237	100.510	73,618	73,245	73,245		852			7.630	7.520	MON...	466	7,296	03/05/1998	02/25/2027.
59020U	W4	3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....						1FM	1,183,209	88.090	1,238,912	1,406,495	1,169,518		(2,707)			2.730	3.760	MON...	3,198	36,178	07/19/2013	12/25/2035.
59549P	AA	6	MID-STATE TR 4A ABS 8.33 4/1/2030.....						2AM	45,143	102.250	44,936	43,947	43,947					8.330	6.835	JAJO...	915	3,666	10/20/2010	04/01/2030.
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46.....						1FM	883,205	65.000	847,355	1,303,624	705,777		(55,900)			5.650	4.390	MON...	6,139	39,409	01/11/2013	10/25/2046.
61751M	AU	8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047.....						1FM	2,026,103	93.500	2,079,573	2,224,195	1,992,213		16,788			6.000	4.604	MON...	11,121	82,987	01/08/2014	07/25/2047.
61755F	AA	3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....						1FM	217,304	99.360	244,313	245,889	235,895		15,639			0.500	7.451	MON...	24	673	08/01/2013	06/25/2037.
61758M	AA	5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....						1FM	3,632,184	105.660	3,695,259	3,497,443	3,543,372		(32,512)			6.000	4.784	MON...	17,487	209,954	08/21/2012	04/26/2036.
61758Q	AH	1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....						1FM	1,996,845	100.000	2,228,000	2,228,000	2,117,877		28,464			2.620	3.928	MON...	4,860	56,828	03/09/2012	07/26/2035.
61758V	AP	2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37.....						1FM	550,298	102.000	610,113	598,150	573,076		4,657			6.500	7.715	MON...	3,240	38,880	02/09/2010	10/26/2037.
61758V	AQ	0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....						1FM	734,889	51.000	904,234	1,773,007	806,243		12,193			6.500	16.520	MON...	9,604	115,793	02/09/2010	10/26/2037.
61915R	AB	2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35.....						1FM	274,803	93.380	466,560	499,641	332,239		13,434			0.750	5.693	MON...	63	3,670	08/26/2008	05/25/2035.
62942K	AA	4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043.....						1FM	3,334,692	99.300	3,467,381	3,491,824	3,344,216		17,211			3.250	3.917	MON...	9,457	113,484	03/11/2014	07/25/2043.
643528	AB	8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36.....						1FM	107,687	61.500	71,791	116,734	73,662		(2,965)			5.910	6.800	MON...	575	4,383	12/19/2007	07/25/2036.
643529	AC	4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....						1FM	353,530	56.010	297,770	531,625	289,326		(19,307)			5.460	4.500	MON...	2,421	19,108	01/11/2013	10/25/2036.
643529	AD	2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....						1FM	176,765	56.010	148,881	265,812	144,958		(9,617)			5.460	4.460	MON...	1,210	9,555	01/11/2013	10/25/2036.
65536M	AC	1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....						1FM	737,529	97.500	919,946	943,534	838,667		64,247			0.590	8.292	MON...	109	3,444	09/08/2011	03/25/2036.
65538P	AA	6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....						1FM	450,428	75.150	339,647	451,952	234,062		(8,463)			6.000	5.330	MON...	2,258	20,974	05/08/2007	03/25/2047.
68383N	BN	2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....						1FM	492,921	93.800	601,452	641,198	541,270		35,565			0.560	7.393	MON...	70	3,453	06/05/2012	07/25/2035.
693456	AA	3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043.....						1FM	3,973,004	99.550	4,059,141	4,077,490	3,975,634		10,990			3.500	3.835	MON...	11,893	142,713	02/12/2014	09/25/2043.
749239	AD	1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....						1FM	688,202	96.880	721,727	745,009	717,768		23,730			0.600	3.533	MON...	87	2,793	02/12/2013	08/25/2046.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37					1FM	941,049	103.250	977,702	946,967	942,634		2,137				5.500	5.632	MON	4,340	52,387	07/29/2010	10/26/2037				
74927T	AC	5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE					1FM	2,065,250	97.000	2,134,000	2,200,000	2,037,740		(10,731)				6.830	6.427	MON	2,505	201,257	08/20/2013	10/26/2034				
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037					1FM	979,221	66.520	1,399,869	2,104,317	1,251,899		140,939				2.080	14.580	MON	3,656	43,747	07/08/2010	06/26/2037				
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036					1FM	1,301,520	79.980	1,837,405	2,297,450	1,067,057						6.000	16.722	MON	11,487	139,246	07/08/2010	03/26/2036				
74928U	AL	1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36					1FM	553,229	99.520	567,575	570,340	558,585		2,661				4.280	4.904	MON	2,032	25,139	11/03/2009	08/25/2036				
74928U	AM	9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE					1FM	643,611	90.000	833,977	926,641	665,344		(4,822)				4.280	6.100	MON	3,302	41,350	03/21/2013	08/25/2036				
74928U	AS	6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36					1FM	263,224	100.320	273,654	272,771	267,008		2,128				2.740	3.640	MON	623	7,249	11/05/2009	10/25/2036				
74930V	AA	9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036					1FM	866,367	98.820	889,517	900,121	873,764		24,219				2.870	5.783	MON	2,150	24,151	10/18/2011	05/26/2036				
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03/10/2037					1FM	1,039,939	46.950	1,144,383	2,437,356	1,031,262		259,110				0.870	47.540	MON	1,300	18,867	03/09/2012	03/10/2037				
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 9/25/2037					1FM	1,277,665	76.750	1,361,955	1,774,534	1,337,435		17,138				4.200	7.171	MON	6,212	76,757	09/21/2010	09/25/2037				
759950	EM	6	RAMC 2004-4 AF5 SEQ STP 02/25/2035					1FM	1,805,625	98.420	1,968,312	2,000,000	1,825,582		983				5.490	5.186	MON	9,155	97,689	08/24/2010	02/25/2035				
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34					1FM	133,707	95.000	127,035	133,721	77,726		19,558				5.220	19.230	MON	582	7,027	07/20/2004	07/25/2034				
760985	UA	7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33					1FM	400,121	98.000	392,316	400,322	369,404		(590)				6.170	6.718	MON	2,058	24,804	04/16/2003	04/25/2033				
76110H	J6	7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034					1FM	1,413,750	99.230	1,488,464	1,500,000	1,442,860		13,012				5.500	6.719	MON	6,875	82,500	08/27/2013	12/25/2034				
76110H	RV	3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34					1FM	1,761	99.900	1,920	1,922	1,898		109				4.350	6.461	MON	7	84	02/20/2008	03/25/2034				
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35					1FM	595,818	82.750	536,612	648,509	513,562		25,340				6.000	8.120	MON	3,243	40,091	02/08/2008	10/25/2035				
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36					1FM	332,347	84.000	279,329	332,555	240,742		2,305				5.500	6.400	MON	1,524	18,648	02/13/2006	02/25/2036				
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033					1FM	303,974	104.990	311,942	297,103	300,959		(142)				5.750	5.586	MON	1,424	17,083	04/23/2003	03/25/2033				
76111X	TE	3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035					1FM	592,361	91.940	578,981	629,753	592,315		2,295				2.820	3.670	MON	1,483	17,546	07/23/2013	03/25/2035				
76112B	C5	7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35					1FM	1,151,583	98.020	1,905,092	1,943,600	1,704,449		180,845				0.860	13.014	MON	326	12,376	08/02/2011	09/25/2035				
76112B	SE	1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34					1FM	591,369	101.630	622,348	612,397	604,710		3,120				5.000	5.432	MON	2,552	30,449	10/24/2005	09/25/2034				
81745A	AB	3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043					1FM	2,276,022	97.690	2,348,521	2,404,116	2,283,575		16,034				3.000	3.858	MON	6,010	72,124	03/17/2014	05/25/2043				
81745J	AA	6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043					1FM	1,853,884	99.670	1,872,969	1,879,135	1,855,489		3,778				3.500	3.714	MON	5,481	65,770	02/27/2014	09/25/2043				
81745M	AA	9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043					1FM	2,851,516	92.000	2,928,441	3,183,088	2,858,685		45,322				1.870	3.648	MON	4,971	59,670	07/11/2014	02/25/2043				
83611M	JX	7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035					1FM	765,000	86.420	864,244	1,000,000	842,623		35,917				0.770	4.971	MON	150	5,516	10/09/2013	12/25/2035				
85172G	AB	3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065					1FM	963,228	100.730	1,007,300	1,000,000	979,086		4,897				3.520	4.132	MON	2,933	35,200	07/03/2013	12/25/2065				
855541	AC	2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037					1FM	749,221	92.670	762,976	823,319	754,600		3,758				2.770	3.890	MON	1,897	21,626	10/10/2012	01/25/2037				
863579	VW	5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35					1FM	694,168	81.500	808,210	991,668	660,571		22,974				0.720	4.420	MON	119	4,824	08/27/2008	08/25/2035				
86359Y	AG	6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036					1FM	729,477	95.970	980,628	1,021,840	819,434		101,870				0.580	14.710	MON	116	3,617	05/18/2011	03/25/2036				
86360B	AJ	7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036					1FM	513,809	86.050	551,752	641,224	513,554		7,070				4.230	4.400	MON	2,258	31,103	09/27/2012	05/25/2036				
881561	UH	5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035					1FM	307,357	99.130	356,337	359,482	357,512		5,139				0.870	2.393	MON	61	2,990	09/28/2010	07/25/2035				
88157V	AB	3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038					1FM	763,006	77.440	1,136,244	1,467,319	894,524		29,594				0.720	4.910	MON	206	7,339	04/30/2010	08/25/2038				
93934N	AR	6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036					1FM	219,163	52.180	146,091	279,979	127,961		6,113				1.020	3.820	MON	48	2,258	04/23/2008	07/25/2036				
94980G	AH	4	WFHET 2004-2 A17 SEQ 5.0 5/25/2034					1FM	638,583	100.260	681,828	680,060	675,692		4,329				5.000	5.776	MON	2,834	34,003	08/27/2004	05/25/2034				
94980G	AR	2	WFHET 2004-2 M4 MEZ FLT 5/25/2034					1FM	196,758	90.740	258,751	285,156	202,489		11,016				2.220	13.070	MON	123	4,636	10/01/2010	10/25/2034				
94983T	AJ	9	WFMB5 2006-AR6 5A1 SEQ SSNR CSTR 03/36					1FM	316,365	100.120	357,406	356,971	313,211		6,052				2.750	5.720	MON	819	9,531	10/11/2011	03/25/2036				
94986L	AJ	3	WFMB5 2007-16 1APO PO 12/28/2037				34	1FM	214,639	84.740	226,480	267,255	202,081		22,874					12.229	MON			11/02/2010	12/28/2037				
97652P	AL	5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044					1FM	1,252,950	99.480	1,254,274	1,260,830	1,252,750		1,767				3.500	3.629	MON	3,677	44,129	06/19/2014	06/20/2044				
3399999 Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities										212,824,620	XXX	227,192,053	252,508,235	202,288,852	(4,852)	3,595,333	93,564	0	XXX	XXX	XXX	848,038	10,401,482	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																													
03063N	AD	9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29					1FM	999,997	107.330	1,073,300	1,000,000	1,000,000						4.950	5.006	MON	2,752	49,543	12/09/2010	01/14/2029				
05490T	AA	0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33					1FM	2,574,970	103.150	2,578,725	2,500,000	2,572,650		(2,320)				3.970	3.630	MON	6,885	33,050	08/07/2015	08/10/2033				

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.33

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
055359	AC	7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40.....						1FE	7,203,791	101.500	7,765,419	7,650,659	7,562,124		70,928			5.860	6.967	MON...	24,899	452,624	05/12/2010	07/17/2040.
05955T	AA	8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51.....						1FE	4,057,399	102.720	4,091,541	3,983,198	3,978,932		(15,176)			7.890	7.477	MON...	26,195	241,679	07/22/2010	02/24/2051.
05955T	AC	4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....						1FE	1,645,021	101.670	1,722,485	1,694,192	1,678,629		6,993			5.710	6.399	MON...	8,063	108,384	05/26/2010	12/24/2049.
05955T	AE	0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44.....						1FE	2,798,548	102.250	3,153,776	3,084,377	3,032,939		47,208			5.320	7.110	MON...	13,687	166,525	12/04/2009	02/24/2044.
05955T	AL	4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049.....						1FE	1,952,188	103.680	2,073,600	2,000,000	1,982,003		6,797			5.770	6.246	MON...	9,614	116,975	12/14/2010	06/24/2049.
05955U	AA	5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49.....						1FE	3,938,195	102.360	4,263,114	4,164,753	4,118,542		37,726			5.550	6.652	MON...	19,275	281,185	02/17/2010	06/15/2049.
05955U	AG	2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46.....						1FE	3,009,786	103.640	3,299,757	3,183,906	3,140,086		26,866			5.760	6.822	MON...	15,288	188,298	01/29/2010	05/15/2046.
05955U	AU	1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43.....						1FE	3,838,125	102.140	4,085,693	4,000,000	3,967,336		26,353			5.340	6.133	MON...	17,793	213,512	05/25/2010	12/15/2043.
05956H	AA	3	BALL 2010-RC30 A5A SEQ 5.334 12/43 RE.....						1FE	1,041,406	102.140	1,021,396	1,000,000	1,005,989		(7,563)			5.330	3.830	MON...	4,445	53,340	09/03/2010	12/16/2043.
07330T	AA	0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....						1FE	1,280,267	102.160	1,421,334	1,391,299	1,364,392		16,602			6.500	7.978	MON...	5,024	90,434	07/30/2009	07/17/2040.
07388L	AE	0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41.....						1FM	6,235,069	101.000	6,255,846	6,193,907	6,186,320		(5,085)			5.540	5.484	MON...	28,595	358,796	05/16/2007	09/11/2041.
125277	AA	1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51.....						1FE	5,016,719	103.100	5,979,800	5,800,000	5,666,790		126,532			5.490	8.075	MON...	14,139	318,130	09/30/2009	03/17/2051.
125278	AA	9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39.....						1FE	3,929,853	100.750	4,075,398	4,045,060	4,030,817		19,996			5.310	5.848	MON...	9,548	199,208	11/19/2015	12/19/2039.
125278	AC	5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51.....						3AM	2,975,659	105.000	2,891,433	2,753,746	2,816,540		(35,856)			6.070	4.669	MON...	7,427	167,097	01/10/2011	02/19/2051.
12527E	AD	0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44.....						1FM	2,048,438	109.970	2,199,375	2,000,000	2,026,643		(5,350)			4.960	4.661	MON...	8,269	99,226	08/04/2011	04/15/2044.
12527X	AB	2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050.....						1FE	2,019,063	103.680	2,073,657	2,000,000	2,004,232		(3,449)			5.810	5.647	MON...	6,133	115,425	03/17/2011	06/14/2050.
12621R	AA	2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49.....						1FE	3,739,104	102.870	4,114,640	4,000,000	3,964,779		44,896			5.540	6.852	MON...	18,477	221,720	02/05/2010	12/11/2049.
12624K	AD	8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045.....						1FM	4,099,741	104.870	4,194,800	4,000,000	4,081,447		(12,063)			3.150	2.797	MON...	10,490	125,880	08/08/2012	08/15/2045.
12625U	BF	9	COMM 2013-CR9 A4 SEQ CSTR 07/10/2045.....						1FM	4,668,594	106.990	4,814,685	4,500,000	4,633,785		(16,324)			4.230	3.848	MON...	15,876	193,211	10/16/2013	07/10/2045.
12632Q	AW	3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47.....						1FM	1,009,956	103.080	1,030,800	1,000,000	1,008,439		(1,014)			3.550	3.438	MON...	2,958	35,500	06/19/2014	07/15/2047.
12632Q	AX	1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47.....						1FM	1,029,927	103.530	1,035,250	1,000,000	1,025,815		(2,746)			3.830	3.479	MON...	3,190	38,280	06/19/2014	07/15/2047.
12635R	AX	6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48.....						1FE	2,047,344	102.300	2,046,020	2,000,000	2,047,344					3.810	3.302	MON...	635		12/29/2015	11/15/2048.
12639C	AA	5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40.....						1FE	3,195,437	102.180	3,863,647	3,781,058	3,682,550		68,550			5.700	8.988	MON...	17,944	215,331	09/18/2009	09/15/2040.
12639C	AG	2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40.....						1FE	985,625	103.750	1,037,500	1,000,000	994,278		2,114			5.700	6.008	MON...	4,746	61,696	06/16/2011	09/15/2040.
12641V	AA	9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....						1FE	2,885,261	101.270	2,793,311	2,758,231	2,764,472		(24,175)			5.380	4.492	MON...	12,373	153,419	08/25/2010	02/15/2040.
12643J	AA	4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49.....						1FE	3,817,500	102.680	4,107,253	4,000,000	3,957,963		26,685			5.690	6.479	MON...	18,973	227,660	02/03/2010	04/16/2049.
12643J	AW	6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE.....						1FE	1,031,250	103.490	1,034,904	1,000,000	1,009,170		(6,950)			5.700	4.976	MON...	4,746	56,950	08/15/2012	09/15/2040.
12643K	AQ	6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39.....						1FE	1,062,599	103.750	1,170,287	1,127,987	1,113,486		8,757			5.950	6.904	MON...	5,592	72,835	03/10/2010	09/15/2039.
12644C	AA	8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....						1FE	2,778,231	101.270	2,752,534	2,755,173	2,752,534		(6,072)			5.380	5.194	MON...	12,359	152,432	04/06/2011	02/15/2040.
12644C	AG	5	CSMC 2010-RR4 1B MEZ 5.383 02/15/2040.....						1FE	1,191,063	101.740	1,383,631	1,360,000	1,320,903		35,232			5.380	8.459	MON...	6,101	73,209	11/22/2011	02/15/2040.
12645A	AA	1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48.....						1FE	1,748,837	102.100	1,702,055	1,667,110	1,679,579		(15,451)			5.380	4.413	MON...	7,471	90,130	03/17/2011	08/12/2048.
12645A	AG	8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048.....						1FE	847,500	105.000	1,050,000	1,000,000	968,068		26,982			5.380	8.608	MON...	4,482	53,780	09/01/2010	08/12/2048.
17309D	AD	5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049.....						1FM	3,244,361	100.200	3,121,269	3,115,132	3,104,658		(14,218)			5.810	5.954	MON...	15,085	182,563	12/19/2006	03/15/2049.
17311Q	BK	5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49.....						1FM	2,958,086	103.580	3,107,280	3,000,000	2,988,987		4,361			5.710	5.945	MON...	14,274	173,669	08/09/2007	12/10/2049.
20047Q	AE	5	COMM 2006-C7 A4 SEQ CSTR 6/10/46.....						1FM	3,760,803	100.820	3,658,588	3,628,696	3,623,942		(16,504)			5.770	5.597	MON...	17,443	230,091	01/12/2007	06/10/2046.
20048E	AY	7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046.....						1FM	3,218,906	100.000	3,500,000	3,500,000	3,279,221		26,821			2.940	4.005	MON...	8,578	102,935	09/06/2013	01/10/2046.
22545B	AC	5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39.....						1FM	531,287	99.850	523,188	523,973	522,794		2,312			5.660	5.769	MON...	2,471	42,231	01/25/2007	03/15/2039.
23305U	AA	5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021.....						1FE	1,579,980	107.840	1,617,600	1,500,000	1,546,839		(8,287)			4.540	3.878	MON...	5,671	68,055	09/21/2011	07/12/2044.
23305Y	AC	3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21.....						1FM	2,019,957	103.340	2,066,760	2,000,000	2,006,562		(3,323)			4.640	4.490	MON...	7,730	92,760	08/11/2011	08/10/2044.
23305Y	AJ	8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21.....						1FM	486,223	112.410	562,040	500,000	491,882		767			5.460	5.803	MON...	2,277	27,459	08/11/2011	08/10/2044.
30291J	AJ	2	FREM 2013-K29 B MEZ CSTR 05/25/20																						

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.34

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36190K	BJ	7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049.....			.....	..	.....	1FE	1,372,153	101.640	1,510,415	1,486,044	1,474,809	.....	20,687	.....	.....	5.150	6.659	MON...	6,374	76,485	11/18/2009	12/14/2049
36191Y	BA	5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044.....			.....	..	.....	1FM	1,009,962	104.110	1,041,100	1,000,000	1,007,179	.....	(2,561)	.....	.....	3.820	3.657	MON...	3,181	38,170	09/22/2011	08/10/2044
36192C	AE	5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046.....			.....	..	.....	1FM	3,693,105	99.250	3,969,920	4,000,000	3,758,739	.....	29,057	.....	.....	2.940	3.951	MON...	9,810	117,720	09/04/2013	02/10/2046
36197X	AK	0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046.....			.....	..	.....	1FM	5,827,008	101.250	6,226,875	6,150,000	5,892,402	.....	29,453	.....	.....	3.140	3.809	MON...	16,067	192,803	10/18/2013	06/10/2046
36248E	AB	1	GSMS 2010-C2 A2 SEQ AFC 12/10/43.....			.....	..	.....	1FM	2,089,844	110.320	2,206,400	2,000,000	2,050,648	.....	(9,630)	.....	.....	5.160	4.591	MON...	8,603	103,240	08/08/2011	12/10/2043
36248F	AG	7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44.....			.....	..	.....	1FM	4,587,539	108.230	4,870,350	4,500,000	4,548,837	.....	(9,507)	.....	.....	4.750	4.525	MON...	17,824	213,885	08/29/2011	03/10/2044
46590K	AD	6	JPMCC 2015-JP1 A4 SEQ SSNR 3.6498 01/49.....			.....	..	.....	1FE	2,019,984	101.360	2,027,200	2,000,000	2,019,973	.....	(11)	.....	.....	3.650	3.538	MON...	6,083		12/15/2015	01/15/2049
46625Y	CV	3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....			.....	..	.....	1FM	207,988	99.880	206,064	206,312	206,312	.....		.....	.....	5.120	5.035	MON...	879	10,553	12/02/2004	07/15/2041
46629P	AC	2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47.....			.....	..	.....	1FM	1,965,934	101.900	1,941,404	1,905,205	1,913,184	.....	(12,995)	.....	.....	5.340	4.646	MON...	8,472	103,697	08/24/2011	05/15/2047
46630J	AC	3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....			.....	..	.....	1FM	875,394	102.140	924,816	905,458	899,781	.....	3,660	.....	.....	5.420	5.924	MON...	4,090	49,445	08/17/2007	01/15/2049
46631B	AD	7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049.....			.....	..	.....	1FM	3,361,271	100.150	3,358,913	3,353,882	3,345,765	.....	740	.....	.....	5.770	5.860	MON...	16,139	230,267	12/14/2007	06/15/2049
46632H	AD	3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051.....			.....	..	.....	1FM	1,066,875	103.980	1,039,800	1,000,000	1,015,328	.....	(12,947)	.....	.....	5.880	4.519	MON...	4,902	58,820	09/16/2011	02/15/2051
46634V	AX	6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049.....			.....	..	.....	1FE	4,936,709	103.360	5,168,000	5,000,000	4,973,178	.....	7,631	.....	.....	5.710	5.962	MON...	23,802	289,627	06/04/2010	06/20/2049
46634V	BG	2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE.....			.....	..	.....	1FE	2,974,219	103.920	3,117,578	3,000,000	2,985,222	.....	2,999	.....	.....	5.710	6.023	MON...	14,281	173,776	02/10/2012	06/20/2049
46635T	CG	5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46.....			.....	..	.....	1FM	1,955,938	108.190	2,163,840	2,000,000	1,972,494	.....	4,108	.....	.....	4.720	5.040	MON...	7,862	94,342	08/11/2011	02/15/2046
46636V	AC	0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046.....			.....	..	.....	1FM	2,019,996	106.770	2,135,400	2,000,000	2,011,005	.....	(2,254)	.....	.....	4.170	4.061	MON...	6,952	83,424	09/16/2011	08/15/2046
46639J	AE	0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47.....			.....	..	.....	1FM	2,791,406	100.100	3,003,000	3,000,000	2,837,269	.....	19,079	.....	.....	3.140	4.038	MON...	7,856	94,275	07/05/2013	12/15/2047
46639Y	AQ	0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046.....			.....	..	.....	1FM	932,500	98.630	986,300	1,000,000	946,819	.....	6,111	.....	.....	2.960	3.810	MON...	2,467	29,599	07/31/2013	04/15/2046
48124W	AA	7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....			.....	..	.....	1FE	7,285,769	102.590	8,480,090	8,266,001	8,068,941	.....	155,972	.....	.....	5.640	7.890	MON...	38,832	480,586	10/02/2009	03/18/2051
48124X	AA	5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE.....			.....	..	.....	1FE	2,710,722	102.310	3,069,300	3,000,000	2,960,208	.....	48,499	.....	.....	5.540	7.415	MON...	13,858	166,290	10/29/2009	12/17/2049
48124X	AC	1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....			.....	..	.....	1FE	2,399,604	103.800	2,722,174	2,622,519	2,572,569	.....	34,676	.....	.....	5.740	7.327	MON...	12,550	151,991	10/29/2009	06/17/2050
60687V	AE	5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46.....			.....	..	.....	1FM	2,491,256	101.350	2,554,861	2,520,797	2,515,505	.....	3,888	.....	.....	5.410	5.622	MON...	11,373	137,362	05/18/2007	07/12/2046
617458	AE	4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....			.....	..	.....	1FM	1,888,694	105.480	1,972,457	1,870,000	1,877,763	.....	(3,940)	.....	.....	4.700	4.499	MON...	7,324	87,890	02/10/2011	09/15/2047
61754J	AF	5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....			.....	..	.....	1FM	1,949,915	104.480	2,055,376	1,967,282	1,961,945	.....	1,815	.....	.....	5.640	5.825	MON...	9,254	113,048	08/14/2007	06/11/2042
61760D	AC	7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040.....			.....	..	34	1FE	170,000	0.180	1,594		0	.....		.....	.....		5.052	MON...		6,400	03/25/2011	12/19/2040
61761Q	AE	3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048.....			.....	..	.....	1FM	945,938	99.650	996,476	1,000,000	957,472	.....	5,081	.....	.....	3.130	3.841	MON...	2,612	31,340	08/28/2013	12/15/2048
61765L	AU	4	MSBAM 2015-C24 A4 SEQ SSNR 3.732 05/48.....			.....	..	.....	1FM	2,016,737	102.020	2,014,895	1,975,000	2,016,716	.....	(22)	.....	.....	3.730	3.478	MON...	6,142		12/23/2015	05/15/2048
62888X	AB	0	NGN 2010-C1 A2 SUB 2.90 10/29/2020.....			.....	..	.....	1FE	1,124,314	99.880	1,125,779	1,127,188	1,126,327	.....	589	.....	.....	2.900	2.991	MON...	363	33,016	11/03/2010	10/29/2020
749289	AA	2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48.....			.....	..	.....	1FE	3,889,566	101.330	4,198,422	4,143,346	4,106,205	.....	45,007	.....	.....	5.220	6.417	MON...	18,034	216,584	03/09/2010	08/16/2048
749289	AZ	7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51.....			.....	..	.....	1FE	4,386,980	103.340	4,740,864	4,587,692	4,536,953	.....	30,664	.....	.....	5.950	6.814	MON...	22,757	292,679	02/08/2010	02/16/2051
749289	BT	0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47.....			.....	..	.....	1FE	4,270,989	101.860	4,754,940	4,668,066	4,613,312	.....	67,849	.....	.....	5.340	6.997	MON...	20,757	256,151	12/14/2009	05/16/2047
74928H	AA	4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039.....			.....	..	.....	1FE	2,135,729	100.640	2,129,049	2,115,565	2,101,769	.....	(15,251)	.....	.....	5.470	4.436	MON...	9,638	116,165	03/31/2010	09/16/2039
74928H	AB	2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039.....			.....	..	.....	1FE	4,004,453	101.330	4,053,054	4,000,000	3,993,503	.....	(4,376)	.....	.....	5.470	5.413	MON...	18,223	218,680	02/28/2012	09/16/2039
74928H	BM	7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051.....			.....	..	.....	1FE	2,068,438	103.570	2,071,492	2,000,000	2,014,190	.....	(13,067)	.....	.....	5.950	5.391	MON...	9,921	120,674	03/03/2011	02/16/2051
74930A	BE	6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40.....			.....	..	.....	1FE	3,015,924	102.780	2,914,401	2,835,598	2,875,039	.....	(30,793)	.....	.....	5.700	4.540	MON...	13,457	161,487	01/20/2011	09/16/2040
74935T	AA	9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044.....			.....	..	2AM	309,391	100.250	310,164	309,391	309,391	.....		.....	.....	5.620	5.690	MON...	1,450	17,398	11/13/2012	11/15/2044	
92935J	BC	8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44.....			.....	..	.....	1FM	3,151,641	109.230	3,276,990	3,000,000	3,085,699	.....	(16,097)	.....	.....	4.870	4.229	MON...	12,173	146,070	08/05/2011	02/15/2044
92936C	AJ	8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44.....			.....	..	.....	1FM	2,030,469	109.850	2,196,900	2,000,000	2,014,996	.....	(2,962)	.....	.....</							

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00163G	AA	5	ALM 2012-7A A1 CLO FLT 10/19/2024.....				3	1FE	1,000,000	98.620	986,200	1,000,000	1,000,000					1.740	1.739	JAJO...	3,567	17,010	10/04/2012	10/19/2024.
00190Y	AG	0	ARES 2013-2A C CLO FLT 07/28/2025.....				3	1FE	951,045	97.250	972,500	1,000,000	963,313		5,299			3.070	3.701	JAJO...	5,549	30,573	06/28/2013	07/28/2025.
00191D	AJ	9	ARES 2012-3A B2 CLO 3.3815 01/17/2024.....				3	1FE	1,350,000	98.640	1,331,640	1,350,000	1,350,000					3.380	3.396	JAJO...	9,384	45,650	12/04/2012	01/17/2024.
00191L	AE	2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024.....				3	1FE	1,500,000	100.030	1,500,450	1,500,000	1,500,000					4.070	4.091	JAJO...	12,549	61,050	10/10/2013	10/17/2024.
00191L	AJ	1	ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024.....				3	1FE	980,800	100.050	1,000,500	1,000,000	985,694		2,291			5.090	5.441	JAJO...	10,463	50,900	10/10/2013	10/17/2024.
00213R	AA	1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....					1FE	676,921	100.680	681,496	676,921	676,921					2.080	2.090	MON...	665	13,274	12/06/2012	12/15/2042.
00213R	AB	9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42.....					1FE	3,469,688	100.600	3,521,000	3,500,000	3,474,983		3,068			3.810	3.960	MON...	5,927	133,350	03/27/2014	12/15/2042.
00214M	AB	9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44.....					1FE	2,998,301	100.230	3,006,996	3,000,000	2,998,520		149			3.970	4.010	MON...	5,293	119,100	06/18/2014	06/15/2044.
00452P	AD	9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27.....					1FE	2,000,000	99.500	1,990,000	2,000,000	2,000,000					3.370	3.381	FMAN.	11,223	36,476	03/04/2015	05/01/2027.
02665U	AA	3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36.....					1FE	980,877	101.060	991,324	980,926	978,460		133			3.790	3.828	MON...	3,095	37,138	09/10/2014	10/17/2036.
02665X	AA	7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36.....					1FE	1,971,182	100.330	1,971,590	1,965,105	1,971,003		(284)			3.680	3.640	MON...	6,023	72,277	12/23/2014	12/17/2036.
02666A	AA	6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45.....					1FE	2,469,985	98.800	2,440,444	2,470,085	2,468,967		(1,006)			3.470	3.473	MON...	7,136	63,039	02/26/2015	04/17/2052.
02666A	AD	4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45.....					1FE	599,972	97.780	586,680	600,000	599,700		(272)			3.810	3.824	MON...	1,907	16,841	02/26/2015	04/17/2052.
02666A	AC	2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45.....					1FE	537,095	97.320	525,528	540,000	537,007		(87)			4.110	4.191	MON...	1,850	14,499	06/29/2015	04/17/2052.
02666B	AA	4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45.....					1FE	498,588	100.500	501,097	498,604	498,567		(21)			3.730	3.740	MON...	1,551	3,567	09/11/2015	10/17/2045.
02666B	AD	1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045.....					1AM	0		1		0						245.263	MON...			09/11/2015	10/17/2045.
03764X	AG	9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26.....				3	1FE	745,500	100.300	752,250	750,000	746,528		585			4.250	4.374	JAJO...	6,552	31,875	03/20/2014	04/17/2026.
03764X	AG	2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26.....				3	1FE	2,000,000	101.330	2,026,600	2,000,000	2,000,000		2			3.460	3.475	JAJO...	14,609	69,200	03/20/2014	04/17/2026.
04280P	AC	1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26.....				3	1FE	3,500,000	100.250	3,508,750	3,500,000	3,500,000					3.530	3.546	MJSD.	6,521	123,550	02/06/2014	03/12/2026.
04964H	AA	6	ATRM 8A A1 CLO FLT 10/23/2022.....				3	1FE	2,000,000	99.820	1,996,400	2,000,000	2,000,000					1.790	1.790	JAJO...	6,947	35,177	09/18/2012	10/23/2022.
04964H	AC	2	ATRM 8A B CLO FLT 10/23/2022.....				3	1FE	496,250	101.410	507,050	500,000	496,797		147			2.820	2.930	JAJO...	2,738	14,016	09/18/2012	10/23/2022.
05363U	AG	8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26.....				3	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000		(6)			4.330	4.348	JAJO...	7,929	43,250	03/19/2014	04/25/2026.
05605G	AJ	1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048.....					1FE	1,029,983	102.890	1,028,900	1,000,000	1,029,612		(371)			4.870	4.405	MON...	4,056	4,056	11/10/2015	11/15/2048.
05874P	AA	4	BALLY 2013-1A A1.CLO FLT 05/20/2025.....				3	1FE	1,000,000	98.050	980,500	1,000,000	1,000,000					1.550	1.553	FMAN.	1,808	14,757	04/12/2013	05/20/2025.
073568	AA	5	BEACN 2012-1A A ABS 3.72 09/20/2027.....					1FE	1,102,497	99.620	1,093,984	1,098,105	1,101,438		(918)			3.720	3.650	MON...	1,248	40,857	07/22/2013	09/20/2027.
08179X	AA	3	BSP 2013-IIA A1 CLO FLT 07/15/2024.....				3	1FE	996,500	98.550	985,500	1,000,000	998,053		646			1.520	1.546	JAJO...	3,294	14,823	05/06/2013	07/15/2024.
08180R	AJ	4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27.....					1FE	1,000,000	99.230	992,300	1,000,000	1,000,000					3.360	3.374	JAJO...	14,187		06/30/2015	07/18/2027.
09254D	AC	9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019.....				3	1FE	943,100	97.220	972,150	1,000,000	984,992		26,498			1.000	3.656	JAJO...	2,022	9,554	05/21/2014	04/20/2019.
09626U	AA	6	BLUEM 2013-1A A1 CLO FLT 05/15/2025.....				3	1FE	2,000,000	98.850	1,977,000	2,000,000	2,000,000					1.560	1.565	FMAN.	4,078	29,746	04/15/2013	05/15/2025.
09627D	AJ	4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025.....				3	1FE	1,000,000	100.370	1,003,700	1,000,000	1,000,000					4.390	4.414	JAJO...	9,268	43,900	12/05/2013	04/15/2025.
12479H	AA	7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....					1FE	1,893,769	101.790	1,928,269	1,894,380	1,894,092		93			5.610	5.682	MON...	4,723	106,275	11/18/2011	11/15/2039.
12479R	AB	3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044.....					1FE	999,399	98.110	981,096	1,000,000	999,493		78			3.660	3.698	MON...	1,627	36,600	10/10/2014	10/15/2044.
12548W	AF	0	CIFC 2012-3A A2F CLO 3.654 01/29/2025.....				3	1FE	1,400,000	97.740	1,368,360	1,400,000	1,400,000		(14)			3.650	3.671	JAJO...	8,810	51,156	12/05/2012	01/29/2025.
12549F	AE	9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024.....				3	1FE	996,200	99.750	997,500	1,000,000	997,620		681			3.310	3.448	FMAN.	3,126	33,100	10/22/2013	11/27/2024.
12549F	AS	8	CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024.....				3	1FE	500,000	100.000	500,000	500,000	500,000					5.410	5.447	FMAN.	2,555	27,050	10/22/2013	11/27/2024.
12549V	AQ	7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26.....				3	1FE	1,000,000	100.750	1,007,500	1,000,000	1,000,000		(22)			3.430	3.443	JAJO...	7,046	38,470	08/05/2014	10/17/2026.
125634	AJ	4	CLIF 2013-2A NOTE ABS 3.22 06/18/28.....					1FE	1,453,063	97.170	1,412,405	1,453,600	1,453,175		105			3.220	3.250	MON...	1,690	46,806	06/05/2013	06/18/2028.
125634	AL	9	CLIF 2013-3A A ABS 3.67 11/18/2028.....					1FE	376,817	99.580	375,253	376,847	376,822		6			3.670	3.700	MON...	499	13,830	11/05/2013	11/18/2028.
125634	AQ	8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....					1FE	1,324,155	98.130	1,299,847	1,324,685	1,324,214		102			3.380	3.413	MON...	1,617	44,774	10/09/2014	10/18/2029.
12803P	AA	6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041.....					3AM	2,423,864	100.560	2,437,340	2,423,864	2,423,864		6			5.960	5.999	FMAN.	16,439	144,341	02/18/2011	02/20/2041.
13875V	AL	0	CANYC 2012-1A B2 CLO 3.16 01/15/2024.....				3	1FE	951,700	97.750	977,500	1,000,000	964,330		4,080			3.160	4.131	JAJO...	6,671	31,600	12/18/2012	01/15/2024.
14310K	AG	6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025.....				3	1FE	1,475,623	100.050	1,500,675	1,500,000	1,481,750		2,870			3.970	4.243	JAJO...	12,581	59,595	10/18/2013	10/15/2025.

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14312J	AL	6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28.....					1FE	1,500,000	100.000	1,500,000	1,500,000	1,500,000						3.340	3.312	JAJO...	1,252		12/11/2015	01/20/2028.
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....					1FE	924,548	102.470	947,418	924,606	924,590			15			5.730	5.801	MON...	2,355	52,980	12/09/2010	12/15/2038.
14855G	AB	7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29.....					1FE	3,551,909	99.750	3,543,029	3,551,909	3,551,909			(5)			5.250	5.308	MON...	8,288	186,094	03/05/2014	02/15/2029.
150323	AC	7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26.....					3	1FE	2,000,000	100.250	2,005,000	2,000,000	2,000,000			(52)		3.490	3.506	JAJO...	13,188	69,820	09/17/2014	10/23/2026.
150326	AC	0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26.....					3	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					3.350	3.361	FMAN.	11,436	100,410	04/10/2014	05/20/2026.
150326	AG	1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026.....					3	1FE	500,000	100.000	500,000	500,000	500,000					4.460	4.489	FMAN.	2,542	22,320	04/10/2014	05/20/2026.
15032T	AG	1	CEDF 2013-1A B2 CLO 3.351 03/09/2025.....					3	1FE	990,000	97.500	975,000	1,000,000	993,572			1,313		3.350	3.523	MJSD..	2,141	33,510	03/20/2013	03/09/2025.
15137J	AC	6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26.....					1FE	1,000,000	98.450	984,500	1,000,000	1,000,000	1,000,000					3.900	3.919	JAJO...	8,017	19,608	03/19/2015	04/17/2026.
184588	AC	5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020.....					3	1FE	958,750	95.880	958,800	1,000,000	988,741			23,412		1.260	3.371	MJSD..	420	9,869	09/16/2014	12/20/2020.
227170	AE	7	CRNN 2013-1A A ABS 3.08 04/18/2028.....				R	1FE	733,328	97.410	714,304	733,333	733,333			5			3.080	3.100	MON...	816	22,587	04/17/2013	04/18/2028.
228452	AB	4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....					3	1FE	1,147,129	99.450	1,140,820	1,147,129	1,147,129					1.870	1.874	FMAN.	2,502	20,650	10/11/2012	11/21/2022.
233046	AD	3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....					2AM	2,977,500	99.690	2,968,384	2,977,500	2,977,500					3.980	4.000	FMAN.	13,496	96,779	01/22/2015	02/20/2045.	
25755T	AC	4	DPABS 2012-1A A2 ABS 5.216 01/25/2042.....					2AM	2,445,000	102.850	2,514,731	2,445,000	2,445,000			33		5.220	5.250	JAJO...	23,381	127,531	03/06/2012	01/25/2042.	
25755T	AE	0	DPABS 2015-1A A2II ABS SNR 4.474 10/45.....					3AM	2,000,000	98.640	1,972,820	2,000,000	2,000,004			4		4.470	4.499	JAJO...	17,399		10/14/2015	10/25/2045.	
30256W	AA	5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30.....					1FE	1,000,000	99.200	992,000	1,000,000	1,000,000					4.400	4.400	MN.....	5,989		10/23/2015	11/12/2030.	
30256W	AB	3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30.....					1FE	1,000,000	99.200	992,000	1,000,000	1,000,000					5.500	5.500	MN.....	7,486		10/23/2015	11/12/2030.	
34959W	AA	7	FCBSL 2013-1A A CLO FLT 01/19/2025.....					3	1FE	1,000,000	98.860	988,600	1,000,000	1,000,000					1.500	1.498	JAJO...	3,073	14,583	02/27/2013	01/19/2025.
34960B	AG	7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025.....					3	1FE	1,000,000	98.500	985,000	1,000,000	1,000,000					4.160	4.182	JAJO...	8,320	41,600	10/25/2013	10/19/2025.
37952U	AB	9	SEACO 2013-1A A ABS 2.98 04/17/2028.....				R	1FE	1,092,391	98.380	1,082,180	1,100,000	1,093,926			1,576		2.980	3.163	MON...	1,275	32,785	07/22/2013	04/17/2028.	
37952U	AC	7	SEACO 2013-2A A ABS 3.67 11/17/2028.....				R	1FE	782,937	100.440	786,409	783,000	782,950			12		3.670	3.700	MON...	1,118	28,736	11/04/2013	11/17/2028.	
37952U	AD	5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24.....				R	1FE	1,716,308	99.000	1,699,500	1,716,667	1,716,353			69		3.190	3.216	MON...	2,130	54,762	07/23/2014	07/17/2029.	
38137L	AJ	8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026.....					3	1FE	1,493,550	98.650	1,479,750	1,500,000	1,495,059			983		2.350	2.368	JAJO...	7,231	34,766	03/06/2014	04/19/2026.
38137L	AL	3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26.....					3	1FE	1,300,000	100.350	1,304,550	1,300,000	1,300,000					4.240	4.259	JAJO...	11,016	55,081	03/06/2014	04/19/2026.
40442L	AB	1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49.....					1FE	989,687	101.470	1,004,237	989,688	989,692			5		3.350	3.376	MON...	645	16,037	06/19/2015	06/24/2049.	
40443A	AB	4	H2 2014-1A AFX CDO 3.5069 03/19/2037.....					3	1FE	5,998,200	99.630	5,977,740	6,000,000	5,998,813			317		3.510	3.539	MON...	7,014	210,414	02/28/2014	03/19/2037.
40537V	AE	9	HLA 2012-2A B CLO FLT 12/20/2024.....					3	1FE	993,900	99.000	990,000	1,000,000	996,127			956		2.970	2.826	MJSD..	7,929	20,220	11/09/2012	12/20/2024.
40538C	AJ	9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026.....					3	1FE	3,000,000	100.360	3,010,800	3,000,000	3,000,000					4.640	4.671	JAJO...	28,251	139,320	02/07/2014	04/18/2026.
41165G	AC	3	HARV7 7A AF CLO SSNR 3.11 11/18/2026.....					3	1FE	1,000,000	99.000	990,000	1,000,000	1,000,000			(13)		3.110	3.122	FMAN.	3,715	31,100	10/15/2014	11/18/2026.
411707	AA	0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....					2AM	1,438,125	99.670	1,433,350	1,438,125	1,438,125			8		4.470	4.499	MJSD..	1,966	64,342	03/22/2013	03/20/2043.	
42770Q	AA	0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40.....					1FE	891,063	97.770	871,785	891,669	890,990			(6)		3.990	4.000	MS.....	9,982	32,316	10/16/2014	09/21/2040.	
42770R	AA	8	HERO 2014-1A ABS 4.75 09/20/2038.....					1FE	852,305	103.790	884,616	852,313	852,313			(0)		4.750	4.750	MS.....	11,358	40,485	03/06/2014	09/20/2038.	
43132Q	AE	3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026.....					3	1FE	495,500	100.580	502,900	500,000	496,329			638		4.440	4.619	JAJO...	4,440	22,200	05/08/2014	07/19/2026.
45112A	AA	5	ICONX 2012-1A A ABS 4.229 01/25/2043.....					3AM	805,826	96.430	777,083	805,826	805,836			(26)		4.230	4.251	JAJO...	6,248	34,078	11/16/2012	01/25/2043.	
46616M	AA	8	HENDR 2010-3A A ABS 3.82 12/15/2048.....					1FE	561,665	106.060	595,836	561,778	560,484			(471)		3.820	3.745	MON...	954	21,460	10/29/2010	12/15/2048.	
46616P	AA	1	HENDR 2011-1A A ABS 4.70 10/15/2056.....					1FE	1,424,571	111.000	1,581,687	1,424,943	1,424,624			36		4.700	4.750	MON...	2,977	66,972	06/08/2011	10/15/2056.	
46617A	AA	3	HENDR 2012-3A A ABS 3.22 09/15/2065.....					1FE	826,687	98.250	812,765	827,242	826,749			52		3.220	3.250	MON...	1,184	26,637	11/09/2012	09/15/2065.	
46617F	AA	2	HENDR 2013-1A A ABS 3.22 03/15/2067.....					1FE	846,125	98.060	830,256	846,713	846,135			38		3.220	3.204	MON...	1,287	27,264	03/13/2013	04/15/2067.	
46617J	AA	4	HENDR 2013-2A A ABS 4.21 03/15/2062.....					1FE	1,772,936	105.030	1,862,597	1,773,352	1,772,586			(203)		4.210	4.253	MON...	3,318	74,658	07/23/2013	03/15/2062.	
46617L	AA	9	HENDR 2013-3A A ABS 4.08 07/15/41.....					1FE	1,768,935	104.090	1,842,795	1,770,368	1,769,018			121		4.080	4.125	MON...	3,210	72,231	10/10/2013	01/17/2073.	
46617N	AJ	6	JFIN 2014-2A A1B CLO SEQ SSNR 3.227 7/26.....					3	1FE	1,500,000	99.470	1,492,074	1,500,000	1,500,000			(83)		3.230	3.240	JAJO...	9,547	60,908	06/27/2014	07/20/2026.
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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46618H	AA	7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077						1FE	954,754	98.030	936,347	955,183	954,771		36			3.500	3.531	MON...	1,486	33,431	11/19/2014	06/15/2077
46618L	AA	8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072						1FE	4,922,892	96.740	4,805,168	4,967,096	4,923,765		2,254			3.260	3.391	MON...	7,197	104,646	06/01/2015	09/15/2072
46619R	AA	4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058						1FE	1,501,469	100.250	1,502,247	1,498,501	1,501,423		(49)			3.870	3.879	MON...	2,577	19,760	09/17/2015	03/15/2058
47421M	AE	3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27						1FE	1,000,000	100.350	1,003,500	1,000,000	1,000,000					3.620	3.636	JAJO...	15,385		06/26/2015	07/20/2027
48248C	AA	2	KKR 2007-1A A CLO FLT 05/15/2021					3	1FE	433,270	99.450	443,564	446,017	443,615		5,342			0.710	1.851	FMAN.	414	2,915	03/01/2013	05/15/2021
48250R	AU	0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027						1FE	1,500,000	101.300	1,519,470	1,500,000	1,500,000					4.210	4.227	JAJO...	25,055		07/10/2015	07/15/2027
55818H	AL	2	MDPK 2012-10A A1B CLO FLT 01/20/2025					3	1FE	2,000,000	99.620	1,992,400	2,000,000	2,000,000					2.320	2.324	JAJO...	9,397	45,876	11/15/2012	01/20/2025
57104A	AE	6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019					3	1FE	71,625	98.010	73,508	75,000	74,018		1,754			1.070	3.396	JAJO...	166	770	08/12/2014	04/18/2019
57430U	30	1	MDIBS 2006-1A A ABS 5.55 12/10/2065						1FE	1,683,136	93.500	1,687,648	1,804,971	1,751,579		(9,979)			5.550	7.445	MON...	5,844	100,176	06/17/2011	12/10/2065
62405Q	AG	8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024					3	1FE	999,000	97.000	970,000	1,000,000	999,379		129			3.610	3.644	JAJO...	7,124	36,120	01/23/2013	01/20/2024
62431U	AN	2	MOVW 2013-1A C2 CLO 3.91 04/12/2024					3	1FE	970,000	90.500	905,000	1,000,000	979,674		3,846			3.910	4.473	JAJO...	8,580	39,100	04/17/2013	04/12/2024
640270	AC	8	NGCLO 2014-1A AF CLO 3.4 08/28/2026					3	1FE	2,998,500	100.000	3,000,000	3,000,000	2,999,007		287			3.400	3.423	FMAN.	9,350	127,500	07/18/2014	08/28/2026
64129G	AA	4	NEUB 2012-13A A1 CLO FLT 01/23/24					3	1FE	1,000,000	98.950	989,500	1,000,000	1,000,000					1.740	1.740	JAJO...	3,376		11/20/2012	01/23/2024
64129G	AE	6	NEUB 2012-13A C3 CLO FLT 01/23/24					3	1FE	475,000	96.840	484,200	500,000	480,875		1,927			3.170	3.729	JAJO...	3,078	15,790	11/20/2012	01/23/2024
64129K	AG	2	NEUB 2013-15A B2 CLO 4.37 10/15/2025					3	1FE	982,272	100.640	1,006,440	1,000,000	986,713		2,057			4.370	4.670	JAJO...	9,226	43,700	09/12/2013	10/15/2025
64129X	AE	9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26					3	1FE	1,000,000	99.500	995,000	1,000,000	1,000,000					3.510	3.525	JAJO...	7,410	35,100	02/11/2014	04/15/2026
64129X	AJ	8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026					3	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					4.310	4.333	JAJO...	9,099	43,100	02/11/2014	04/15/2026
66859J	AC	5	WOODS 2012-9A A CLO FLT 01/18/2024					3	1FE	1,000,000	98.880	988,750	1,000,000	1,000,000					1.740	1.741	JAJO...	3,619	17,010	11/27/2012	01/18/2024
66859N	AC	6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25					3	1FE	1,000,000	100.650	1,006,500	1,000,000	1,000,000					4.630	4.657	JAJO...	10,032	46,300	03/13/2014	04/15/2025
67091R	AE	9	OCF 2015-8A A2B CLO MEZ 4.00 04/17/2027						1FE	500,000	98.690	493,450	500,000	500,000					4.000	4.020	JAJO...	4,111	9,278	04/10/2015	04/17/2027
67103Q	AC	1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025					3	1FE	1,000,000	99.720	997,200	1,000,000	1,000,000					1.770	1.769	JAJO...	3,726	17,441	01/16/2013	04/17/2025
67103Q	AG	2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025					3	1FE	1,000,000	98.790	987,900	1,000,000	1,000,000					3.860	3.878	JAJO...	7,934	38,598	01/16/2013	04/17/2025
67103Q	AL	1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025					3	1FE	500,000	99.270	496,350	500,000	500,000					5.000	5.030	JAJO...	5,138	24,996	01/16/2013	04/17/2025
67107F	AC	1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26					3	1FE	994,300	100.190	1,001,900	1,000,000	995,667		1,012			3.380	3.508	JAJO...	6,948	37,368	08/07/2014	10/17/2026
67107F	AG	2	OZLM 2014-8A A2B CLO 4.39 10/17/26					3	1FE	496,950	100.290	501,450	500,000	497,545		427			4.390	4.515	JAJO...	4,512	24,267	08/07/2014	10/17/2026
67107K	AJ	5	OCF 2014-7A A1B CLO SSNR 3.61 10/20/2026					3	1FE	1,000,000	101.190	1,011,876	1,000,000	1,000,000		(36)			3.610	3.626	JAJO...	7,120	32,590	10/31/2014	10/20/2026
67108L	AE	3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026					3	1FE	1,490,700	99.760	1,496,400	1,500,000	1,492,291		676			4.470	4.605	JAJO...	13,783	67,050	03/07/2014	04/17/2026
67515E	AG	1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026						1FE	1,000,000	97.850	978,500	1,000,000	1,000,000		(3)			3.470	3.485	JAJO...	7,518	29,109	11/13/2014	10/13/2026
67590J	AE	3	OCT18 2013-1A A2B CLO MEZ SEQ 4.239 2024					3	1FE	3,000,000	99.480	2,984,430	3,000,000	3,000,000					4.240	4.262	FMAN.	15,896	127,170	11/27/2013	12/16/2024
67590L	AG	3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26					3	1FE	894,412	101.920	917,235	900,000	895,613		710			4.360	4.489	JAJO...	8,290	39,267	03/13/2014	04/15/2026
68268L	AA	5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28						1FE	999,827	99.680	996,750	1,000,000	999,839		12			3.630	3.661	MON...	1,311	7,966	09/24/2015	11/20/2028
68504R	AA	6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029						1FE	645,612	98.920	638,751	645,725	645,625		35			2.290	2.307	MON...	904	14,787	08/06/2014	07/09/2029
77356P	AA	0	RCTF 2004-1A A1 ABS 5.22 05/17/2021						1FE	633,401	106.790	677,188	634,140	633,992		79			5.220	5.268	FMAN.	4,230	33,102	07/28/2004	05/17/2021
78444V	AB	7	SLCLT 2010-B A2 ABS FLT 7/15/2042						1FE	716,174	103.630	742,136	716,174	716,174					3.830	3.861	MON...	1,295	26,751	03/04/2010	07/15/2042
78445M	AB	6	SLMA 2010-A 2A ABS FLT 5/16/44						1FE	1,425,821	102.920	1,467,454	1,425,821	1,425,821					3.580	3.607	MON...	2,411	49,645	03/03/2010	05/16/2044
78447R	AB	3	SLMA 2013-A A2A ABS 1.77 05/17/2027						1FE	999,718	97.670	976,660	1,000,000	999,892		62			1.770	1.783	MON...	787	17,700	02/27/2013	05/17/2027
78447R	AD	9	SLMA 2013-A B ABS 2.50 03/15/2047						1FE	950,824	95.980	959,790	1,000,000	974,137		8,534			2.500	3.484	MON...	1,111	25,000	02/27/2013	03/15/2047
78447V	AC	2	SLMA 2013-B A2B ABS FLT 05/15/2030						1FE	2,000,000	99.240	1,984,780	2,000,000	2,000,000					1.430	1.435	MON...	1,351	26,039	04/25/2013	06/17/2030
78447V	AD	0	SLMA 2013-A B ABS 3.69 05/16/2044						1FE	1,411,076	95.630	1,434,515	1,500,000	1,442,531		13,375			3.000	4.147	MON...	2,000	45,000	08/15/2013	05/16/2044
803171	AC	1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25					3	1FE	4,500,000	100.000	4,500,000	4,500,000	4,500,000					3.350	3.364	FMAN.	17,169	150,750	03/24/2014	02/20/2025
818813	AA	5	SHACK 2012-2A A CLO FLT 10/20/2023					3	1FE	999,000	99.130	991,250	1,000,000	999,116		374			1.730	1.770	JAJO...	3,502	16,956	11/01/2012	10/20/2023
81881U	AJ	6	SHACK 2013-4A B2 CLO 4.41 01/13/25					3	1FE	1,500,000	100.260	1,503,900	1,500,000	1,500,000					4.410	4.434	JAJO...	14,333	66,150	11/08/2013	01/13/2025
82838U	AA	7	SVLF 2012-D A ABS 3.0 03/17/2025						1FE	206,969	100.580	208,730	207,533	207,162		210			3.000	3.128	MON...	277	6,226	11/09/2012	03/17/2025

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83417F	AA	7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....						2AM	480,654	94.290	453,200	480,661	480,661					4.020	4.020	JJ	8,641	18,947	07/24/2014.	07/20/2044.
83417P	AA	5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45.....						1FE	987,846	95.950	948,329	988,357	987,861		21			4.180	4.190	FA	15,033	803	08/07/2015.	08/21/2045.
83546D	AA	6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....						2AM	1,077,017	102.250	1,101,224	1,076,950	1,076,950		(1)			5.440	5.500	MON	1,789	59,376	05/12/2011.	05/20/2041.
83608G	AJ	5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025.....					3	1FE	1,000,000	96.900	969,000	1,000,000	1,000,000					3.390	3.402	JAJO	6,117	33,877	03/08/2013.	04/26/2025.
83608G	AL	0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025.....					3	1FE	1,000,000	98.320	983,200	1,000,000	1,000,000		6			2.250	2.253	JAJO	4,056	22,464	03/08/2013.	04/26/2025.
83608N	AE	1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026.....					3	1FE	489,100	96.880	484,375	500,000	491,318		1,318			2.220	2.439	JAJO	2,307	10,932	03/21/2014.	04/18/2026.
83608N	AL	5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026.....					3	1FE	4,891,000	100.000	5,000,000	5,000,000	4,911,484		12,206			4.280	4.640	JAJO	43,394	214,000	03/21/2014.	04/18/2026.
83608X	AC	3	SNDPT 2014-2A A1 CLO FLT 10/20/2026.....					3	1FE	992,500	98.380	983,750	1,000,000	993,970		1,329			1.680	1.746	JAJO	3,401	19,059	07/23/2014.	10/20/2026.
83608X	AE	9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026.....					3	1FE	2,000,000	99.750	1,995,000	2,000,000	2,000,000		(66)			3.440	3.455	JAJO	13,569	80,267	07/23/2014.	10/20/2026.
83609W	AE	0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28.....						1FE	1,750,000	100.000	1,750,000	1,750,000	1,750,003		3			3.350	3.364	JAJO	2,280		12/08/2015.	01/20/2028.
850228	AC	1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23.....						1FE	1,197,641	99.830	1,195,684	1,197,720	1,197,664		43			2.700	2.719	MON	539	32,338	09/18/2014.	05/25/2023.
85172L	AA	4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24.....						1FE	999,800	99.840	998,420	1,000,000	999,846		46			3.160	3.187	MON	1,404	25,280	02/18/2015.	11/15/2024.
86213C	AB	1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045.....						1FE	980,782	99.070	987,438	996,667	981,289		539			4.170	4.417	MON	1,270	17,317	08/05/2015.	04/20/2045.
87155M	AA	9	SYMP 2007-5A A1 CLO FLT 01/15/2024.....					3	1FE	2,595,502	98.000	2,599,647	2,652,701	2,631,774		16,023			1.070	1.649	JAJO	6,153	27,218	03/25/2013.	01/15/2024.
87157V	AA	7	SYMP 2013-11A A CLO FLT 01/17/2025.....					3	1FE	1,000,000	98.760	987,600	1,000,000	1,000,000					1.620	1.618	JAJO	3,410	15,922	01/16/2013.	01/17/2025.
87244A	AA	8	WINDR 2012-1A A CLO FLT 01/15/2024.....					3	1FE	1,000,000	99.250	992,500	1,000,000	1,000,000					1.720	1.724	JAJO	3,728	16,851	11/28/2012.	01/15/2024.
87244A	AR	1	WINDR 2012-1A B2 CLO 3.31 01/15/2024.....					3	1FE	984,100	97.000	970,000	1,000,000	988,724		1,312			3.310	3.622	JAJO	6,988	33,100	11/28/2012.	01/15/2024.
87244A	AU	4	WINDR 2012-1A C2 CLO 4.31 01/15/2024.....					3	1FE	971,800	95.500	955,000	1,000,000	979,798		2,293			4.310	4.880	JAJO	9,099	43,100	11/28/2012.	01/15/2024.
872455	AG	5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26.....					3	1FE	1,500,000	98.500	1,477,500	1,500,000	1,500,000					4.400	4.421	JAJO	11,909	65,955	03/12/2014.	04/26/2026.
87247C	AJ	2	TICP 2014-2A A1B CLO 3.528 07/26/2026.....					3	1FE	1,000,000	100.720	1,007,213	1,000,000	1,000,000					3.530	3.544	JAJO	7,154	41,748	07/17/2014.	07/20/2026.
87247C	AL	7	TICP 2014-2A A2B CLO 4.317 07/26/2026.....					3	1FE	1,000,000	97.500	975,030	1,000,000	1,000,000					4.320	4.340	JAJO	8,754	51,085	07/17/2014.	07/20/2026.
87407P	AA	8	TAL 2013-1A A ABS 2.83 02/22/2038.....						1FE	2,079,769	98.340	2,043,833	2,078,333	2,079,415		(289)			2.830	2.831	MON	1,797	58,826	05/22/2013.	02/22/2038.
87407P	AE	0	TAL 2013-2A A ABS 3.55 11/20/2038.....						1FE	1,186,989	98.920	1,174,710	1,187,500	1,187,095		97			3.550	3.586	MON	1,288	42,156	10/31/2013.	11/20/2038.
88432A	AU	4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026.....					3	1FE	2,050,335	100.000	2,070,000	2,070,000	2,055,664		2,572			4.090	4.270	JAJO	17,168	84,663	10/21/2013.	01/18/2026.
89289U	AA	6	TRAL 2013-1A A CLO FLT 04/20/2025.....					3	1FE	1,991,800	98.750	1,975,000	2,000,000	1,994,846		2,064			1.500	1.563	JAJO	6,072	29,248	03/26/2013.	04/20/2025.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....						1FE	1,504,286	112.840	1,697,370	1,504,286	1,504,286					6.660	6.750	MON	4,173	100,140	10/29/2009.	11/16/2039.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....						1FE	3,327,975	105.410	3,382,496	3,208,895	3,308,970		(9,565)			5.190	4.791	MON	6,945	166,674	06/28/2012.	10/16/2040.
89656F	AB	2	TRL 2012-1A A2 ABS 3.525 01/15/43.....						1FE	6,943,086	98.480	6,893,257	7,000,000	6,950,228		6,047			3.530	3.665	MON	10,967	240,875	02/06/2015.	01/15/2043.
89690E	AA	5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....						1FE	487,526	101.930	496,959	487,526	487,526		(1)			4.370	4.410	MON	947	21,305	06/29/2011.	07/15/2041.
89690E	AC	1	TRMF 2011-1A A2 ABS 6.024 07/15/41.....						1FE	1,000,000	114.450	1,144,457	1,000,000	1,000,000		(4)			6.020	6.100	MON	2,677	60,240	06/30/2011.	07/15/2041.
92328X	AE	9	VENTR 2013-15A B2 CLO MEZ 4.445 07/2025.....					3	1FE	1,000,000	98.000	980,000	1,000,000	1,000,000		(27)			4.450	4.470	JAJO	9,384	44,450	11/22/2013.	07/15/2025.
92329J	AD	1	VENTR 2012-12A B2 CLO 3.74 02/28/2024.....					3	1FE	999,000	99.000	990,000	1,000,000	999,391		128			3.740	3.773	FMAN	3,428	37,400	12/19/2012.	02/28/2024.
92329N	AJ	9	VENTR 2013-13A C2 CLO FLT 06/10/2025.....					3	1FE	990,000	97.750	977,500	1,000,000	992,544		1,334			3.690	3.661	MJSD	2,253	35,275	03/12/2013.	06/10/2025.
92329X	AJ	7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026.....					3	1FE	1,500,000	100.750	1,511,250	1,500,000	1,500,000					4.400	4.419	JAJO	13,918	65,925	02/14/2014.	04/15/2026.
92557G	AL	2	VIBR 2013-2A A2B CLO 4.03 07/24/24.....					3	1FE	972,700	100.000	1,000,000	1,000,000	980,359		3,454			4.030	4.498	JAJO	7,500	40,524	08/13/2013.	07/24/2024.
939218	AE	3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26.....					3	1FE	499,500	100.060	500,300	500,000	499,657		84			3.280	3.313	JAJO	3,234	16,400	04/11/2014.	04/20/2026.
95168Q	AE	0	WSTC 2013-1A A2B CLO 4.066 11/07/2025.....					3	1FE	1,488,300	96.050	1,440,750	1,500,000	1,491,563											

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					236,465,060	XXX	236,736,004	237,446,689	236,833,691	0	150,622	0	0	XXX	XXX	XXX	1,088,551	7,723,756	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					1,913,002,409	XXX	1,959,057,378	1,959,051,094	1,902,450,463	(78,688)	4,523,768	1,495,216	0	XXX	XXX	XXX	17,300,676	79,166,287	XXX	XXX
Totals																					
7799999	Total - Issuer Obligations.....					1,580,609,382	XXX	1,608,486,317	1,559,919,986	1,574,294,164	(73,837)	(831,158)	1,332,286	0	XXX	XXX	XXX	18,817,371	64,784,043	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....					217,010,562	XXX	232,100,758	257,757,511	206,573,633	(4,852)	3,640,151	93,564	0	XXX	XXX	XXX	860,436	10,550,258	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					212,428,285	XXX	224,096,001	217,427,802	216,219,955	0	822,394	69,366	0	XXX	XXX	XXX	873,361	11,044,739	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					282,484,858	XXX	283,089,351	283,388,937	282,844,090	0	145,052	0	0	XXX	XXX	XXX	1,446,355	9,338,007	XXX	XXX
8399999	Grand Total - Bonds.....					2,292,533,087	XXX	2,347,772,427	2,318,494,236	2,279,931,841	(78,688)	3,776,438	1,495,216	0	XXX	XXX	XXX	21,997,522	95,717,047	XXX	XXX

Annual Statement for the year 2015 of the

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SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
404280 AT 6	HSBC HOLDINGS 6.375 (COCO)		R	1,000,000.000		1.000	1,000,000	99.875	998,750	1,000,000	16,115	31,875					0		P2LFE	03/23/2015
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,000,000	XXX	998,750	1,000,000	16,115	31,875	0	0	0	0	0	0	XXX	XXX
8999999	Total - Preferred Stocks						1,000,000	XXX	998,750	1,000,000	16,115	31,875	0	0	0	0	0	0	XXX	XXX

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2					Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18	
						3	4			7	8		10	11	12	13	14	15	16			
						F or ei gn			Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other- Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NA/IC Market Indicator (a)	Date Acquired	
CUSIP Identification						Code		Number of Shares			Fair Value											
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
02503X	10	5	AMERICAN CAPITAL AGENCY CORP.....					62,166.000	1,077,958	17.340	1,077,958	1,362,489	12,433	155,415			(79,140)	199,985	(279,125)		L	12/06/2013.
09628D	10	4	BLUESTEM GROUP INC.....					689.000	2,033	2.950	2,033	4,781					(1,275)		(1,275)		U	12/31/2014.
12673A	10	8	CYS INVESTMENTS INC.....					235,000.000	1,675,550	7.130	1,675,550	1,964,077		258,500			(373,650)		(373,650)		L	12/06/2013.
247361	70	2	DELTA AIR LINES INC.....					4,683.000	237,381	50.690	237,381	43,721		2,107			7,025				L	12/29/2010.
90187B	10	1	TWO HARBORS INVESTMENT CORP.....					275,000.000	2,227,500	8.100	2,227,500	2,528,604	71,500	286,000			(528,000)		(528,000)		L	12/06/2013.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									5,220,423	XXX	5,220,423	5,903,672	83,933	702,022	0		(975,040)	199,985	(1,175,025)	0	XXX	XXX
9799999. Total - Common Stock.....									5,220,423	XXX	5,220,423	5,903,672	83,933	702,022	0		(975,040)	199,985	(1,175,025)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....									6,220,423	XXX	6,219,173	6,903,672	100,048	733,897	0		(975,040)	199,985	(1,175,025)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....2,033.

Annual Statement for the year 2015 of the

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SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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
0599999.			Total - Bonds - U.S. Government.....									210,295	210,000	80
Bonds - U.S. States, Territories and Possessions														
605581	FF	9	MISSISSIPPI ST D REF 3.729 10/01/2032.....				02/04/2015.....	RBC CAPITAL MARKETS.....				2,000,000	2,000,000	
1799999.			Total - Bonds - U.S. States, Territories & Possessions.....									2,000,000	2,000,000	0
Bonds - U.S. Special Revenue and Special Assessment														
13077C	TL	8	CA ST UNIV BABS 6.484 11/01/2041.....				03/27/2015.....	WELLS FARGO BROKERAGE SERVICES.....				2,734,760	2,000,000	54,033
130795	Z6	7	CA CMNTY DEV UNIV 7.55 05/15/2040.....				01/08/2015.....	RAYMOND JAMES & ASSOCIATES.....				1,383,750	1,000,000	12,164
438701	WY	6	HONOLULU CITY & CNTY C 3.668 07/01/2027.....				07/23/2015.....	BANC OF AMERICA SECURITIES.....				500,000	500,000	
438701	WZ	3	HONOLULU CITY & CNTY C 3.868 07/01/2028.....				07/23/2015.....	BANC OF AMERICA SECURITIES.....				500,000	500,000	
438701	XD	1	HONOLULU CITY & CNTY C 4.411 07/01/2035.....				07/23/2015.....	BANC OF AMERICA SECURITIES.....				1,000,000	1,000,000	
463632	4P	1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040.....				03/25/2015.....	RAYMOND JAMES & ASSOCIATES.....				2,801,740	2,000,000	54,815
544525	NZ	7	L A WTR & PWR BABS C 6.008 07/01/2039.....				09/16/2015.....	GOLDMAN SACHS.....				1,214,060	1,000,000	13,351
544712	2H	4	LOS ANGELES CTY SALES TAX 5.735 6/1/39.....				02/26/2015.....	GOLDMAN SACHS.....				2,582,120	2,000,000	29,312
56052F	BC	8	ME HSG AUTH C 3.589 11/15/2030.....				02/04/2015.....	CITIGROUP.....				2,000,000	2,000,000	
57586N	UR	0	MA ST HSG FIN A 4.375 01/15/2046.....				01/13/2015.....	RAYMOND JAMES & ASSOCIATES.....				257,336	248,035	30
594712	PP	0	MI UNIV GEN A 6.173 02/15/2050.....				03/26/2015.....	JP MORGAN SECURITIES INC.....				2,513,120	2,000,000	15,775
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
64972C	FS	7	NYC HSG DEV H-1 4.32 11/01/2035.....				01/08/2015.....	JANNEY MONTGOMERY SCOTT.....				1,008,000	1,000,000	720
649902	T2	9	NYS DORM AUTH BAB 5.50 3/15/2030.....				01/21/2015.....	GOLDMAN SACHS.....				2,447,520	2,000,000	40,028
684273	HC	2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041.....				02/26/2015.....	JP MORGAN SECURITIES INC.....				2,875,640	2,000,000	6,908
768874	SG	5	RIVERSIDE ELEC BABS 7.605 10/01/2040.....				01/07/2015.....	RAYMOND JAMES & ASSOCIATES.....				2,953,740	2,000,000	42,673
88275F	NU	9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039.....				10/15/2015.....	MORGAN STANLEY.....				1,000,000	1,000,000	
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....									28,348,676	22,748,035	279,841
Bonds - Industrial and Miscellaneous														
00080Q	AF	2	ABN AMRO BANK NV 4.75 07/28/2025.....			R.....	07/21/2015.....	CITIGROUP.....				2,991,960	3,000,000	
00287Y	AQ	2	ABBVIE INC 3.60 05/14/2025.....				05/05/2015.....	BANC OF AMERICA SECURITIES.....				1,996,500	2,000,000	
00452P	AD	9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27.....				03/04/2015.....	JEFFERIES & CO.....				2,000,000	2,000,000	
00507U	AS	0	ACTAVIS FUNDING 3.80 03/15/2025.....			R.....	03/03/2015.....	JP MORGAN SECURITIES INC.....				996,450	1,000,000	
00724F	AC	5	ADOBE SYS INC 3.25 02/01/2025.....				01/21/2015.....	BANC OF AMERICA SECURITIES.....				1,978,560	2,000,000	
008252	AN	8	AFFILIATED MANAGERS 3.50 08/01/2025.....				02/10/2015.....	BANC OF AMERICA SECURITIES.....				1,984,780	2,000,000	
008916	AP	3	AGRIUM INC 3.375 03/15/2025.....			I.....	02/25/2015.....	RBC CAPITAL MARKETS.....				998,550	1,000,000	
023608	AG	7	AMEREN CORP 3.65 02/15/2026.....				11/17/2015.....	BARCLAYS CAPITAL.....				1,998,220	2,000,000	
02377B	AB	2	AM AIRLN 15-2 AA 3.60 09/22/2027.....				09/10/2015.....	MORGAN STANLEY.....				2,000,000	2,000,000	
02666A	AA	6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45.....				02/26/2015.....	GOLDMAN SACHS.....				2,499,899	2,500,000	
02666A	AB	4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45.....				02/26/2015.....	GOLDMAN SACHS.....				599,972	600,000	
02666A	AC	2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45.....				02/26/2015.....	GOLDMAN SACHS.....				399,982	400,000	
02666A	AC	2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45.....				06/29/2015.....	SOUTHWEST SECURITIES.....				137,113	140,000	16
02666B	AA	4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45.....				09/11/2015.....	GOLDMAN SACHS.....				499,984	500,000	
02666B	AG	1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045.....				09/11/2015.....	GOLDMAN SACHS.....				0		
037411	BD	6	APACHE CORP 2.625 01/15/2023.....				01/08/2015.....	JP MORGAN SECURITIES INC.....				1,863,300	2,000,000	25,958
038222	AJ	4	APPLIED MATERIAL 3.90 10/01/2025.....				09/21/2015.....	JP MORGAN SECURITIES INC.....				1,992,760	2,000,000	
04010L	AP	8	ARES CAPITAL CORP 3.875 01/15/2020.....				01/23/2015.....	BANC OF AMERICA SECURITIES.....				2,003,700	2,000,000	14,424
053015	AE	3	AUTOMATIC DATA 3.375 09/15/2025.....				09/08/2015.....	JP MORGAN SECURITIES INC.....				1,997,820	2,000,000	
05329W	AM	4	AUTONATION INC 4.50 10/01/2025.....				09/16/2015.....	BANC OF AMERICA SECURITIES.....				2,989,890	3,000,000	
05348E	AW	9	AVALONBAY COMMUN GMTN 3.50 11/15/2025.....				11/04/2015.....	WELLS FARGO BROKERAGE SERVICES.....				1,993,480	2,000,000	

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05367A AH 6	AVIATION CAPITAL 4.875 10/01/2025.....			09/14/2015.....	DEUTSCHE BANK.....		2,987,910	3,000,000	
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	
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33.....			08/07/2015.....	BARCLAYS CAPITAL.....		2,574,970	2,500,000	3,856
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048.....			11/10/2015.....	WELLS FARGO BROKERAGE SERVICES.....		1,029,983	1,000,000	3,109
05990K AC 0	BANC OF CALIFORNIA 5.25 04/15/2025.....			03/31/2015.....	SANDLER & O'NEIL PARTNERS.....		1,995,000	2,000,000	
06051G FS 3	BANK OF AMER CRP MTN 3.875 08/01/2025.....			07/27/2015.....	BANC OF AMERICA SECURITIES.....		1,996,380	2,000,000	
064159 HB 5	BANK NOVA SCOTIA 4.50 12/16/2025.....		I.....	12/09/2015.....	CITIGROUP.....		4,999,600	5,000,000	
06652K AA 1	BANKUNITED INC 4.875 11/17/2025.....			11/12/2015.....	JP MORGAN SECURITIES INC.....		4,951,300	5,000,000	
07177M AA 1	BAXALTA INC 4.00 06/23/2025.....			06/18/2015.....	CITIGROUP.....		1,986,480	2,000,000	
07330M AB 3	BRANCH BKG & TR 3.625 09/16/2025.....			09/09/2015.....	DEUTSCHE BANK.....		1,998,660	2,000,000	
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27.....			06/30/2015.....	JP MORGAN SECURITIES INC.....		1,000,000	1,000,000	
093662 AG 9	BLOCK FINANCIAL 5.25 10/01/2025.....			09/25/2015.....	JP MORGAN SECURITIES INC.....		3,988,000	4,000,000	
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025.....			10/19/2015.....	JP MORGAN SECURITIES INC.....		1,995,140	2,000,000	
112585 AH 7	BROOKFIELD ASSET 4.00 01/15/2025.....		I.....	01/12/2015.....	CS FIRST BOSTON.....		2,000,000	2,000,000	
12505B AD 2	CBRE SERVICES INC 4.875 03/01/2026.....			08/06/2015.....	JP MORGAN SECURITIES INC.....		1,984,800	2,000,000	
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39.....			11/19/2015.....	KGS Alpha.....		381,160	380,209	505
12572Q AG 0	CME GROUP INC 3.00 03/15/2025.....			03/04/2015.....	BANC OF AMERICA SECURITIES.....		1,996,220	2,000,000	
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48.....			12/29/2015.....	BANC OF AMERICA SECURITIES.....		2,047,344	2,000,000	635
14040H BG 9	CAPITAL ONE FINL 3.20 02/05/2025.....			02/02/2015.....	MORGAN STANLEY.....		997,540	1,000,000	
14040H BJ 3	CAPITAL ONE FINL 4.20 10/29/2025.....			10/26/2015.....	CS FIRST BOSTON.....		4,999,600	5,000,000	
14149Y BE 7	CARDINAL HEALTH 3.75 09/15/2025.....			06/16/2015.....	BARCLAYS CAPITAL.....		1,998,560	2,000,000	
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28.....		R.....	12/11/2015.....	CITIGROUP.....		1,500,000	1,500,000	
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26.....			03/19/2015.....	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000	
161175 AM 6	CCO SAFARI II 4.908 07/23/2025.....			07/09/2015.....	GOLDMAN SACHS.....		2,000,000	2,000,000	
174610 AJ 4	CITIZENS FIN GRP 4.35 08/01/2025.....			07/28/2015.....	BANC OF AMERICA SECURITIES.....		2,000,000	2,000,000	
174610 AK 1	CITIZENS FIN GRP 4.30 12/03/2025.....			11/30/2015.....	CS FIRST BOSTON.....		1,997,900	2,000,000	
195869 AP 7	COLONIAL PIPELINE 3.75 10/01/2025.....			09/16/2015.....	MIZUHO SEC USA.....		1,994,520	2,000,000	
19828J AA 6	COLUMBIA PROPERTY 4.15 04/01/2025.....			03/09/2015.....	JP MORGAN SECURITIES INC.....		998,590	1,000,000	
200339 DX 4	COMERICA BANK BKNT 4.00 07/27/2025.....			07/22/2015.....	JP MORGAN SECURITIES INC.....		2,981,910	3,000,000	
20453K AA 3	COMPASS BANK 3.875 04/10/2025.....			04/07/2015.....	CITIGROUP.....		1,980,380	2,000,000	
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	
22822R BD 1	CROWN CASTLE TOW 3.663 05/15/2025.....			04/30/2015.....	MORGAN STANLEY.....		3,000,000	3,000,000	
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....			01/22/2015.....	GUGGENHEIM CAPITAL MARKET.....		3,000,000	3,000,000	
25179M AV 5	DEVON ENERGY 5.85 12/15/2025.....			12/10/2015.....	MORGAN STANLEY.....		1,999,100	2,000,000	
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45.....			10/14/2015.....	GUGGENHEIM CAPITAL MARKET.....		2,000,000	2,000,000	
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
291011 BG 8	EMERSON ELECTRIC 3.15 06/01/2025.....			05/18/2015.....	JP MORGAN SECURITIES INC.....		11,962,080	12,000,000	
29273R BG 3	ENERGY TRAN PARTNERS 4.75 01/15/2026.....			06/18/2015.....	MITSUBISHI.....		2,978,250	3,000,000	
29379V BH 5	ENTERPRISE PRODUCTS 3.70 02/15/2026.....			05/04/2015.....	WELLS FARGO BROKERAGE SERVICES.....		1,992,700	2,000,000	
30212P AL 9	EXPEDIA INC 5.00 02/15/2026.....			12/01/2015.....	BANC OF AMERICA SECURITIES.....		995,350	1,000,000	
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30.....			10/23/2015.....	GREENSLEDGE CAPITAL MARKET.....		1,000,000	1,000,000	
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30.....			10/23/2015.....	GREENSLEDGE CAPITAL MARKET.....		1,000,000	1,000,000	
316041 CP 5	FIDELITY BANK GA 5.875 05/31/2030.....			05/29/2015.....	STIFEL NICOLAUS.....		3,000,000	3,000,000	
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025.....			08/20/2015.....	RBC CAPITAL MARKETS.....		3,000,000	3,000,000	
354613 AK 7	FRANKLIN RES INC 2.85 03/30/2025.....			03/25/2015.....	MORGAN STANLEY.....		1,996,540	2,000,000	
361448 AW 3	GATX CORP 3.25 03/30/2025.....			02/03/2015.....	CITIGROUP.....		989,370	1,000,000	

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1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36164N	FF	7	GE CAPITAL INTL 2.342 11/15/2020.....		R.....	10/26/2015.....	Exchanged.....			3,311,491	3,294,000	
36164N	FG	5	GE CAPITAL INTL 3.373 11/15/25.....		R.....	10/26/2015.....	Exchanged.....			760,663	747,000	
402740	AD	6	GULFSTREAM NAT GAS 4.60 09/15/2025.....			09/21/2015.....	BANC OF AMERICA SECURITIES.....			1,999,240	2,000,000	
40414L	AM	1	HCP INC 3.40 02/01/2025.....			01/13/2015.....	CITIGROUP.....			2,975,550	3,000,000	
40442L	AB	1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49.....			06/19/2015.....	UBS WARBURG.....			999,999	1,000,000	
423074	AX	1	HJ HEINZ CO 3.95 07/15/2025.....			06/23/2015.....	WELLS FARGO BROKERAGE SERVICES.....			1,997,340	2,000,000	
44107T	AV	8	HOST HOTELS & RESORTS E 4.00 06/15/2025.....			05/06/2015.....	GOLDMAN SACHS.....			1,996,760	2,000,000	
46590K	AD	6	JPMCC 2015-JP1 A4 SEQ SSNR 3.6498 01/49.....			12/15/2015.....	JP MORGAN SECURITIES INC.....			2,019,984	2,000,000	5,677
46617Y	AJ	2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026.....			03/30/2015.....	BNP PARIBAS.....			1,000,000	1,000,000	
46618L	AA	8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072.....			03/25/2015.....	CS FIRST BOSTON.....			1,499,051	1,500,000	
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
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
46619R	AA	4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058.....			07/21/2015.....	BARCLAYS CAPITAL.....			999,221	1,000,000	
46619R	AA	4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058.....			09/17/2015.....	BARCLAYS CAPITAL.....			503,750	500,000	538
472321	AN	8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....			12/26/2014.....	Capital Interest.....			(6)	(23)	
47421M	AE	3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27.....			06/26/2015.....	BANC OF AMERICA SECURITIES.....			1,000,000	1,000,000	
48250R	AU	0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027.....			07/10/2015.....	BNP PARIBAS.....			1,500,000	1,500,000	
488401	AB	6	KEMPER 4.35 02/15/2025.....			02/19/2015.....	JP MORGAN SECURITIES INC.....			1,998,740	2,000,000	
49327M	2K	9	KEY BANK NA 3.30 06/01/2025.....			05/27/2015.....	KEYBANK CAPITAL MARKET.....			4,988,150	5,000,000	
500255	AU	8	KOHL'S CORP 4.25 07/17/2025.....			07/14/2015.....	GOLDMAN SACHS.....			1,999,520	2,000,000	
50540R	AQ	5	LABORATORY CORP 3.60 02/01/2025.....			01/21/2015.....	WELLS FARGO BROKERAGE SERVICES.....			998,500	1,000,000	
512807	AN	8	LAM RESEARCH 3.80 03/15/2025.....			03/05/2015.....	BANC OF AMERICA SECURITIES.....			999,580	1,000,000	
52107Q	AG	0	LAZARD GROUP LLC 3.75 02/13/2025.....			02/10/2015.....	CITIGROUP.....			997,180	1,000,000	
539830	BH	1	LOCKHEED MARTIN 3.55 01/15/2026.....			11/16/2015.....	JP MORGAN SECURITIES INC.....			2,976,840	3,000,000	
55279H	AK	6	MANUFAC & TRADERS 2.90 02/06/2025.....			02/03/2015.....	CITIGROUP.....			1,997,760	2,000,000	
55608P	AQ	7	MACQUARIE BK LTD 4.00 07/29/2025.....		R.....	07/23/2015.....	JP MORGAN SECURITIES INC.....			998,530	1,000,000	
559222	AR	5	MAGNA INTL INC 4.15 10/01/2025.....		I.....	09/16/2015.....	BANC OF AMERICA SECURITIES.....			1,992,200	2,000,000	
565849	AL	0	MARATHON OIL CORP 3.85 06/01/2025.....			06/01/2015.....	JP MORGAN SECURITIES INC.....			1,995,420	2,000,000	
571748	AZ	5	MARSH & MCLENNAN 3.75 03/14/2026.....			09/09/2015.....	BANC OF AMERICA SECURITIES.....			1,998,460	2,000,000	
58933Y	AR	6	MERCK & CO INC 2.75 02/10/2025.....			02/05/2015.....	DEUTSCHE BANK.....			1,996,700	2,000,000	
61765L	AU	4	MSBAM 2015-C24 A4 SEQ SSNR 3.732 05/48.....			12/23/2015.....	BANC OF AMERICA SECURITIES.....			2,016,737	1,975,000	5,733
636180	BM	2	NATIONAL FUEL GAS 5.20 07/15/2025.....			06/22/2015.....	JP MORGAN SECURITIES INC.....			1,993,720	2,000,000	
637417	AH	9	NATIONAL RETAIL 4.00 11/15/2025.....			10/14/2015.....	WELLS FARGO BROKERAGE SERVICES.....			997,590	1,000,000	
637432	ND	3	NATL RURAL UTIL 2.85 01/27/2025.....			01/20/2015.....	JP MORGAN SECURITIES INC.....			1,998,780	2,000,000	
638602	BP	6	NATIONWIDE BLDG 3.90 07/21/2025.....		R.....	07/14/2015.....	DEUTSCHE BANK.....			4,981,150	5,000,000	
651229	AS	5	NEWELL RUBBERMAID 3.90 11/01/2025.....			10/14/2015.....	CS FIRST BOSTON.....			996,860	1,000,000	
67091R	AE	9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027.....			04/10/2015.....	BANC OF AMERICA SECURITIES.....			500,000	500,000	
68268L	AA	5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28.....			09/24/2015.....	CITIGROUP.....			999,827	1,000,000	
68268N	AP	8	ONEOK PARTNERS 4.90 03/15/2025.....			03/17/2015.....	JP MORGAN SECURITIES INC.....			2,993,700	3,000,000	
68389X	BC	8	ORACLE CORP 2.95 05/15/2025.....			04/28/2015.....	JP MORGAN SECURITIES INC.....			1,990,860	2,000,000	
68389X	BC	8	ORACLE CORP 2.95 05/15/2025.....			05/12/2015.....	GOLDMAN SACHS.....			1,942,420	2,000,000	1,639
69353R	EK	0	PNC BANK NA 2.95 02/23/2025.....			02/18/2015.....	MORGAN STANLEY.....			1,995,360	2,000,000	
71656L	BD	2	PETROLEOS MEXICANOS 4.50 01/23/2026.....		R.....	01/15/2015.....	HSBC SECURITIES.....			1,996,400	2,000,000	
72650R	BJ	0	PLAINS ALL AMER PIPELINE 4.65 10/15/2025.....			08/17/2015.....	CITIGROUP.....			998,460	1,000,000	
73755L	AM	9	POTASH CORP 3.00 04/01/2025.....		I.....	03/23/2015.....	BANC OF AMERICA SECURITIES.....			2,985,600	3,000,000	
740189	AM	7	PRECISION CAST 3.25 06/15/2025.....			06/01/2015.....	CITIGROUP.....			1,995,920	2,000,000	

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1	2		3	4	5	6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74340X	BE	0	PROLOGIS LP 3.75 11/01/2025.....		10/27/2015.....	MORGAN STANLEY.....		1,987,620	2,000,000	
747525	AF	0	QUALCOMM INC 3.45 05/20/2025.....		05/13/2015.....	GOLDMAN SACHS.....		4,982,000	5,000,000	
806213	AD	6	SCENTRE GROUP TRUST 3.25 10/28/2025.....	R.....	04/21/2015.....	BANC OF AMERICA SECURITIES.....		997,000	1,000,000	
81618T	AB	6	SELECT INCOME REIT 3.60 02/01/2020.....		01/29/2015.....	UBS WARBURG.....		992,100	1,000,000	
81618T	AC	4	SELECT INCOME REIT 4.50 02/01/2025.....		01/29/2015.....	UBS WARBURG.....		1,959,800	2,000,000	
83417P	AA	5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45.....		08/07/2015.....	BANC OF AMERICA SECURITIES.....		999,482	1,000,000	
83609W	AE	0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28.....		12/08/2015.....	MORGAN STANLEY.....		1,750,000	1,750,000	
843646	AM	2	SOUTHERN POWER 4.15 12/01/2025.....		11/12/2015.....	BANC OF AMERICA SECURITIES.....		2,993,370	3,000,000	
84756N	AF	6	SPECTRA PARTNERS 3.50 03/15/2025.....		03/09/2015.....	JP MORGAN SECURITIES INC.....		1,991,640	2,000,000	
84858D	AA	6	SPIRIT AIR 2015-1 A 4.10 10/01/2029.....		07/28/2015.....	CITIGROUP.....		1,000,000	1,000,000	
85172L	AA	4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24.....		02/18/2015.....	CITIGROUP.....		999,800	1,000,000	
86213C	AB	1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045.....		08/05/2015.....	CS FIRST BOSTON.....		982,832	998,750	2,314
863667	AH	4	STRYKER CORP 3.375 11/01/2025.....		10/26/2015.....	GOLDMAN SACHS.....		2,999,730	3,000,000	
86765B	AS	8	SUNOCO LOGISTICS 5.95 12/01/2025.....		11/12/2015.....	US BANCORP.....		2,992,050	3,000,000	
878055	AE	2	TCF NATIONAL BK 4.60 02/27/2025.....		02/24/2015.....	JP MORGAN SECURITIES INC.....		1,987,500	2,000,000	
87969N	AD	7	TELSTRA CORP LTD 3.125 04/07/2025.....	R.....	03/30/2015.....	JP MORGAN SECURITIES INC.....		998,300	1,000,000	
89656F	AB	2	TRL 2012-1A A2 ABS 3.525 01/15/43.....		02/06/2015.....	MORGAN STANLEY.....		2,010,000	2,000,000	5,092
90131H	BU	8	21ST CENTURY FOX 144A 3.70 10/15/2025.....		10/14/2015.....	JP MORGAN SECURITIES INC.....		997,610	1,000,000	
90265E	AK	6	UDR INC MTN 4.00 10/01/2025.....		09/15/2015.....	JP MORGAN SECURITIES INC.....		1,995,400	2,000,000	
90331H	MS	9	US BANK NA OHIO BKNT 2.80 01/27/2025.....		01/22/2015.....	US BANCORP.....		996,630	1,000,000	
907818	ED	6	UNION PACIFIC CORP 3.25 08/15/2025.....		06/16/2015.....	BANC OF AMERICA SECURITIES.....		2,981,340	3,000,000	
90932L	AA	5	UNITED AIR 2015-1 AA 3.45 6/01/2029.....		11/02/2015.....	MORGAN STANLEY.....		3,000,000	3,000,000	
91529Y	AL	0	UNUM GROUP 3.875 11/05/2025.....		11/02/2015.....	JP MORGAN SECURITIES INC.....		2,979,840	3,000,000	
96033L	AA	0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28.....		11/17/2015.....	AMHERST SECURITIES CORP.....		998,672	1,000,000	
96525W	AC	7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27.....		03/19/2015.....	BANC OF AMERICA SECURITIES.....		2,000,000	2,000,000	
96949L	AB	1	WILLIAMS PARTNERS 4.00 09/15/2025.....		02/26/2015.....	BARCLAYS CAPITAL.....		1,993,500	2,000,000	
980236	AM	5	WOODSIDE FINANCE 3.65 03/05/2025.....	R.....	02/26/2015.....	CS FIRST BOSTON.....		999,420	1,000,000	
98310W	AM	0	WYNDHAM WORLDWIDE 5.10 10/01/2025.....		09/10/2015.....	JP MORGAN SECURITIES INC.....		999,660	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....								280,178,905	280,875,493	76,005
8399997. Total - Bonds - Part 3.....								310,737,876	305,833,528	355,925
8399998. Total - Bonds - Summary Item from Part 5.....								5,981,974	6,000,000	
8399999. Total - Bonds.....								316,719,850	311,833,528	355,925
Preferred Stocks - Industrial and Miscellaneous										
404280	AT	6	HSBC HOLDINGS 6.375 (COCO).....	R.....	03/23/2015.....	HSBC SECURITIES.....		1,000,000	1,000,000.00	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....								1,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3.....								1,000,000	XXX	0
8999999. Total - Preferred Stocks.....								1,000,000	XXX	0
9899999. Total - Preferred and Common Stocks.....								1,000,000	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....								317,719,850	XXX	355,925

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1			2			3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
							F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date											
CUSIP Identification			Description			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
Bonds - U.S. Government																																					
31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031.....	..	12/25/2015.	MBS Paydown.....			5,774	5,774	5,773	5,741			(26)		(26)		5,774			0	216	05/01/2031.													
31406J	2L	6	FNCL 811779 PT 5.0 1/1/2035.....	..	12/25/2015.	MBS Paydown.....			23,781	23,781	24,171	22,721	.....	.....(1,230)	.....	.....(1,230)	.....	.....23,781	.....	.....	.....0	700	01/01/2035.														
63252F	AA	7	NATIONAL ARCHIVE 8.50 09/01/2019.....	..	09/01/2015.	Sinking Fund Redemption.....			194,037	194,037	206,847	197,870	.....	.....(589)	.....	.....(589)	.....	.....194,037	.....	.....	.....0	12,456	09/01/2019.														
649085	AA	5	NEW VALEY GEN IIS.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.														
690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27.....	..	08/27/2015.	Sinking Fund Redemption.....			80,136	80,136	80,136	80,134	.....	.....1	.....	.....1	.....	.....80,136	.....	.....	.....0	2,684	02/27/2027.														
690353	XM	4	OVERSEAS PRI INV 3.59 12/15/2030.....	..	12/15/2015.	Sinking Fund Redemption.....			114,286	114,286	114,286	114,285	.....	.....1	.....	.....1	.....	.....114,286	.....	.....	.....0	2,564	12/15/2030.														
83162C	GM	9	SBAP 1996-20A 1 6.30 01/01/2016.....	..	07/01/2015.	MBS Paydown.....			17,160	17,160	17,160	17,160	.....	.....0	.....	.....0	.....	.....17,160	.....	.....	.....0	784	01/01/2016.														
912828	NV	8	U.S. TREASURY NOTES 1.25 08/31/2015.....	..	08/31/2015.	Maturity.....			201,000	201,000	206,386	202,166	.....	.....(1,166)	.....	.....(1,166)	.....	.....201,000	.....	.....	.....0	2,513	08/31/2015.														
912828	PM	6	U.S. TREASURY NOTES 2.125 12/31/2015.....	..	12/31/2015.	Maturity.....			1,900,000	1,900,000	1,917,516	1,903,665	.....	.....(3,665)	.....	.....(3,665)	.....	.....1,900,000	.....	.....	.....0	60,563	12/31/2015.														
0599999			Total - Bonds - U.S. Government.....								2,676,813	2,676,813	2,717,733	2,685,938	0	(6,845)	0	(6,845)	0	2,676,813	0	0	0	86,397	XXX												
Bonds - U.S. Political Subdivisions of States																																					
399262	HD	9	GROSSMONT CA SCH 5.479 08/01/2025.....	..	08/01/2015.	Partial Call.....			70,000	70,000	70,000	70,010	.....	.....(10)	.....	.....(10)	.....	.....70,000	.....	.....	.....0	3,835	08/01/2025.														
442331	QM	9	HOUSTON TX REF PENSION 6.29 3/01/2032.....	..	03/01/2015.	Sinking Fund Redemption.....			50,000	50,000	61,168	60,337	.....	.....(10,337)	.....	.....(10,337)	.....	.....50,000	.....	.....	.....0	1,573	03/01/2032.														
549187	6N	7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018.....	..	02/15/2015.	Sinking Fund Redemption.....			195,000	195,000	200,195	196,429	.....	.....(1,429)	.....	.....(1,429)	.....	.....195,000	.....	.....	.....0	5,119	02/15/2018.														
645019	3M	0	NEW HAVEN CT TXB 9TH 7.00 02/15/2015.....	..	02/15/2015.	Maturity.....			429,767	429,767	441,203	430,044	.....	.....(277)	.....	.....(277)	.....	.....429,767	.....	.....	.....0	15,042	02/15/2015.														
981305	SA	4	WORCESTER PENSION 6.25 1/1/2028.....	..	01/01/2015.	Sinking Fund Redemption.....			75,000	75,000	79,758	78,990	.....	.....(3,990)	.....	.....(3,990)	.....	.....75,000	.....	.....	.....0	2,344	01/01/2028.														
2499999			Total - Bonds - U.S. Political Subdivisions of States.....								819,767	819,767	852,324	835,810	0	(16,043)	0	(16,043)	0	819,767	0	0	0	27,912	XXX												
Bonds - U.S. Special Revenue and Special Assessment																																					
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	..	12/01/2015.	MBS Paydown.....			384,079	384,079	384,079	384,079	.....	.....(0)	.....	.....(0)	.....	.....384,079	.....	.....	.....0	5,788	02/01/2042.														
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	..	12/01/2015.	MBS Paydown.....			249,593	249,593	248,969	249,039	.....	.....243	.....	.....243	.....	.....249,593	.....	.....	.....0	3,941	02/01/2042.														
31395X	3F	0	FHR 3018 UG PAC 5.50 10/15/2034.....	..	12/15/2015.	MBS Paydown.....			185,188	185,188	180,675	183,599	.....	.....1,068	.....	.....1,068	.....	.....185,188	.....	.....	.....0	5,317	10/15/2034.														
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....	..	12/01/2015.	MBS Paydown.....			194,821	194,821	194,821	194,821	.....	.....(0)	.....	.....(0)	.....	.....194,821	.....	.....	.....0	2,774	07/01/2041.														
34074M	JC	6	FL HSG FIN B TXBL 2.80 07/01/2041.....	..	12/01/2015.	MBS Paydown.....			212,685	212,685	212,685	212,685	.....	.....0	.....	.....0	.....	.....212,685	.....	.....	.....0	3,252	07/01/2041.														
462467	NW	7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....	..	11/01/2015.	Partial Call.....			235,000	235,000	235,000	235,001	.....	.....(1)	.....	.....(1)	.....	.....235,000	.....	.....	.....0	3,903	02/01/2042.														
49130T	PS	9	KY HSG CORP A 3.00 11/01/2041.....	..	11/01/2015.	Partial Call.....			235,000	235,000	235,000	235,000	.....	.....(0)	.....	.....(0)	.....	.....235,000	.....	.....	.....0	3,713	11/01/2041.														
49130T	PT	7	KY HSG CORP B 3.00 11/01/2041.....	..	12/01/2015.	Partial Call.....			165,000	165,000	165,000	165,000	.....	.....0	.....	.....0	.....	.....165,000	.....	.....	.....0	2,850	11/01/2041.														
57429L	AL	0	MARYLAND TRANS REV 6.48 7/01/22.....	..	07/01/2015.	Sinking Fund Redemption.....			100,000	100,000	107,893	104,094	.....	.....(4,094)	.....	.....(4,094)	.....	.....100,000	.....	.....	.....0	6,480	07/01/2022.														
57586N	UR	0	MA ST HSG FIN A 4.375 01/15/2046.....	..	12/15/2015.	MBS Paydown.....			24,099	24,099	24,193	21,600	.....	.....(1)	.....	.....(1)	.....	.....24,099	.....	.....	.....0	658	01/15/2046.														
64972C	BD	4	NYC HSG DEV A TXBL 3.05 06/15/2036.....	..	12/15/2015.	MBS Paydown.....			50,139	50,139	50,139	50,139	.....	.....0	.....	.....0	.....	.....50,139	.....	.....	.....0	807	06/15/2036.														
658207	MA	0	NC HSG FIN AGY 4.00 01/01/2030.....	..	01/01/2015.	Sinking Fund Redemption.....			50,000	50,000	50,000	50,000	.....	.....0	.....	.....0	.....	.....50,000	.....	.....	.....0	1,000	01/01/2030.														
658207	MA	0	NC HSG FIN AGY 4.00 01/01/2030.....	..	10/01/2015.	Partial Call.....			145,000	145,000	145,000	144,999	.....	.....1	.....	.....1	.....	.....145,000	.....	.....	.....0	4,399	01/01/2030.														
686087	MP	9	OR HSG & CMNTY SVCS C 2.891 07/01/2033.....	..	10/01/2015.	Partial Call.....			335,000	335,000	335,000	335,013	.....	.....(13)	.....	.....(13)	.....	.....335,000	.....	.....	.....0	6,680	07/01/2033.														
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.														
882750	NE	8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....	..	12/01/2015.	Partial Call.....			125,000	125,000	125,000	124,990	.....	.....9	.....	.....9	.....	.....124,999	.....	.....1	1	2,942	07/01/2041.														
91528N	AA	9	UNM SANDOVAL REG MD 4.50 07/20/2036.....	..	07/20/2015.	Sinking Fund Redemption.....			35,000	35,000	35,000	34,998	.....	.....2	.....	.....2	.....	.....35,000	.....	.....	.....0	1,013	07/20/2036.														
92812U	Q3	5	VA ST HSG DEV D 4.30 12/25/2043.....	..	12/25/2015.	MBS Paydown.....			190,078	190,078	190,078	189,843	.....	.....153	.....	.....153	.....	.....190,078	.....	.....	.....0	4,495	12/25/2043.														
92812U	Q4	3	VA HSG DEV A 3.50 10/25/2037.....	..	12/25/2015.	MBS Paydown.....			268,455	268,455	268,455	268,618	.....	.....227	.....	.....227	.....	.....268,455	.....	.....	.....0	4,678	10/25/2037.														
92813T	EE	6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042.....	..	12/25/2015.	MBS Paydown.....			169,165	169,165	169,165	169,148	.....	.....(48)	.....	.....(48)	.....	.....169,165	.....	.....	.....0	3,356	08/25/2042.														
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments.....								7,353,303	7,353,303	5,724,272	7,252,613	0	97,598	0	97,598	0	7,353,302	0	1	1	68,043	XXX												
Bonds - Industrial and Miscellaneous																																					
00164T	AA	6	AMC EAST COMM LLC 5.74 01/15/2028.....	..	07/15/2015.	Sinking Fund Redemption.....			98,229	98,229	102,806	101,392	.....	.....(110)	.....	.....(110)	.....	.....98,229	.....	.....	.....0	4,247	01/15/2028.														
00213R	AA	1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....	..	12/15/2015.	MBS Paydown.....			107,140	107,140	107,140	107,140		0		0		107,140			0	1,133	12/15/2042.														

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
002447	AA	8	AWAS AVIATION 7.00 10/15/2016.....	R	08/25/2015.	Partial Make Whole Call.....		72,243	71,000	71,000	71,000			0	0		71,000		1,243	1,243	2,709	10/17/2016.
002447	AA	8	AWAS AVIATION 7.00 10/15/2016.....	R	10/19/2015.	Sinking Fund Redemption.....		338,500	338,500	338,500	338,498		1		1		338,500			0	23,038	10/17/2016.
002447	AA	8	AWAS AVIATION 7.00 10/15/2016.....	R	12/17/2015.	Call.....		206,500	206,500	206,500	206,499		1		1		206,500			0	17,685	10/17/2016.
00249E	AA	8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....	..	12/01/2015.	Sinking Fund Redemption.....		146,463	146,463	146,463	146,463				0		146,463			0	2,853	11/01/2017.
00441Y	AC	6	ACE 2006-0P2 A2B SEQ FLT 08/25/2036.....	..	12/25/2015.	MBS Paydown.....		280,380	280,380	245,683	274,930		4,107		4,107		280,380			0	432	08/25/2036.
007036	GS	9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....	..	12/25/2015.	MBS Paydown.....		271,221	271,221	253,762	253,356		11,687		11,687		271,221			0	4,494	06/25/2035.
02377U	AB	0	AMER AIRLINES 2013-2 4.95 01/15/2023.....	..	07/15/2015.	Sinking Fund Redemption.....		76,139	76,139	76,139	76,129		7		7		76,139			0	3,073	01/15/2023.
02660L	AA	8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046.....	..	12/25/2015.	MBS Paydown.....		45,400	45,400	34,050	30,560		3,944		3,944		45,400			0	79	10/25/2046.
02665U	AA	3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36.....	..	12/17/2015.	MBS Paydown.....		16,349	16,349	16,348	16,307		1		1		16,349			0	335	10/17/2036.
02665X	AA	7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36.....	..	12/17/2015.	MBS Paydown.....		34,895	34,895	35,003	34,889		(3)		(3)		34,895			0	695	12/17/2036.
02666A	AA	6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45.....	..	12/17/2015.	MBS Paydown.....		29,915	29,915	29,914			(11)		(11)		29,915			0	461	04/17/2052.
02666B	AA	4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45.....	..	12/17/2015.	MBS Paydown.....		1,396	1,396	1,396			(0)		(0)		1,396			0	8	10/17/2045.
03076C	AB	2	AMERIPRISE FINL 5.65 11/15/2015.....	..	11/15/2015.	Maturity.....		502,000	502,000	502,000	501,999		1		1		502,000			0	28,363	11/15/2015.
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.
037411	AS	4	APA-CALL09/15 5.625 01/15/2017.....	..	09/01/2015.	Make Whole Call.....		2,135,299	2,000,000	2,007,140	2,001,789		(564)		(564)		2,001,225		134,074	134,074	126,875	01/15/2017.
03878D	AA	2	ARCLO 2013-1A A CLO FLT 02/15/2023.....	..	03/15/2015.	MBS Paydown.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	8,215	02/15/2023.
03878D	AC	8	ARCLO 2013-1A B CLO FLT 02/15/2023.....	..	03/15/2015.	MBS Paydown.....		500,000	500,000	500,000	500,000				0		500,000			0	6,530	02/15/2023.
039483	BB	7	ARCHER-DANIELS 4.479 03/01/2021.....	..	07/01/2015.	Cash Tender.....		1,737,457	1,550,000	1,561,300	1,557,632		(546)		(546)		1,557,086		180,371	180,371	52,647	03/01/2021.
054937	AE	7	BB&T CORPORATION 5.20 12/23/2015.....	..	12/23/2015.	Maturity.....		2,000,000	2,000,000	1,992,060	1,999,153		847		847		2,000,000			0	104,000	12/23/2015.
05531R	AG	2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37.....	..	12/26/2015.	MBS Paydown.....		177,516	177,516	162,649	174,653		1,630		1,630		177,516			0	2,018	04/26/2037.
05531U	AN	0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....	..	12/26/2015.	MBS Paydown.....		238,119	238,119	232,761	232,761		4,456		4,456		238,119			0	7,876	06/26/2035.
05532C	AN	9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....	..	12/26/2015.	MBS Paydown.....		309,673	309,673	291,092	294,632		2,677		2,677		309,673			0	4,808	11/26/2036.
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	..	12/27/2015.	MBS Paydown.....		269,831	269,831	262,410	258,257		9,452		9,452		269,831			0	8,218	06/27/2037.
05532E	BB	0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....	..	12/26/2015.	MBS Paydown.....		231,394	231,394	227,923	229,103		897		897		231,394			0	6,953	03/26/2036.
05532L	AL	3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36.....	..	12/26/2015.	MBS Paydown.....		295,368	295,368	293,153	294,302		902		902		295,368			0	10,829	12/26/2036.
05533G	CN	7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....	..	12/26/2015.	MBS Paydown.....		134,894	134,894	127,812	128,037		503		503		134,894			0	4,540	10/26/2035.
05534D	AU	9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....	..	12/26/2015.	MBS Paydown.....		490,350	490,350	431,508	437,231		30,225		30,225		490,350			0	7,227	01/26/2036.
055359	AC	7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40.....	..	12/17/2015.	MBS Paydown.....		2,379,195	2,379,195	2,240,228	2,330,405		46,217		46,217		2,379,195			0	72,195	07/17/2040.
05539B	AD	6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE.....	..	12/26/2015.	MBS Paydown.....		486,236	486,236	444,298	455,120		26,486		26,486		486,236			0	19,777	12/26/2037.
05540X	BK	8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....	..	12/26/2015.	MBS Paydown.....		282,275	282,275	262,516	274,149		4,688		4,688		282,275			0	3,964	05/26/2036.
05540X	BQ	5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....	..	12/26/2015.	MBS Paydown.....		469,546	469,546	413,200	418,365		16,184		16,184		469,546			0	7,831	11/26/2035.
05541D	AU	0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....	..	12/20/2015.	MBS Paydown.....		213,832	213,832	176,678	182,580		501		501		213,832			0	396	11/20/2036.
058931	AD	8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	..	12/25/2015.	MBS Paydown.....		331,630	331,630	233,638	239,693		90,895		90,895		331,630			0	12,908	03/25/2036.
058931	AD	8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	..	12/25/2015.	Pass-Through Loss.....			16,120	11,357			(26)		(26)		16,120		(16,120)	(16,120)		03/25/2036.
058931	AD	8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....	..	12/31/2015.	Book Value Adjustment.....									0		(16,120)		16,120	16,120		03/25/2036.
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	..	12/25/2015.	MBS Paydown.....		196,001	196,001	159,006	141,351		13,968		13,968		196,001			0	637	05/25/2035.
05948K	ZF	9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	..	12/25/2015.	Pass-Through Loss.....			29,954	24,300					0					0		05/25/2035.
05949C	GW	0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....	..	12/25/2015.	MBS Paydown.....		188,629	188,629	183,466	170,848		17,556		17,556		188,629			0	4,943	09/25/2035.
05949C	GW	0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....	..	12/25/2015.	Pass-Through Loss.....			10,420	11,267			(3,044)		(3,044)					0		09/25/2035.
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	..	12/25/2015.	MBS Paydown.....		241,045	241,045	212,090	212,526		16,483		16,483		241,045			0	4,164	10/25/2035.
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	..	12/25/2015.	Pass-Through Loss.....			19,780	17,361			7		7		19,780		(19,780)	(19,780)		10/25/2035.
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	..	12/31/2015.	Book Value Adjustment.....									0		(19,780)		19,780	19,780		10/25/2035.
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	..	12/25/2015.	MBS Paydown.....		17,262	17,262	15,255	16,550		(20)		(20)		17,262			0	286	11/25/2035.

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

E14.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....			..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....210	186	.....	.....	.....	.....	.....0	.....	.....210	.....	.....(210)	(210)	.....	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....			..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....(210)	.....	.....210	210	.....	11/25/2035.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....			..	12/25/2015.	MBS Paydown.....	.....	.....32,994	32,994	31,345	22,140	.....	.....(467)	.....	.....(467)	.....	.....32,994	.....	.....0	0	1,127	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....			..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....23,868	22,675	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....			..	12/25/2015.	MBS Paydown.....	.....	.....3,437	3,437	3,265	2,482	.....	.....(54)	.....	.....(54)	.....	.....3,437	.....	.....0	0	106	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....			..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....2,783	2,643	.....	.....	.....(4)	.....	.....(4)	.....	.....	.....	.....0	0	.....	10/25/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....			..	12/25/2015.	MBS Paydown.....	.....	.....27,550	27,550	24,130	20,481	.....	.....83	.....	.....83	.....	.....27,550	.....	.....0	0	889	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....			..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....8,922	7,800	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	05/25/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37.....			..	04/26/2015.	MBS Paydown.....	.....	.....125,758	125,758	125,758	125,758	.....	.....	.....	.....0	.....	.....125,758	.....	.....0	0	1,848	09/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....			..	12/26/2015.	MBS Paydown.....	.....	.....775,818	775,818	737,027	753,454	.....	.....5,874	.....	.....5,874	.....	.....775,818	.....	.....0	0	26,130	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....			..	12/26/2015.	MBS Paydown.....	.....	.....891,629	891,629	874,911	884,141	.....	.....4,052	.....	.....4,052	.....	.....891,629	.....	.....0	0	26,676	10/26/2036.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51.....			..	12/24/2015.	MBS Paydown.....	.....	.....328,922	328,922	335,049	329,927	.....	.....(2,257)	.....	.....(2,257)	.....	.....328,922	.....	.....0	0	14,536	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....			..	12/24/2015.	MBS Paydown.....	.....	.....259,405	259,405	251,876	256,101	.....	.....2,319	.....	.....2,319	.....	.....259,405	.....	.....0	0	12,845	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44.....			..	12/24/2015.	MBS Paydown.....	.....	.....180,177	180,177	163,480	174,430	.....	.....5,490	.....	.....5,490	.....	.....180,177	.....	.....0	0	5,072	02/24/2044.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49.....			..	12/15/2015.	MBS Paydown.....	.....	.....1,092,997	1,092,997	1,033,539	1,071,639	.....	.....18,801	.....	.....18,801	.....	.....1,092,997	.....	.....0	0	56,688	06/15/2049.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46.....			..	12/15/2015.	MBS Paydown.....	.....	.....188,498	188,498	178,190	184,342	.....	.....3,679	.....	.....3,679	.....	.....188,498	.....	.....0	0	6,709	05/15/2046.
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037.....			..	12/26/2015.	MBS Paydown.....	.....	.....1,089,777	1,089,777	1,051,635	1,068,952	.....	.....14,612	.....	.....14,612	.....	.....1,089,777	.....	.....0	0	52,529	10/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE.....			..	12/26/2015.	MBS Paydown.....	.....	.....995,538	995,538	999,272	988,140	.....	.....(1,892)	.....	.....(1,892)	.....	.....995,538	.....	.....0	0	32,627	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....			..	12/26/2015.	Pass-Through Loss.....	.....	.....	.....109,077	62,679	.....	.....	.....974	.....	.....974	.....	.....109,077	.....	.....(109,077)	(109,077)	.....	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....			..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....(109,077)	.....	.....109,077	109,077	.....	08/26/2037.
067901 AL 2	BARRICK GOLD CORP 3.85 04/01/2022.....			I.	12/30/2015.	Cash Tender.....	.....	.....1,850,640	2,000,000	1,998,860	1,999,128	.....	.....98	.....	.....98	.....	.....1,999,226	.....	.....(148,586)	(148,586)	96,036	04/01/2022.
071813 BL 2	BAXTER INTL 3.20 06/15/2023.....			..	07/21/2015.	Cash Tender.....	.....	.....2,100,340	2,000,000	1,990,080	1,991,413	.....	.....8,587	.....	.....8,587	.....	.....2,000,000	.....	.....100,340	100,340	38,400	06/15/2023.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....			..	12/17/2015.	MBS Paydown.....	.....	.....432,389	432,389	397,882	419,033	.....	.....12,824	.....	.....12,824	.....	.....432,389	.....	.....0	0	15,456	07/17/2040.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027.....			..	12/20/2015.	MBS Paydown.....	.....	.....163,085	163,085	163,737	163,644	.....	.....(69)	.....	.....(69)	.....	.....163,085	.....	.....0	0	3,277	09/20/2027.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....			..	12/25/2015.	MBS Paydown.....	.....	.....281,484	281,484	284,474	284,059	.....	.....(775)	.....	.....(775)	.....	.....281,484	.....	.....0	0	8,588	09/25/2033.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41.....			..	12/11/2015.	MBS Paydown.....	.....	.....1,399,876	1,399,876	1,409,179	1,399,430	.....	.....(81)	.....	.....(81)	.....	.....1,399,876	.....	.....0	0	55,838	09/11/2041.
073902 KF 4	BEAR STEARNS CO 5.30 10/30/2015.....			..	10/30/2015.	Maturity.....	.....	.....2,000,000	2,000,000	1,947,780	1,994,084	.....	.....5,916	.....	.....5,916	.....	.....2,000,000	.....	.....0	0	106,000	10/30/2015.
097023 AY 1	BOEING CO 3 02/15/15.....			..	02/15/2015.	Maturity.....	.....	.....2,500,000	2,500,000	2,478,925	2,499,493	.....	.....507	.....	.....507	.....	.....2,500,000	.....	.....0	0	43,750	02/15/2015.
11778B AA 0	BSKYB FINANCE UK PLC 5.625 10/15/2015.....			R	10/15/2015.	Maturity.....	.....	.....4,000,000	4,000,000	3,961,520	3,996,023	.....	.....3,977	.....	.....3,977	.....	.....4,000,000	.....	.....0	0	225,000	10/15/2015.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....			..	12/15/2015.	MBS Paydown.....	.....	.....28,402	28,402	28,393	28,396	.....	.....1	.....	.....1	.....	.....28,402	.....	.....0	0	874	11/15/2039.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....			..	01/25/2015.	MBS Paydown.....	.....	.....27,605	27,605	27,605	27,605	.....	.....	.....	.....0	.....	.....27,605	.....	.....0	0	142	12/25/2036.
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046.....			..	12/15/2015.	MBS Paydown.....	.....	.....2,000,000	2,000,000	1,642,969	1,951,415	.....	.....48,585	.....	.....48,585	.....	.....2,000,000	.....	.....0	0	87,218	01/15/2046.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39.....			..	12/19/2015.	MBS Paydown.....	.....	.....264,107	264,107	255,888	257,496	.....	.....2,192	.....	.....2,192	.....	.....264,107	.....	.....0	0	10,053	12/19/2039.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			..	11/20/2015.	Pass-Through Loss.....	.....	.....	.....22,488	21,996	.....	.....	.....(1)	.....	.....(1)	.....	.....	.....	.....0	0	.....	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			..	12/20/2015.	MBS Paydown.....	.....	.....13,482	13,482	13,296	9,045	.....	.....(35)	.....	.....(35)	.....	.....13,482	.....	.....0	0	243	06/20/2036.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28.....			..	12/18/2015.	MBS Paydown.....	.....	.....218,400	218,400	218,319	218,330	.....	.....8	.....	.....8	.....	.....218,400	.....	.....0	0	3,782	06/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....			..	12/18/2015.	MBS Paydown.....	.....	.....59,113	59,113	59,109	59,109	.....	.....0	.....	.....0	.....	.....59,113	.....	.....0	0	1,175	11/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....			..	12/18/2015.	MBS Paydown.....	.....	.....150,315	150,315	150,255	150,256	.....	.....6	.....	.....6	.....	.....150,315	.....	.....0	0	2,756	10/18/2029.
12572X AA 8	CME GROUP INDEX 4.40 03/15/18.....			..	04/08/2015.	Make Whole Call.....	.....	.....2,197,400	2,000,000	1,998,223	1,998,000	.....	.....1,777	.....	.....1,777	.....	.....2,000,000	.....	.....197,400	197,400	49,622	03/15/2018.
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40.....			..	12/15/2015.	MBS Paydown.....	.....	.....218,942	218,942	185,032	210,097	.....	.....(5,445)	.....	.....(5,445)	.....	.....218,942	.....	.....0	0	10,558	09/15/2040.
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36.....			..	11/26/2015.	MBS Paydown.....	.....	.....778,365	778,365	778,365	771,431	.....	.....(551)	.....	.....(551)	.....	.....778,365	.....	.....0	0	17,933	01/26/2036.
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35.....			..	12/26/2015.	MBS Paydown.....	.....	.....897,689	897,689	897,689	894,822	.....	.....(1,785)	.....	.....(1,785)	.....	.....897,689	.....	.....0	0	28,496	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....			..	12/26/2015.	Pass-Through Loss.....			55,461	51,331			(406)		(406)		24,655		(24,655)	(24,655)		10/26/2035.

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

E14.3

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....				..	12/31/2015.	Book Value Adjustment.....									0		(24,655)		24,655	24,655		10/26/2035.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35.....				..	12/26/2015.	MBS Paydown.....		112,370	112,370	112,370	100,532		10,124		10,124		112,370			0	3,407	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....				..	12/26/2015.	Pass-Through Loss.....			8,149	2,477			(23)		(23)		1,580		(1,580)	(1,580)		11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....				..	12/31/2015.	Book Value Adjustment.....									0		(1,580)		1,580	1,580		11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....				..	12/26/2015.	MBS Paydown.....		340,644	340,644	340,644	339,585		220		220		340,644			0	9,251	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....				..	10/31/2015.	Book Value Adjustment.....									0		(6,003)		6,003	6,003		09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....				..	11/26/2015.	Pass-Through Loss.....			14,068	14,152			(80)		(80)		6,003		(6,003)	(6,003)		09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35.....				..	12/26/2015.	MBS Paydown.....		1,060,624	1,060,624	1,060,624	1,060,624				0		1,060,624			0	30,163	10/26/2035.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36.....				..	12/26/2015.	MBS Paydown.....		213,148	213,148	213,148	212,457		327		327		213,148			0	5,737	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35.....				..	12/26/2015.	MBS Paydown.....		332,679	332,679	332,679	326,348		3,130		3,130		332,679			0	8,984	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....				..	12/26/2015.	MBS Paydown.....		55,485	55,485	38,704	38,947		16,227		16,227		55,485			0	1,858	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....				..	12/26/2015.	Pass-Through Loss.....			4,090	2,853					0				0			09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				..	11/26/2015.	MBS Paydown.....		53,158	53,158	53,158	52,922		35		35		53,158			0	1,889	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				..	12/26/2015.	Pass-Through Loss.....			9,732	9,102			33		33		9,732		(9,732)	(9,732)		07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				..	12/31/2015.	Book Value Adjustment.....									0		(9,731)		9,731	9,731		07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....				..	12/26/2015.	MBS Paydown.....		327,997	327,997	327,997	327,068		61		61		327,997			0	9,739	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				..	07/31/2015.	Book Value Adjustment.....									0		(1,642)		1,642	1,642		11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....				..	12/26/2015.	Pass-Through Loss.....			15,054	11,466			(90)		(90)		1,643		(1,643)	(1,643)		11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....				..	12/26/2015.	MBS Paydown.....		244,233	244,233	244,233	243,670		(96)		(96)		244,233			0	7,022	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....				..	12/26/2015.	Pass-Through Loss.....			2,609	1,630			(69)		(69)					0		09/26/2035.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36.....				..	12/26/2015.	MBS Paydown.....		78,912	78,912	73,697	76,498		2,405		2,405		78,912			0	2,558	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....				..	12/26/2015.	Pass-Through Loss.....			17,826	2,931			151		151		17,826		(17,826)	(17,826)		12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....				..	12/31/2015.	Book Value Adjustment.....									0		(17,826)		17,826	17,826		12/26/2036.
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....				..	12/26/2015.	MBS Paydown.....		402,837	402,837	402,837	401,723		269		269		402,837			0	10,685	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....				..	12/26/2015.	MBS Paydown.....		282,965	282,965	282,965	282,315		471		471		282,965			0	7,462	02/26/2035.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36.....				..	12/26/2015.	MBS Paydown.....		57,093	57,093	57,093	57,093				0		57,093			0	1,932	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....				..	12/26/2015.	Pass-Through Loss.....			2,408	2,408			(21)		(21)					0		01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....				..	12/26/2015.	MBS Paydown.....		89,581	89,581	89,581	89,581				0		89,581			0	2,895	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....				..	12/26/2015.	Pass-Through Loss.....			2,820	2,295			(79)		(79)					0		06/26/2037.
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37.....				..	12/26/2015.	MBS Paydown.....		132,905	132,905	132,905	129,653		(4,242)		(4,242)		132,905			0	2,379	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....				..	12/26/2015.	MBS Paydown.....		60,844	60,844	60,856	59,108		1,504		1,504		60,844			0	2,027	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....				..	12/26/2015.	Pass-Through Loss.....			12,078	12,032			(44)		(44)					0		02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....				..	12/26/2015.	MBS Paydown.....		131,408	131,408	131,408	122,318		219		219		131,408			0	216	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....				..	12/26/2015.	MBS Paydown.....		140,739	140,739	140,739	140,739				0		140,739			0	3,276	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36.....				..	12/26/2015.	MBS Paydown.....		406,933	406,933	406,933	405,937		(157)		(157)		406,933			0	14,123	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35.....				..	12/26/2015.	MBS Paydown.....		717,657	717,657	717,657	715,464		196		196		717,657			0	25,909	08/26/2035.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....				..	09/26/2015.	Pass-Through Loss.....			79,591	60,313			(27,139)		(27,139)		79,591		(79,591)	(79,591)		06/26/2036.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....				..	12/31/2015.	Book Value Adjustment.....									0		(79,591)		79,591	79,591		06/26/2036.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....				..	07/15/2015.	MBS Paydown.....		197,544	197,544	206,642	199,813		(3,536)		(3,536)		197,544			0	5,541	02/15/2040.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39.....				..	12/15/2015.	MBS Paydown.....		397,854	397,854	374,791	390,197		6,109		6,109		397,854			0	7,062	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....				..	07/15/2015.	MBS Paydown.....		198,031	198,031	199,888	198,324		(935)		(935)		198,031			0	6,390	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48.....				..	12/12/2015.	MBS Paydown.....		211,601	211,601	221,975	215,180		(3,851)		(3,851)		211,601			0	6,185	08/12/2048.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35.....		..	12/27/2015.	MBS Paydown.....	.....	1,270,799	1,270,799	1,138,954	1,232,455	.....	.....	30,316	.....	30,316	1,270,799	.....	.....	.....0	33,322	07/27/2035.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....		..	12/25/2015.	MBS Paydown.....	.....	249,471	249,471	233,256	233,841	.....	.....	2,884	.....	2,884	249,471	.....	.....	.....0	4,107	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....		..	12/25/2015.	MBS Paydown.....	.....	185,536	185,536	173,360	173,795	.....	.....	1,748	.....	1,748	185,536	.....	.....	.....0	2,959	04/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....		..	12/27/2015.	MBS Paydown.....	.....	866,148	866,148	822,029	821,352	.....	.....	9,322	.....	9,322	866,148	.....	.....	.....0	1,762	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....		..	12/25/2015.	MBS Paydown.....	.....	391,474	391,474	377,283	377,527	.....	.....	3,531	.....	3,531	391,474	.....	.....	.....0	7,545	08/25/2043.
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....		..	12/10/2015.	Sinking Fund Redemption.....	.....	69,813	69,813	69,813	69,813	.....	.....	.....	.....	0	69,813	.....	.....	.....0	2,020	01/11/2027.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		..	12/25/2015.	MBS Paydown.....	.....	21,413	21,413	21,535	11,922	.....	.....	575	.....	575	21,413	.....	.....	.....0	461	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		..	12/25/2015.	Pass-Through Loss.....	.....	.....	24,746	23,650	.....	.....	.....	.....	.....	0	.....	.....	.....	.....0	.....	05/25/2036.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....		..	12/25/2015.	MBS Paydown.....	.....	207,394	207,394	180,692	180,819	.....	.....	22,377	.....	22,377	207,394	.....	.....	.....0	6,455	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		..	12/25/2015.	MBS Paydown.....	.....	260,058	260,058	228,526	225,380	.....	.....	29,279	.....	29,279	260,058	.....	.....	.....0	7,590	04/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		..	12/25/2015.	MBS Paydown.....	.....	212,194	212,194	192,135	180,236	.....	.....	30,406	.....	30,406	212,194	.....	.....	.....0	6,079	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		..	12/25/2015.	Pass-Through Loss.....	.....	.....	1,925	1,743	.....	.....	.....	.....	.....	0	963	.....	(963)	(963)	.....	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	(963)	.....	963	963	.....	05/25/2035.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		..	12/25/2015.	MBS Paydown.....	.....	60,323	60,323	59,786	59,898	.....	.....	188	.....	188	60,323	.....	.....	.....0	1,411	02/25/2033.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		..	09/30/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	(38,721)	.....	38,721	38,721	.....	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		..	11/25/2015.	Pass-Through Loss.....	.....	.....	45,016	42,157	.....	.....	.....	.....	.....	0	38,721	.....	(38,721)	(38,721)	.....	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		..	12/25/2015.	MBS Paydown.....	.....	403,758	403,758	379,086	380,391	.....	.....	2,026	.....	2,026	403,758	.....	.....	.....0	11,597	08/25/2035.
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041.....		..	11/20/2015.	MBS Paydown.....	.....	146,591	146,591	146,591	146,591	.....	.....	0	.....	0	146,591	.....	.....	.....0	5,532	02/20/2041.
141781 G# 5	CARGILL INC 7.28 06-30-23.....		..	06/30/2015.	Paydown.....	.....	105,263	105,263	123,270	114,974	.....	.....	(1,013)	.....	(1,013)	105,263	.....	.....	.....0	3,832	06/30/2023.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....		..	12/25/2015.	MBS Paydown.....	.....	229,545	229,545	177,180	180,486	.....	.....	(14,575)	.....	(14,575)	229,545	.....	.....	.....0	512	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....		..	12/25/2015.	MBS Paydown.....	.....	268,098	268,098	220,876	246,882	.....	.....	2,433	.....	2,433	268,098	.....	.....	.....0	568	02/25/2036.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		..	12/15/2015.	MBS Paydown.....	.....	16,778	16,778	16,777	.....	.....	.....	(7)	.....	(7)	16,778	.....	.....	.....0	526	12/15/2038.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29.....		..	12/15/2015.	MBS Paydown.....	.....	776,113	776,113	776,113	776,114	.....	.....	(1)	.....	(1)	776,113	.....	.....	.....0	22,329	02/15/2029.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32.....		..	11/25/2015.	MBS Paydown.....	.....	78,900	78,900	78,895	78,771	.....	.....	(81)	.....	(81)	78,900	.....	.....	.....0	2,343	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		..	10/25/2015.	Pass-Through Loss.....	.....	.....	2,205	1,936	.....	.....	.....	.....	.....	0	2,205	.....	(2,205)	(2,205)	.....	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		..	10/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	(2,205)	.....	2,205	2,205	.....	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		..	12/25/2015.	MBS Paydown.....	.....	32,220	32,220	28,435	25,078	.....	.....	536	.....	536	32,220	.....	.....	.....0	409	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		..	12/25/2015.	MBS Paydown.....	.....	15,421	15,421	13,455	14,555	.....	.....	391	.....	391	15,421	.....	.....	.....0	443	11/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36.....		..	12/25/2015.	MBS Paydown.....	.....	194,540	194,540	152,721	144,149	.....	.....	2,328	.....	2,328	194,540	.....	.....	.....0	2,715	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36.....		..	12/25/2015.	Pass-Through Loss.....	.....	.....	50,958	40,002	.....	.....	.....	.....	.....	0	.....	.....	.....	.....0	.....	09/25/2036.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		..	12/25/2015.	MBS Paydown.....	.....	68,086	68,086	61,618	61,877	.....	.....	774	.....	774	68,086	.....	.....	.....0	1,179	03/25/2034.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049.....		..	12/15/2015.	MBS Paydown.....	.....	1,263,954	1,263,954	1,316,389	1,267,955	.....	.....	(10,115)	.....	(10,115)	1,263,954	.....	.....	.....0	61,164	03/15/2049.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		..	12/25/2015.	MBS Paydown.....	.....	164,701	164,701	135,673	156,497	.....	.....	(2,625)	.....	(2,625)	164,701	.....	.....	.....0	264	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....		..	12/25/2015.	MBS Paydown.....	.....	543,202	543,202	533,692	540,603	.....	.....	(1,860)	.....	(1,860)	543,202	.....	.....	.....0	17,893	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		..	12/25/2015.	MBS Paydown.....	.....	276,722	276,722	239,365	263,829	.....	.....	4,275	.....	4,275	276,722	.....	.....	.....0	9,366	09/25/2036.
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49.....		..	10/10/2015.	MBS Paydown.....	.....	418,813	418,813	395,730	418,813	.....	.....	.....	.....	0	418,813	.....	.....	.....0	13,229	12/10/2049.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		..	08/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	(3,785)	.....	.....	.....0	.....	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		..	09/25/2015.	MBS Paydown.....	.....	597	597	580	128	.....	.....	(4,773)	.....	(4,773)	305	.....	.....	.....0	184	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037.....		..	09/25/2015.	Pass-Through Loss.....	.....	.....	10,007	9,731	.....	.....	.....	.....	.....	0	4,077	.....	.....	.....0	.....	04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		..	12/25/2015.	MBS Paydown.....	.....	636,779	636,779	612,369	614,833	.....	.....	19,246	.....	19,246	636,779	.....	.....	.....0	18,575	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037.....		..	12/25/2015.	MBS Paydown.....	.....	1,410,396	1,410,396	1,420,974	1,411,189	.....	.....	(3,445)	.....	(3,445)	1,410,396	.....	.....	.....0	47,659	08/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		..	12/25/2015.	MBS Paydown.....	.....	334,833	334,833	334,833	333,951	.....	.....	828	.....	828	334,833	.....	.....	.....0	11,549	04/25/2037.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		..	12/25/2015.	MBS Paydown.....	.....	265,000	265,000	254,400	256,899	.....	.....	6,682	.....	6,682	265,000	.....	.....	.....0	5,101	11/25/2035.

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

E14.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17316A	AQ	3		12/25/2015.	MBS Paydown.....		486,513	486,513	479,215	481,377		2,458		2,458		486,513			0	15,081	05/25/2037.
17316H	BG	9		08/25/2015.	MBS Paydown.....		317,055	317,055	316,559	315,657		1,398		1,398		317,055			0	8,437	12/25/2035.
20047Q	AE	5		12/10/2015.	MBS Paydown.....		1,939,976	1,939,976	2,010,604	1,946,239		(6,227)		(6,227)		1,939,976			0	78,654	06/10/2046.
212168	AA	6		08/31/2015.	Sinking Fund Redemption.....		65,458	65,458	65,458	65,475		(9)		(9)		65,458			0	1,009	02/28/2033.
222372	AJ	3		12/07/2015.	MITSUBISHI.....		3,064,620	3,000,000	3,026,100	3,004,749		(3,220)		(3,220)		3,001,528		63,092	63,092	200,521	05/15/2016.
224044	BH	9		10/01/2015.	Maturity.....		1,000,000	1,000,000	992,950	999,414		586		586		1,000,000			0	55,000	10/01/2015.
22541L	AR	4		01/15/2015.	Maturity.....		1,000,000	1,000,000	990,770	999,956		44		44		1,000,000			0	24,375	01/15/2015.
22541Q	FV	9		12/25/2015.	MBS Paydown.....		118,423	118,423	119,214	118,641		(538)		(538)		118,423			0	3,694	06/25/2033.
225458	QM	3		01/25/2015.	MBS Paydown.....		119,641	119,641	120,090	117,516		2,125		2,125		119,641			0	548	06/25/2035.
22545B	AC	5		12/15/2015.	MBS Paydown.....		2,360,988	2,360,988	2,393,943	2,361,330		(3,909)		(3,909)		2,360,988			0	109,126	03/15/2039.
225470	AP	8		07/15/2015.	MBS Paydown.....		683,399	683,399	647,814	680,286		3,113		3,113		683,399			0	13,014	08/15/2038.
227170	AD	9	R	02/18/2015.	MBS Paydown.....		775,000	775,000	774,676	774,742		258		258		775,000			0	4,895	09/18/2027.
227170	AE	7	R	12/18/2015.	MBS Paydown.....		100,000	100,000	99,999	99,999		0		0		100,000			0	1,668	04/18/2028.
228452	AB	4		11/20/2015.	MBS Paydown.....		352,871	352,871	352,871	352,871				0		352,871			0	4,494	11/21/2022.
22944P	AA	5		12/25/2015.	MBS Paydown.....		616,172	616,172	553,303	555,090		26,414		26,414		616,172			0	6,374	02/25/2043.
232422	AD	7		12/25/2015.	MBS Paydown.....		474,627	474,627	313,254	300,553		75,907		75,907		474,627			0	816	04/25/2046.
232422	AD	7		12/25/2015.	Pass-Through Loss.....			77,240	50,978					0		77,240		(77,240)	(77,240)		04/25/2046.
232422	AD	7		12/31/2015.	Book Value Adjustment.....									0		(77,240)		77,240	77,240		04/25/2046.
23245G	AB	7		12/25/2015.	MBS Paydown.....		130,012	130,012	101,718	93,039		3,731		3,731		130,012			0	273	12/25/2046.
23245G	AB	7		12/25/2015.	Pass-Through Loss.....			873	333					0		873		(873)	(873)		12/25/2046.
23245G	AB	7		12/31/2015.	Book Value Adjustment.....									0		(873)		873	873		12/25/2046.
23247L	AB	4		05/25/2015.	MBS Paydown.....		225,112	225,112	218,007	221,983		3,129		3,129		225,112			0	159	06/25/2047.
233046	AD	3		11/20/2015.	MBS Paydown.....		22,500	22,500	22,500					0		22,500			0	507	02/20/2045.
24763L	FN	5		12/15/2015.	MBS Paydown.....		12,957	12,957	12,955	12,957				0		12,957			0	419	08/15/2030.
249030	AC	1		12/11/2015.	Cash Tender.....		2,104,040	2,000,000	1,993,060	1,995,071		4,929		4,929		2,000,000		104,040	104,040	109,083	08/15/2021.
251510	DQ	3		12/25/2015.	MBS Paydown.....		106,484	106,484	91,310	92,079		7,853		7,853		106,484			0	244	03/25/2020.
25152R	XA	6	R	01/05/2015.	MIZUHO SEC USA.....		1,033,120	1,000,000	996,190	996,377		6		6		996,383		36,737	36,737		05/30/2024.
25152R	XA	6	R	01/06/2015.	DEUTSCHE BANK.....		1,038,120	1,000,000	996,190	996,377		7		7		996,384		41,736	41,736	1,978	05/30/2024.
256853	AA	0	R	12/15/2015.	Sinking Fund Redemption.....		282,600	282,600	281,894	282,234		92		92		282,600			0	12,568	06/15/2019.
25755T	AC	4		10/25/2015.	MBS Paydown.....		1,420,000	1,420,000	1,420,000	1,419,981		19		19		1,420,000			0	74,067	01/25/2042.
263534	BQ	1		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.
264399	EM	4		10/01/2015.	Maturity.....		2,000,000	2,000,000	1,998,560	1,999,593		407		407		2,000,000			0	106,000	10/01/2015.
26441Y	AQ	0		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.
28932M	AA	3		08/11/2015.	Sinking Fund Redemption.....		69,396	69,396	69,396	69,396		0		0		69,396			0	2,814	02/11/2030.
302570	BC	9		12/15/2015.	Maturity.....		3,737,000	3,737,000	3,737,000	3,737,000				0		3,737,000			0	294,289	12/15/2015.
30257G	AA	9		09/10/2015.	Sinking Fund Redemption.....		19,147	19,147	19,020	19,147				0		19,147			0	789	03/10/2024.
30290U	AJ	8		11/19/2015.	BANC OF AMERICA SECURITIES.....		2,006,250	2,000,000	2,000,166	1,999,110		(574)		(574)		1,998,536		7,714	7,714	73,343	08/25/2045.
30290X	AN	3		11/19/2015.	BANC OF AMERICA SECURITIES.....		981,094	1,000,000	981,586	984,391		1,307		1,307		985,697		(4,604)	(4,604)	34,842	11/25/2045.
316817	AA	3		12/01/2015.	Sinking Fund Redemption.....		102,788	102,788	91,230	100,775		716		716		100,775			0	4,008	06/01/2017.
319477	AF	2		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.
32051G	XV	2		09/25/2015.	Pass-Through Loss.....			(36)	(33)					0		(36)		36	36		11/25/2035.
32051G	XV	2		12/25/2015.	MBS Paydown.....		202,724	202,724	188,693	181,905		17,823		17,823		202,724			0	4,913	11/25/2035.
32051G	XV	2		12/31/2015.	Book Value Adjustment.....									0		36		(36)	(36)		11/25/2035.

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E14.6

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
						F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification																								
32052D AG 6							12/25/2015.	MBS Paydown.....		22,126	22,126	16,152	6,312				0		22,126			0	751	02/25/2037.
32052D AG 6							12/25/2015.	Pass-Through Loss.....			6,049	4,416					0		6,049		(6,049)	(6,049)		02/25/2037.
32052D AG 6							12/31/2015.	Book Value Adjustment.....									0		(6,049)		6,049	6,049		02/25/2037.
32113J CF 0							12/25/2015.	MBS Paydown.....		216,959	216,959	167,330	190,876		4,668		4,668		216,959			0	523	02/25/2036.
347466 AE 4							12/15/2015.	Sinking Fund Redemption.....		65,585	65,585	61,775	62,324		143		143		65,585			0	2,615	12/15/2035.
35952F AB 6							12/15/2015.	Sinking Fund Redemption.....		193,156	193,156	207,932	203,940		(1,171)		(1,171)		193,156			0	8,030	12/15/2026.
360271 AE 0							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.
361856 CP 0							12/25/2015.	MBS Paydown.....		260,568	260,568	257,800	137,101		(11,151)		(11,151)		260,568			0	7,892	04/25/2033.
36190G AA 6							12/26/2015.	MBS Paydown.....		1,477,969	1,477,969	1,433,630	1,454,093		7,807		7,807		1,477,969			0	50,434	01/26/2037.
36190K BJ 7							12/14/2015.	MBS Paydown.....		361,709	361,709	333,987	354,348		5,679		5,679		361,709			0	9,878	12/14/2049.
36192E AB 7							12/15/2015.	Sinking Fund Redemption.....		46,121	46,121	46,121	46,122		(0)		(0)		46,121			0	1,190	03/15/2019.
3622E8 AB 1							12/25/2015.	MBS Paydown.....		70,962	70,962	44,706	32,773		34,759		34,759		70,962			0	1,450	09/25/2036.
362405 AB 8							12/25/2015.	MBS Paydown.....		445,261	445,261	315,022	265,569		67,278		67,278		445,261			0	1,026	05/25/2046.
36242D PG 2							12/25/2015.	MBS Paydown.....		53,539	53,539	53,724	53,656		(128)		(128)		53,539			0	815	12/25/2034.
36246M AK 5							05/29/2015.	Make Whole Call.....		2,000,000	2,000,000	2,000,000	1,999,999		1		1		2,000,000			0	43,470	06/15/2016.
36298G AA 7							12/09/2015.	Sinking Fund Redemption.....		44,956	44,956	45,974	45,763		(34)		(34)		44,956			0	1,600	10/09/2029.
364725 AT 8							09/01/2015.	Maturity.....		3,000,000	3,000,000	2,972,500	2,995,727		4,273		4,273		3,000,000			0	191,250	09/01/2015.
368771 AA 9							12/20/2015.	Sinking Fund Redemption.....		208,875	208,875	208,875	208,875				0		208,875			0	7,599	09/20/2016.
36877Q AA 4							12/20/2015.	Sinking Fund Redemption.....		117,313	117,313	117,313	117,204				0		117,313			0	4,478	08/20/2018.
36962G 4J 0							10/26/2015.	Exchanged.....		2,497,190	2,141,000	2,133,678	2,136,828		606		606		2,137,434		359,756	359,756	142,966	01/08/2020.
36962G 4Y 7							10/26/2015.	Exchanged.....		814,301	713,000	710,291	711,223		214		214		711,437		102,864	102,864	40,095	01/07/2021.
36962G 6F 6							10/26/2015.	Exchanged.....		760,663	713,000	711,966	712,178		79		79		712,256		48,406	48,406	24,639	09/07/2022.
37952U AB 9						R	12/17/2015.	MBS Paydown.....		150,000	150,000	148,962	149,069		108		108		150,000			0	2,416	04/17/2028.
37952U AC 7						R	12/17/2015.	MBS Paydown.....		108,667	108,667	108,658	108,659		1		1		108,667			0	2,220	11/17/2028.
37952U AD 5						R	12/17/2015.	MBS Paydown.....		200,000	200,000	199,958	199,960		4		4		200,000			0	3,456	07/17/2029.
393505 XE 7							12/15/2015.	MBS Paydown.....		13,228	13,228	13,637	13,228				0		13,228			0	435	01/15/2029.
39678W AA 6							12/25/2015.	MBS Paydown.....		59,400	59,400	59,103	58,930		244		244		59,400			0	1,582	09/25/2034.
404225 AE 4							10/15/2015.	MBS Paydown.....		1,000,000	1,000,000	999,950	999,987		13		13		1,000,000			0	15,865	10/15/2045.
40432B AA 7							12/25/2015.	MBS Paydown.....		107,262	107,262	94,123	100,776		4,270		4,270		107,262			0	3,551	09/25/2037.
40442L AB 1							12/24/2015.	MBS Paydown.....		10,312	10,312	10,312			0		0		10,312			0	60	06/24/2049.
41011W BJ 8							02/25/2015.	Maturity.....		2,675,000	2,675,000	2,728,714	2,675,998		(998)		(998)		2,675,000			0	70,219	02/25/2015.
411707 AA 0							12/20/2015.	MBS Paydown.....		22,500	22,500	22,500	22,500		0		0		22,500			0	629	03/20/2043.
413875 AL 9							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.
42770Q AA 0							09/20/2015.	MBS Paydown.....		108,331	108,331	108,257	108,251		59		59		108,331			0	3,252	09/21/2040.
42770R AA 8							09/20/2015.	MBS Paydown.....		113,314	113,314	113,313	113,314				0		113,314			0	4,652	09/20/2038.
42805R AV 1							03/25/2015.	MBS Paydown.....		2,000,000	2,000,000	1,999,878	1,999,513		487		487		2,000,000			0	17,633	03/25/2016.
437084 PQ 3							12/25/2015.	MBS Paydown.....		350,309	350,309	297,325	332,212		1,051		1,051		350,309			0	1,258	01/25/2036.
44329H AG 9							09/15/2015.	Sinking Fund Redemption.....		257,557	257,557	249,130	253,098		420		420		257,557			0	9,724	03/15/2023.
449786 AA 0						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.
44986E AA 3							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.
45112A AA 5							10/25/2015.	MBS Paydown.....		69,855	69,855	69,855	69,858		(2)		(2)		69,855			0	1,846	01/25/2043.
45254N MZ 7							12/25/2015.	MBS Paydown.....		119,094	119,094	100,039	102,402		(568)		(568)		119,094			0	580	04/25/2035.

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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
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45254N	NT	0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	..	12/25/2015.	MBS Paydown.....	.....	.....57,305	57,305	32,292	5,557	.....	.....	.....2,868	2,868	.....	.....57,305	.....	.....	.....0	260	08/25/2035.
45254N	NT	0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....	..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....24,992	12,512	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	08/25/2035.
45660L	PK	9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....	..	12/25/2015.	MBS Paydown.....	.....	.....21,287	21,287	17,624	711	.....	.....	.....22,277	22,277	.....	.....21,287	.....	.....	.....0	713	06/25/2035.
45660L	PK	9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....	..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....63,980	53,751	.....	.....	.....	.....	.....0	.....	.....18,316	.....	.....(18,316)	(18,316)	.....	06/25/2035.
45660L	PK	9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....	..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....(18,316)	.....	.....(18,316)	18,316	.....	06/25/2035.
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	..	11/25/2015.	MBS Paydown.....	.....	.....17,799	17,799	13,527	.....	.....	.....258	.....	.....258	.....	.....17,799	.....	.....17,799	17,799	65	06/25/2039.
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....	..	11/30/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....17,799	.....	.....(17,799)	(17,799)	.....	06/25/2039.
46616M	AA	8	HENDR 2010-3A A ABS 3.82 12/15/2048.....	..	12/15/2015.	MBS Paydown.....	.....	.....76,766	76,766	76,751	76,670	.....	.....(22)	.....	.....(22)	.....	.....76,766	.....	.....	.....0	1,611	12/15/2048.
46616P	AA	1	HENDR 2011-1A A ABS 4.70 10/15/2056.....	..	12/15/2015.	MBS Paydown.....	.....	.....133,325	133,325	133,291	133,295	.....	.....2	.....	.....2	.....	.....133,325	.....	.....	.....0	3,289	10/15/2056.
46617A	AA	3	HENDR 2012-3A A ABS 3.22 09/15/2065.....	..	12/15/2015.	MBS Paydown.....	.....	.....71,381	71,381	71,333	71,337	.....	.....3	.....	.....3	.....	.....71,381	.....	.....	.....0	1,292	09/15/2065.
46617F	AA	2	HENDR 2013-1A A ABS 3.22 03/15/2067.....	..	12/15/2015.	MBS Paydown.....	.....	.....65,427	65,427	65,382	65,383	.....	.....(2)	.....	.....(2)	.....	.....65,427	.....	.....	.....0	1,214	04/15/2067.
46617J	AA	4	HENDR 2013-2A A ABS 4.21 03/15/2062.....	..	12/15/2015.	MBS Paydown.....	.....	.....112,078	112,078	112,052	112,045	.....	.....(14)	.....	.....(14)	.....	.....112,078	.....	.....	.....0	2,601	03/15/2062.
46617L	AA	9	HENDR 2013-3A A ABS 4.08 07/15/41.....	..	12/15/2015.	MBS Paydown.....	.....	.....121,862	121,862	121,764	121,767	.....	.....4	.....	.....4	.....	.....121,862	.....	.....	.....0	2,739	01/17/2073.
46617T	AA	2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063.....	..	12/15/2015.	MBS Paydown.....	.....	.....61,866	61,866	61,831	61,833	.....	.....1	.....	.....1	.....	.....61,866	.....	.....	.....0	1,407	03/15/2063.
46618A	AA	2	HENDR 2014-2A A ABS 3.61 01/17/2073.....	..	12/15/2015.	MBS Paydown.....	.....	.....54,482	54,482	54,447	54,448	.....	.....2	.....	.....2	.....	.....54,482	.....	.....	.....0	1,106	01/17/2073.
46618H	AA	7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077.....	..	12/15/2015.	MBS Paydown.....	.....	.....43,692	43,692	43,672	43,672	.....	.....(1)	.....	.....(1)	.....	.....43,692	.....	.....	.....0	981	06/15/2077.
46618L	AA	8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072.....	..	12/15/2015.	MBS Paydown.....	.....	.....123,462	123,462	122,395	.....	.....	.....(314)	.....	.....(314)	.....	.....123,462	.....	.....	.....0	1,584	09/15/2072.
46619R	AA	4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058.....	..	11/15/2015.	MBS Paydown.....	.....	.....1,499	1,499	1,502	.....	.....	.....0	.....	.....0	.....	.....1,499	.....	.....	.....0	14	03/15/2058.
466247	RP	0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....	..	12/25/2015.	MBS Paydown.....	.....	.....138,752	138,752	123,143	123,709	.....	.....	.....5,960	5,960	.....	.....138,752	.....	.....	.....0	1,884	07/25/2035.
46625Y	CV	3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....	..	12/15/2015.	MBS Paydown.....	.....	.....401,481	401,481	404,743	401,481	.....	.....	.....	.....0	.....	.....401,481	.....	.....	.....0	8,321	07/15/2041.
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	..	12/25/2015.	MBS Paydown.....	.....	.....76,201	76,201	73,319	57,604	.....	.....	.....16,764	16,764	.....	.....76,201	.....	.....	.....0	2,993	12/25/2035.
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....16,002	15,397	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	12/25/2035.
46627M	CY	1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....	..	10/26/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....8,712	8,712	.....	03/25/2036.
46627M	CY	1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....	..	11/01/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....8,712	.....	.....(8,712)	(8,712)	.....	03/25/2036.
46627M	CY	1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....	..	12/25/2015.	MBS Paydown.....	.....	.....198,435	189,723	155,573	156,134	.....	.....	.....(1,018)	(1,018)	.....	.....189,723	.....	.....	.....0	2,548	03/25/2036.
46627M	EC	7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....	..	10/25/2015.	Pass-Through Loss.....	.....	.....	.....21,773	20,368	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	03/25/2036.
46627M	EC	7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....	..	10/26/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....7,438	7,438	.....	03/25/2036.
46627M	EC	7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....	..	11/01/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....7,438	.....	.....(7,438)	(7,438)	.....	03/25/2036.
46627M	EC	7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....	..	12/25/2015.	MBS Paydown.....	.....	.....179,690	172,251	161,657	137,175	.....	.....798	.....	.....798	.....	.....172,251	.....	.....	.....0	6,178	03/25/2036.
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	..	10/16/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....7,438	7,438	.....	11/25/2036.
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	..	12/25/2015.	MBS Paydown.....	.....	.....435,391	427,952	318,824	376,000	.....	.....	.....27,411	27,411	.....	.....427,952	.....	.....	.....0	9,139	11/25/2036.
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....5,970	4,447	.....	.....	.....	.....	.....0	.....	.....5,970	.....	.....(5,970)	(5,970)	.....	11/25/2036.
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36.....	..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....1,469	.....	.....(1,469)	(1,469)	.....	11/25/2036.
46628L	AB	4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	..	12/25/2015.	MBS Paydown.....	.....	.....79,259	79,259	63,405	43,006	.....	.....	.....3,564	3,564	.....	.....79,259	.....	.....	.....0	1,205	06/25/2036.
46628L	AB	4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....4,399	3,519	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	06/25/2036.
46628V	AH	9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....	..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....221,589	137,385	.....	.....	.....(2,769)	.....	.....(2,769)	.....	.....221,589	.....	.....(221,589)	(221,589)	.....	08/25/2036.
46628V	AH	9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....	..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....(221,589)	.....	.....221,589	221,589	.....	08/25/2036.
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	..	12/25/2015.	MBS Paydown.....	.....	.....250,036	250,036	198,154	209,410	.....	.....	.....5,763	5,763	.....	.....250,036	.....	.....	.....0	489	07/25/2036.
46629P	AC	2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47.....	..	12/15/2015.	MBS Paydown.....	.....	.....62,193	62,193	64,176	62,881	.....	.....(800)	.....	.....(800)	.....	.....62,193	.....	.....	.....0	1,762	05/15/2047.
46630J	AC	3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....	..	12/15/2015.	MBS Paydown.....	.....	.....36,125	36,125	34,926	35,756	.....	.....	.....289	289	.....	.....36,125	.....	.....	.....0	1,582	01/15/2049.
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	..	10/26/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....7,256	7,256	.....	04/25/2037.
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	..	11/01/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....7,256	.....	.....(7,256)	(7,256)	.....	04/25/2037.
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	..	12/25/2015.	MBS Paydown.....	.....	.....11,047	3,791	3,690	3,827	.....	.....	.....	.....0	.....	.....3,791	.....	.....	.....0	48	04/25/2037.

SCHEDULE D - PART 4

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

E14.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/25/2015.	Pass-Through Loss	729	710								0					0		04/25/2037.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	..	06/12/2015.	MBS Paydown	72,325	72,086	72,325	72,086	71,660		664			664		72,325			0	1,728	02/12/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	..	12/15/2015.	MBS Paydown	1,646,118	1,649,745	1,646,118	1,649,745	1,643,331		(391)			(391)		1,646,118			0	45,541	06/15/2049.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	12/27/2015.	MBS Paydown	302,487	239,343	302,487	239,343	249,063			45,194		45,194		302,487			0	3,768	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	12/26/2015.	MBS Paydown	261,381	200,283	261,381	200,283	222,434			(28)		(28)		261,381			0	4,274	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	12/26/2015.	MBS Paydown	138,525	107,443	138,525	107,443	138,525					0		138,525			0	5,200	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	..	12/26/2015.	MBS Paydown	360,579	262,322	360,579	262,322	306,735		17,657			17,657		360,579			0	19,080	06/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	..	12/26/2015.	MBS Paydown	354,291	335,690	354,291	335,690	351,998		2,014			2,014		354,291			0	4,645	05/26/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	..	12/27/2015.	MBS Paydown	344,690	320,023	344,690	320,023	334,679		7,036			7,036		344,690			0	4,910	03/27/2037.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	..	12/26/2015.	MBS Paydown	404,404	399,854	404,404	399,854	396,117		2,420			2,420		404,404			0	14,564	12/26/2035.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	..	12/26/2015.	MBS Paydown	594,417	594,417	594,417	594,417	594,417					0		594,417			0	18,243	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	..	12/26/2015.	MBS Paydown	1,196,555	1,211,674	1,196,555	1,211,674	1,181,733		(64,573)			(64,573)		1,196,555			0	39,489	07/26/2036.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	..	12/26/2015.	MBS Paydown	388,116	390,064	388,116	416,254	390,064		(14,163)			(14,163)		388,116			0	11,887	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	..	12/26/2015.	MBS Paydown	663,382	616,116	663,382	616,116	625,828		8,475			8,475		663,382			0	9,631	06/26/2035.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	12/25/2015.	MBS Paydown	436,452	402,375	436,452	402,375	334,444		9,247			9,247		436,452			0	12,826	06/25/2047.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	..	12/26/2015.	MBS Paydown	88,404	76,403	88,404	76,403	82,040		1,030			1,030		88,404			0	1,348	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	..	12/26/2015.	MBS Paydown	378,940	299,665	378,940	299,665	333,138		21,126			21,126		378,940			0	4,654	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	..	12/26/2015.	Pass-Through Loss		8,761		8,761				2,024		2,024		9,526		(9,526)	(9,526)		01/25/2039.
472321 AN 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	..	12/31/2015.	Book Value Adjustment										0		(9,526)		9,526	9,526		01/25/2039.
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.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	..	12/26/2015.	Pass-Through Loss		5,653	26,945	5,653			6			6		(113)		113	113		01/25/2037.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	..	12/26/2015.	MBS Paydown	99,304	99,304	99,304	99,304	98,611		258			258		99,304			0	4,265	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/26/2015.	Pass-Through Loss		22,743	28,835	22,743			(771)			(771)		17,989		(17,989)	(17,989)		09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/31/2015.	Book Value Adjustment										0		(17,989)		17,989	17,989		09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	..	12/26/2015.	MBS Paydown	195,068	195,068	195,068	195,068	195,068							195,068			0	3,527	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	..	12/26/2015.	Pass-Through Loss		24,118	74,477	24,118			(49)			(49)		6,968		(6,968)	(6,968)		01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	..	12/31/2015.	Book Value Adjustment										0		(6,968)		6,968	6,968		01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	12/26/2015.	MBS Paydown	88,224	83,647	88,224	83,647	86,345		(231)			(231)		88,224			0	2,832	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	..	12/26/2015.	MBS Paydown	69,100	70,296	69,100	70,296	62,937		6,090			6,090		69,100			0	2,415	01/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	..	09/26/2015.	MBS Paydown	77,875	77,875	77,875	77,875	77,875		0			0		77,875		(0)	(0)		09/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	..	12/26/2015.	MBS Paydown	54,228	54,228	54,228	54,228	42,384		11,837			11,837		54,228			0	257	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	12/26/2015.	Pass-Through Loss		1,557	13,727	1,557			(39)			(39)		2,956		(2,956)	(2,956)		09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	12/31/2015.	Book Value Adjustment										0		(2,956)		2,956	2,956		09/26/2036.
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.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	11/26/2015.	MBS Paydown		1,805	5,988	1,805	1		(2,062)			(2,062)					0	202	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	11/26/2015.	Pass-Through Loss		18,671	61,927	18,671			2,061			2,061		(3,000)		3,000	3,000		09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	..	12/26/2015.	MBS Paydown	218,510	218,510	218,510	218,510	215,396		(1,948)			(1,948)		218,510			0	8,626	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	12/26/2015.	Pass-Through Loss		112,651	185,322	112,651			(2,769)			(2,769)		60,921		(60,921)	(60,921)		07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	12/31/2015.	Book Value Adjustment										0		(60,921)		60,921	60,921		07/26/2037.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	..	12/21/2015.	MBS Paydown	106,166	106,166	106,166	106,166	106,166					0		106,166			0	1,669	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/21/2015.	Pass-Through Loss		8,623	28,128	8,623			(307)			(307)		24,055		(24,055)	(24,055)		05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/31/2015.	Book Value Adjustment										0		(24,055)		24,055	24,055		05/21/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	12/26/2015.	MBS Paydown	56,042	56,042	56,042	56,042	55,961		4			4		56,042			0	635	04/26/2047.

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....	..		12/26/2015.	Pass-Through Loss.....			32,277	18,772			(226)		(226)		20,006		(20,006)	(20,006)		04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....	..		12/31/2015.	Book Value Adjustment.....									0		(20,006)		20,006	20,006		04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37.....	..		12/26/2015.	MBS Paydown.....		199,076	199,076	195,185	194,828		2,313		2,313		199,076		0	0	6,304	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	..		12/26/2015.	Pass-Through Loss.....			27,253	8,050			(12)		(12)		27,253		(27,253)	(27,253)		06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	..		12/31/2015.	Book Value Adjustment.....									0		(27,253)		27,253	27,253		06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....	..		12/26/2015.	MBS Paydown.....		108,725	108,725	108,725	108,907				0		108,725		0	0	3,604	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	..		10/26/2015.	Pass-Through Loss.....			13,563	3,572			(18)		(18)		13,563		(13,563)	(13,563)		08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	..		10/31/2015.	Book Value Adjustment.....									0		(13,563)		13,563	13,563		08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	..		12/26/2015.	MBS Paydown.....		180,521	180,521	180,521	180,205		(128)		(128)		180,521		0	0	7,569	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	..		12/26/2015.	Pass-Through Loss.....			53,887	14,647			62		62		2		(2)	(2)		08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35.....	..		12/26/2015.	MBS Paydown.....		328,974	328,974	328,974	328,974				0		328,974		0	0	5,018	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....	..		12/26/2015.	MBS Paydown.....		96,832	96,832	90,145	92,264		1,435		1,435		96,832		0	0	1,529	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	..		12/26/2015.	Pass-Through Loss.....			32,358	5,432			30		30		32,358		(32,358)	(32,358)		04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	..		12/31/2015.	Book Value Adjustment.....									0		(32,358)		32,358	32,358		04/26/2037.
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37.....	..		01/26/2015.	MBS Paydown.....		9,048	9,048	4,807	8,985		63		63		9,048		0	0	19	06/26/2037.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37.....	..		12/26/2015.	MBS Paydown.....		109,744	109,744	44,553	106,877		826		826		109,744		0	0	1,457	06/26/2037.
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36.....	..		08/26/2015.	MBS Paydown.....		70,149	70,149	70,149	69,999		150		150		70,149		0	0	1,616	12/26/2036.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36.....	..		12/26/2015.	MBS Paydown.....		42,897	42,897	42,897	42,817		(58)		(58)		42,897		0	0	1,800	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	..		12/26/2015.	Pass-Through Loss.....			14,598	2,860			433		433		14,598		(14,598)	(14,598)		06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	..		12/31/2015.	Book Value Adjustment.....									0		(14,598)		14,598	14,598		06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	..		12/26/2015.	MBS Paydown.....		198,717	198,717	193,128	181,302		(4,599)		(4,599)		198,717		0	0	3,289	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	..		12/26/2015.	MBS Paydown.....		54,486	54,486	54,486	54,016		(226)		(226)		54,486		0	0	1,952	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....	..		12/26/2015.	Pass-Through Loss.....			23,054	18,114					0		1		(1)	(1)		02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	..		12/26/2015.	MBS Paydown.....		190,723	190,723	190,723	189,285		(561)		(561)		190,723		0	0	6,514	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	..		12/26/2015.	Pass-Through Loss.....			80,698	74,994			(245)		(245)		6,164		(6,164)	(6,164)		02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	..		12/31/2015.	Book Value Adjustment.....									0		(6,164)		6,164	6,164		02/26/2037.
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37.....	..		12/26/2015.	MBS Paydown.....		295,015	295,015	264,172	295,015				0		295,015		0	0	4,069	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	..		05/31/2015.	Book Value Adjustment.....									0		(24,844)		24,844	24,844		11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	..		12/26/2015.	MBS Paydown.....		25,234	25,234	7,774	24,906		630		630		25,234		0	0	798	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	..		12/26/2015.	Pass-Through Loss.....			41,276	12,752			762		762		24,844		(24,844)	(24,844)		11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36.....	..		12/26/2015.	MBS Paydown.....		60,145	60,145	60,145	60,145				0		60,145		0	0	1,886	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	..		12/26/2015.	Pass-Through Loss.....			25,385	4,680			(434)		(434)		24,044		(24,044)	(24,044)		07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....	..		12/31/2015.	Book Value Adjustment.....									0		(24,044)		24,044	24,044		07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....	..		11/26/2015.	MBS Paydown.....		56,254	56,254	56,254	56,254				0		56,254		0	0	1,617	04/26/2037.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37.....	..		12/26/2015.	MBS Paydown.....		9,675	9,675	9,675	9,562		28		28		9,675		0	0	328	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	..		12/26/2015.	MBS Paydown.....		333,898	333,898	333,898	333,192		(96)		(96)		333,898		0	0	10,527	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	..		12/26/2015.	Pass-Through Loss.....			42,219	41,971			(395)		(395)		0		0	0		11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	..		12/26/2015.	MBS Paydown.....		136,372	136,372	136,372	135,530		376		376		136,372		0	0	4,627	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	..		12/26/2015.	Pass-Through Loss.....			10,978	9,340			(130)		(130)		1,515		(1,515)	(1,515)		05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	..		12/31/2015.	Book Value Adjustment.....									0		(1,515)		1,515	1,515		05/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	..		12/26/2015.	MBS Paydown.....		215,672	215,672	215,672	215,447		(399)		(399)		215,672		0	0	6,367	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	..		12/26/2014.	MBS Paydown.....			(4)	(4)					0		(4)		0	0		09/26/2035.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	..		12/26/2015.	Pass-Through Loss.....			27,519	20,740			(1,185)		(1,185)		16,182		(16,182)	(16,182)		09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	..		12/31/2015.	Book Value Adjustment.....									0		(16,182)		16,182	16,182		09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	..		12/26/2015.	MBS Paydown.....		93,140	93,140	90,701	92,411		726		726		93,140		0	0	3,250	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	..		10/31/2015.	Book Value Adjustment.....									0		(9,647)		9,647	9,647		04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	..		12/26/2015.	Pass-Through Loss.....			9,646	1,829			(19)		(19)		9,646		(9,646)	(9,646)		04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36.....	..		12/26/2015.	MBS Paydown.....		192,851	192,851	192,851	184,931		2,748		2,748		192,851		0	0	5,266	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....	..		01/26/2015.	MBS Paydown.....		(4)	(4)						0		(4)		0	0		02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36.....	..		06/26/2015.	Pass-Through Loss.....			69,998	59,934			(230)		(230)				0	0		02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	..		12/26/2015.	MBS Paydown.....		77,237	77,237	77,237	77,837		(519)		(519)		77,237		0	0	2,333	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	..		12/26/2015.	Pass-Through Loss.....			17,565	7,902			(60)		(60)		4,110		(4,110)	(4,110)		04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....	..		12/31/2015.	Book Value Adjustment.....									0		(4,110)		4,110	4,110		04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	..		12/26/2015.	MBS Paydown.....		37,947	37,947	37,947	37,947				0		37,947		0	0	1,335	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	..		12/26/2015.	Pass-Through Loss.....			10,445	10,074			323		323				0	0		07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	..		12/26/2015.	MBS Paydown.....		135,709	135,709	135,709	134,017		(1,065)		(1,065)		135,709		0	0	5,074	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....	..		12/26/2015.	Pass-Through Loss.....			30,771	7,938					0		2		(2)	(2)		03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....	..		12/26/2015.	MBS Paydown.....		31,067	31,067	31,318	30,460		(501)		(501)		31,067		0	0	1,002	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....	..		12/26/2015.	Pass-Through Loss.....			20,266	20,429			(190)		(190)				0	0		03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....	..		12/26/2015.	MBS Paydown.....		76,766	76,766	77,924	74,890		1,875		1,875		76,766		0	0	2,350	04/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37.....	..		12/26/2015.	MBS Paydown.....		1,328	1,328	1,348	1,325		6		6		1,328		0	0	76	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37.....	..		12/26/2015.	Pass-Through Loss.....			22,925	23,271			(35)		(35)		2,964		(2,964)	(2,964)		04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37.....	..		12/31/2015.	Book Value Adjustment.....									0		(2,964)		2,964	2,964		04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	..		04/30/2015.	Book Value Adjustment.....									0		(292)		0	0	395	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....	..		06/26/2015.	Pass-Through Loss.....			21,929	22,260			(124)		(124)		292		0	0		04/26/2037.
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....	..		08/26/2015.	MBS Paydown.....		67,808	67,808	67,808	67,808				0		67,808		0	0	1,365	01/26/2036.
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36.....	..		12/26/2015.	MBS Paydown.....		54,564	54,564	54,564	54,564				0		54,564		0	0	2,661	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	..		12/26/2015.	Pass-Through Loss.....			40,353	40,002			(140)		(140)				0	0		01/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36.....	..		12/26/2015.	MBS Paydown.....		59,543	59,543	59,543	59,543				0		59,543		0	0	1,823	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	..		12/26/2015.	Pass-Through Loss.....			19,668	2,673			737		737		5,214		(5,214)	(5,214)		02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....	..		12/31/2015.	Book Value Adjustment.....									0		(5,214)		5,214	5,214		02/26/2036.
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36.....	..		03/26/2015.	MBS Paydown.....		28,942	28,942	8,067	27,018		1,924		1,924		28,942		0	0	308	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....	..		06/26/2015.	Pass-Through Loss.....			10	2					0				0	0		06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....	..		07/26/2015.	MBS Paydown.....		113,067	113,067	21,087	89,438		23,620		23,620		113,067		0	0	2,146	06/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....	..		12/26/2015.	MBS Paydown.....		141,103	141,103	141,103	141,103		(897)		(897)		141,103		0	0	546	01/26/2047.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....	..		12/26/2015.	MBS Paydown.....		52,557	52,557	52,557	52,557				0		52,557		0	0	1,994	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	..		12/26/2015.	Pass-Through Loss.....			38,577	16,855			(2,180)		(2,180)				0	0		03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47.....	..		12/26/2015.	Pass-Through Loss.....			25,683	1,788			(5)		(5)				0	0		01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	..		12/26/2015.	MBS Paydown.....		179,879	179,879	165,938	172,701		5,177		5,177		179,879		0	0	2,504	03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36.....	..		12/26/2015.	MBS Paydown.....		877,612	877,612	824,955	864,226		(8,294)		(8,294)		877,612		0	0	26,968	09/26/2036.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....	..		12/18/2015.	MBS Paydown.....		1,032,035	1,032,035	909,650	988,479		39,379		39,379		1,032,035		0	0	35,591	03/18/2051.
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....	..		12/17/2015.	MBS Paydown.....		377,481	377,481	345,396	365,460		10,911		10,911		377,481		0	0	13,932	06/17/2050.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021.....	..		11/15/2015.	MBS Paydown.....		791,626	791,626	769,001	783,152		5,504		5,504		791,626		0	0	2,836	05/15/2021.
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.
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	0	11,184	10/19/2022.

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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
											11	12	13	14	15						
CUSIP Identification		Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
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.
50540R AF 9		LABORATORY CP 5.625 12/15/2015.....	..	12/15/2015	Maturity.....		1,000,000	1,000,000	997,130	999,652		348		348		1,000,000				56,250	12/15/2015.
515074 AA 0		LANDMARK LEASING 6.20 10/01/2022.....	..	10/01/2015	Sinking Fund Redemption.....		142,558	142,558	140,776	141,301		127		127		142,558				6,698	10/01/2022.
52520M AE 3		LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....	..	12/25/2015	MBS Paydown.....		291,562	291,562	274,342	270,894		14,445		14,445		291,562				8,757	11/25/2035.
52520M AE 3		LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....	..	12/25/2015	Pass-Through Loss.....			10,130	9,532					0		10,130		(10,130)	(10,130)		11/25/2035.
52520M AE 3		LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....	..	12/31/2015	Book Value Adjustment.....									0		(10,130)		10,130	10,130		11/25/2035.
525241 AL 9		LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	..	12/25/2015	MBS Paydown.....		24,462	24,462	16,078	14,787		(200)		(200)		24,462				442	01/25/2037.
525241 AL 9		LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	..	12/25/2015	Pass-Through Loss.....			31,150	20,332			(12)		(12)		31,150		(31,150)	(31,150)		01/25/2037.
525241 AL 9		LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	..	12/31/2015	Book Value Adjustment.....									0		(31,150)		31,150	31,150		01/25/2037.
52525F AA 1		LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	..	12/25/2015	MBS Paydown.....		792,531	792,531	689,502	703,874		30,102		30,102		792,531				26,889	07/25/2047.
552848 AA 1		MGIC INVT CORP 5.375 11/01/2015.....	..	11/01/2015	Maturity.....		3,000,000	3,000,000	2,905,800	2,442,973		557,027		557,027		3,000,000				161,250	11/01/2015.
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.
564760 BH 8		MTTC 2003-1 A1 SEQ CSTR 11/25/2033.....	..	12/25/2015	MBS Paydown.....		371,376	371,376	380,661	374,273		822		822		371,376				11,085	11/25/2033.
566428 AA 6		MAREA 2012-1A A CLO FLT 10/16/2023.....	..	07/15/2015	MBS Paydown.....		2,000,000	2,000,000	1,998,883	1,997,773		2,227		2,227		2,000,000				26,890	10/16/2023.
566428 AC 2		MAREA 2012-1A B CLO FLT 10/16/2023.....	..	07/15/2015	MBS Paydown.....		500,000	500,000	486,963	489,157		10,843		10,843		500,000				9,870	10/16/2023.
568416 AE 9		MRNPK 2012-1A A1A CLO FLT 05/18/2023.....	..	07/07/2015	Dissolution.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000				22,085	05/18/2023.
568416 AE 9		MRNPK 2012-1A B CLO FLT 05/18/2023.....	..	07/07/2015	Distribution.....		1,000,000	1,000,000	973,800	977,988		1,150		1,150		979,138		20,862	20,862	21,502	05/18/2023.
57430U AO 1		MDIBS 2006-1A A ABS 5.55 12/10/2065.....	..	04/10/2015	MBS Paydown.....		95,602	95,602	89,149	93,305		2,252		2,252		95,602				442	12/10/2065.
576434 HM 9		MALT 2003-7 7A4 5.75 11/25/2033.....	..	12/25/2015	MBS Paydown.....		953,927	953,927	957,206	951,386		237		237		953,927				30,577	11/25/2033.
57643M LZ 5		MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....	..	12/25/2015	MBS Paydown.....		70,079	70,079	68,601	65,003		4,479		4,479		70,079				2,001	05/25/2036.
57645T AA 5		MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....	..	12/25/2015	MBS Paydown.....		781,197	781,197	706,495	712,203		(2,890)		(2,890)		781,197				2,384	09/25/2037.
59020U W4 3		MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....	..	09/25/2015	Pass-Through Loss.....			24,272	20,418					0		24,272		(24,272)	(24,272)		12/25/2035.
59020U W4 3		MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....	..	12/25/2015	MBS Paydown.....		287,890	287,890	242,193	238,703		35,098		35,098		287,890				4,973	12/25/2035.
59020U W4 3		MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....	..	12/31/2015	Book Value Adjustment.....									0		(24,272)		24,272	24,272		12/25/2035.
59549P AA 6		MID-STATE TR 4A ABS 8.33 4/1/2030.....	..	10/01/2015	MBS Paydown.....		21,120	21,120	21,695	21,120				0		21,120				1,102	04/01/2030.
59748T AA 7		MIDLAND COGEN 6.00 03/15/2025.....	..	09/15/2015	Sinking Fund Redemption.....		53,000	53,000	53,000	53,002		(1)		(1)		53,000				2,460	03/15/2025.
59748T AB 5		MIDLAND COGEN VENTURE 5.25 03/15/2025.....	..	09/15/2015	Sinking Fund Redemption.....		76,619	76,619	76,619	76,617		1		1		76,619				2,746	03/15/2025.
60687V AE 5		MLCFC 2006-3 A4 SEQ 5.414 7/12/46.....	..	12/12/2015	MBS Paydown.....		261,940	261,940	258,870	261,042		356		356		261,940				9,652	07/12/2046.
61751D AE 4		MSM 2006-17XS A3A SEQ STP 10/25/46.....	..	12/25/2015	MBS Paydown.....		109,668	109,668	74,300	64,410		41,300		41,300		109,668				1,692	10/25/2046.
61751M AU 8		MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047.....	..	12/25/2015	MBS Paydown.....		454,080	454,080	413,638	410,398		8,880		8,880		454,080				8,718	07/25/2047.
61754J AF 5		MSC 2007-T27 A4 SEQ CSTR 6/11/42.....	..	12/11/2015	MBS Paydown.....		32,718	32,718	32,429	32,600		65		65		32,718				1,394	06/11/2042.
61755F AA 3		MSST 2007-1 A1 SEQ FLT 06/25/2037.....	..	12/25/2015	MBS Paydown.....		280,141	280,141	247,574	261,607		9,170		9,170		280,141				411	06/25/2037.
61758M AA 5		MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....	..	12/26/2015	MBS Paydown.....		795,334	795,334	825,975	813,226		(18,126)		(18,126)		795,334				25,557	04/26/2036.
61758V AH 0		MSRR 2010-R2 3A SEQ 6.50 10/26/37.....	..	12/26/2015	MBS Paydown.....		472,896	472,896	472,896	472,896				0		472,896				16,180	10/26/2037.
61758V AP 2		MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37.....	..	12/26/2015	MBS Paydown.....		1,850		1,702	1,758		84		84		1,850				120	10/26/2037.
61758V AQ 0		MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....	..	12/26/2015	Pass-Through Loss.....			50,842	28,700					165		50,842		(50,842)	(50,842)		10/26/2037.
61758V AQ 0		MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....	..	12/31/2015	Book Value Adjustment.....									0		(50,842)		50,842	50,842		10/26/2037.
61760D AA 1		MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40.....	..	07/19/2015	MBS Paydown.....		465,741	465,741	458,810	463,312		2,429		2,429		465,741				6,693	12/17/2040.
61915R AB 2		MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35.....	..	12/25/2015	MBS Paydown.....		120,338	120,338	66,186	78,133		36,603		36,603		120,338				427	05/25/2035.
62888X AB 0		NGN 2010-C1 A2 SUB 2.90 10/29/2020.....	..	12/27/2015	MBS Paydown.....		872,812	872,812	870,587	871,839		779		779		872,812				21,194	10/29/2020.
62942K AA 4		NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043.....	..	12/25/2015	MBS Paydown.....		260,242	260,242	248,531	248,910		(1,439)		(1,439)		260,242				4,658	07/25/2043.
638612 AG 6		NATIONWIDE FIN 5.625 02/13/2015.....	..	02/13/2015	Maturity.....		3,350,000	3,350,000	3,339,348	3,349,810		190		190		3,350,000				94,219	02/13/2015.

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

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
638612	AH	4		10/01/2015	Maturity.....		2,800,000	2,800,000	2,726,584	2,792,300		7,700		7,700		2,800,000			0	142,800	10/01/2015
643528	AB	8		12/25/2015	MBS Paydown.....		16,652	16,652	15,361	10,972		5,387		5,387		16,652			0	369	07/25/2036
643529	AC	4		12/25/2015	MBS Paydown.....		62,627	62,627	41,647	36,664		23,366		23,366		62,627			0	1,279	10/25/2036
643529	AD	2		12/25/2015	MBS Paydown.....		31,313	31,313	20,823	18,361		11,666		11,666		31,313			0	639	10/25/2036
650119	AA	8		07/01/2015	Sinking Fund Redemption.....		145,000	145,000	145,388	145,357		(357)		(357)		145,000			0	7,566	07/01/2032
65535V	KU	1		11/25/2015	MBS Paydown.....		160,162	160,162	148,751	157,828		2,334		2,334		160,162			0	4,436	03/25/2035
65536M	AC	1		12/25/2015	MBS Paydown.....		345,509	345,509	270,073	297,653		9,428		9,428		345,509			0	657	03/25/2036
65538P	AA	6		12/25/2015	MBS Paydown.....		31,896	31,896	31,789	16,960		(537)		(537)		31,896			0	766	03/25/2047
65538P	AA	6		12/25/2015	Pass-Through Loss.....			33,243	33,131					0					0		03/25/2047
667294	AW	2		10/01/2015	Sinking Fund Redemption.....		12,506	12,506	12,819	12,747		(14)		(14)		12,506			0	599	04/01/2022
679574	AG	8		12/01/2015	Sinking Fund Redemption.....		83,333	83,333	92,021	90,365		(789)		(789)		83,333			0	5,175	12/01/2028
68233D	AL	1		01/15/2015	Maturity.....		1,000,000	1,000,000	991,880	999,963		37		37		1,000,000			0	31,875	01/15/2015
68383N	BN	2		12/25/2015	MBS Paydown.....		247,466	247,466	190,239	203,444		22,593		22,593		247,466			0	760	07/25/2035
68504R	AA	6		12/09/2015	MBS Paydown.....		252,051	252,051	252,007	252,008		16		16		252,051			0	2,956	07/09/2029
693456	AA	3		12/25/2015	MBS Paydown.....		607,786	607,786	592,211	592,659		3,762		3,762		607,786			0	11,601	09/25/2043
693476	AT	0		11/15/2015	Maturity.....		2,000,000	2,000,000	1,992,360	1,999,276		724		724		2,000,000			0	105,000	11/15/2015
69352J	AG	2		10/15/2015	Put.....		2,000,000	2,000,000	1,999,600	1,999,624		8		8		1,999,631		369	369	114,000	10/15/2035
717081	DA	8		03/15/2015	Maturity.....		5,000,000	5,000,000	5,251,000	5,009,937		(9,937)		(9,937)		5,000,000			0	133,750	03/15/2015
72650R	AJ	1		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
72925P	AB	1		11/15/2015	Maturity.....		1,000,000	1,000,000	997,310	999,699		301		301		1,000,000			0	58,750	11/15/2015
74005P	AV	6		09/15/2015	Maturity.....		2,000,000	2,000,000	1,994,860	1,999,350		650		650		2,000,000			0	65,000	09/15/2015
744593	AC	8		12/01/2015	Sinking Fund Redemption.....		107,977	107,977	106,810	107,977		866		866		107,977			0	5,222	06/01/2018
745332	BZ	8		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
749239	AD	1		12/25/2015	MBS Paydown.....		321,340	321,340	296,838	304,772		4,009		4,009		321,340			0	670	08/25/2046
74927D	BY	1		12/26/2015	MBS Paydown.....		488,722	488,722	485,668	486,330		558		558		488,722			0	14,794	10/26/2037
749289	AA	2		12/16/2015	MBS Paydown.....		1,026,985	1,026,985	964,082	1,007,228		17,315		17,315		1,026,985			0	27,451	08/16/2048
749289	AZ	7		12/16/2015	MBS Paydown.....		385,380	385,380	368,520	378,629		5,716		5,716		385,380			0	16,184	02/16/2051
749289	BT	0		12/16/2015	MBS Paydown.....		217,776	217,776	199,251	212,084		5,090		5,090		217,776			0	6,236	05/16/2047
74928D	AU	9		01/26/2015	MBS Paydown.....		20,457	20,457	20,764	20,452		5		5		20,457			0	36	06/26/2037
74928D	AV	7		12/26/2015	MBS Paydown.....		285,273	285,273	138,674	162,337		10,212		10,212		285,273			0	2,759	06/26/2037
74928D	AV	7		12/26/2015	Pass-Through Loss.....			46,057	18,921					0		46,057		(46,057)	(46,057)		06/26/2037
74928D	AV	7		12/31/2015	Book Value Adjustment.....									0		(46,057)		46,057	46,057		06/26/2037
74928F	AY	6		12/26/2015	MBS Paydown.....		540,809	540,809	306,372	300,289				0		540,809			0	16,303	03/26/2036
74928F	AY	6		12/26/2015	Pass-Through Loss.....			57,451	32,546					0		57,451		(57,451)	(57,451)		03/26/2036
74928F	AY	6		12/31/2015	Book Value Adjustment.....									0		(57,451)		57,451	57,451		03/26/2036
74928H	AA	4		12/16/2015	MBS Paydown.....		169,417	169,417	171,032	169,491		452		452		169,417			0	5,345	09/16/2039
74928U	AL	1		12/26/2015	MBS Paydown.....		271,527	271,527	263,381	265,611		3,927		3,927		271,527			0	6,394	08/25/2036
74928U	AM	9		12/26/2015	Pass-Through Loss.....			30,427	21,456			(50)		(50)		30,427		(30,427)	(30,427)		08/25/2036
74928U	AM	9		12/31/2015	Book Value Adjustment.....				4,676					0		(30,427)		30,427	30,427		08/25/2036
74928U	AS	6		12/26/2015	MBS Paydown.....		131,222	131,222	126,630	128,032		1,932		1,932		131,222			0	2,028	10/25/2036
74930A	BE	6		12/16/2015	MBS Paydown.....		164,402	164,402	174,857	168,500		(4,539)		(4,539)		164,402			0	7,928	09/16/2040
74930V	AA	9		12/26/2015	MBS Paydown.....		387,636	387,636	373,100	372,177		779		779		387,636			0	5,815	05/26/2036
74935T	AA	9		12/15/2015	MBS Paydown.....		175,706	175,706	175,706	175,706				0		175,706			0	6,769	11/15/2044

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E14.13

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....	..	12/10/2015.	MBS Paydown.....	.....	646,226	646,226	275,723	291,053	.....	29,564	.....	29,564	.....	646,226	.....	.....	.....0	2,695	03/10/2037.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017.....	..	11/15/2015.	Paydown.....	.....	78,431	78,431	77,437	78,260	.....	75	.....	75	.....	78,431	.....	.....	.....0	3,770	05/15/2017.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	..	12/25/2015.	MBS Paydown.....	.....	57,745	57,745	41,576	43,167	.....	8,315	.....	8,315	.....	57,745	.....	.....	.....0	1,384	09/25/2037.
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	..	12/25/2015.	MBS Paydown.....	.....	121,850	121,850	121,837	81,620	.....	7,333	.....	7,333	.....	121,850	.....	.....	.....0	3,231	07/25/2034.
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34.....	..	12/25/2015.	Pass-Through Loss.....	.....	2,228	2,228	2,228	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	07/25/2034.
760985 UA 7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33.....	..	12/25/2015.	MBS Paydown.....	.....	32,599	32,599	32,583	30,118	.....	(890)	.....	(890)	.....	32,599	.....	.....	.....0	1,089	04/25/2033.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34.....	..	12/25/2015.	MBS Paydown.....	.....	238,028	238,028	218,093	232,711	.....	5,227	.....	5,227	.....	238,028	.....	.....	.....0	5,512	03/25/2034.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	05/26/2015.	Book Value Adjustment.....	.....	832	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	832	832	.....	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	12/25/2015.	MBS Paydown.....	.....	112,308	112,308	103,183	82,611	.....	2,334	.....	2,334	.....	112,308	.....	.....	.....0	4,401	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	12/25/2015.	Pass-Through Loss.....	.....	37,701	37,701	34,638	.....	.....	.....	.....	0	.....	24,152	.....	(24,152)	(24,152)	.....	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	(23,320)	.....	23,320	23,320	.....	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	12/25/2015.	MBS Paydown.....	.....	41,320	41,320	41,294	29,818	.....	106	.....	106	.....	41,320	.....	.....	.....0	1,280	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	12/25/2015.	Pass-Through Loss.....	.....	13,649	13,649	13,640	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	02/25/2036.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33.....	..	11/25/2015.	MBS Paydown.....	.....	669,754	669,754	690,893	682,679	.....	(12,925)	.....	(12,925)	.....	669,754	.....	.....	.....0	30,632	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	..	12/25/2015.	MBS Paydown.....	.....	75,005	75,005	76,740	76,038	.....	(1,127)	.....	(1,127)	.....	75,005	.....	.....	.....0	2,480	03/25/2033.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....	..	12/25/2015.	MBS Paydown.....	.....	254,835	254,835	239,704	239,873	.....	12,203	.....	12,203	.....	254,835	.....	.....	.....0	3,455	03/25/2035.
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35.....	..	12/25/2015.	MBS Paydown.....	.....	56,400	56,400	33,417	44,474	.....	2,910	.....	2,910	.....	56,400	.....	.....	.....0	359	09/25/2035.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	..	03/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	12,742	.....	.....	.....0	.....	10/25/2032.
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....	..	04/25/2015.	MBS Paydown.....	.....	26,744	26,744	23,786	10,258	.....	(0)	.....	(0)	.....	14,002	.....	.....	.....0	221	10/25/2032.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	..	12/25/2015.	MBS Paydown.....	.....	416,550	416,550	402,248	410,629	.....	3,821	.....	3,821	.....	416,550	.....	.....	.....0	11,157	09/25/2034.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....	..	11/15/2015.	MBS Paydown.....	.....	161,196	161,196	161,008	161,148	.....	10	.....	10	.....	161,196	.....	.....	.....0	5,533	05/17/2021.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	..	12/15/2015.	MBS Paydown.....	.....	449,475	449,475	449,475	.....	.....	.....	.....	.....	.....	449,475	.....	.....	.....0	9,099	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	..	12/15/2015.	MBS Paydown.....	.....	329,883	329,883	329,883	329,883	.....	.....	.....	.....	.....	329,883	.....	.....	.....0	6,214	05/16/2044.
786514 BU 2	SAFEWAY INC 4.75 12/01/2021.....	..	02/02/2015.	Cash Tender.....	.....	1,010,000	1,000,000	997,490	998,136	.....	1,864	.....	1,864	.....	1,000,000	.....	10,000	10,000	8,049	12/01/2021.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022.....	R	03/25/2015.	Sinking Fund Redemption.....	.....	61,333	61,333	61,333	61,303	.....	(8)	.....	(8)	.....	61,333	.....	.....	.....0	1,812	09/25/2022.
81013T AB 7	IBERDROLA INTL 5.375 03/15/2015.....	R	03/15/2015.	Maturity.....	.....	1,000,000	1,000,000	999,930	999,998	.....	2	.....	2	.....	1,000,000	.....	.....	.....0	26,875	03/15/2015.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043.....	..	12/25/2015.	MBS Paydown.....	.....	333,406	333,406	315,642	316,216	.....	4,564	.....	4,564	.....	333,406	.....	.....	.....0	4,661	05/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043.....	..	12/25/2015.	MBS Paydown.....	.....	484,559	484,559	478,048	478,287	.....	3,173	.....	3,173	.....	484,559	.....	.....	.....0	8,952	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043.....	..	12/25/2015.	MBS Paydown.....	.....	578,596	578,596	518,325	518,405	.....	21,604	.....	21,604	.....	578,596	.....	.....	.....0	5,932	02/25/2043.
826552 AA 9	SIAL-CALL 12/15 3.375 11/01/2020.....	..	12/18/2015.	Make Whole Call.....	.....	2,146,260	2,000,000	1,998,300	1,998,944	.....	1,056	.....	1,056	.....	2,000,000	.....	146,260	146,260	76,313	11/01/2020.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....	..	12/15/2015.	MBS Paydown.....	.....	137,807	137,807	137,433	137,508	.....	169	.....	169	.....	137,807	.....	.....	.....0	2,020	03/17/2025.
83367T AD 1	SOCIETE GENERALE 3.10 09/14/2015.....	R	09/14/2015.	Maturity.....	.....	1,000,000	1,000,000	999,680	999,952	.....	48	.....	48	.....	1,000,000	.....	.....	.....0	31,000	09/14/2015.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....	..	07/20/2015.	MBS Paydown.....	.....	19,339	19,339	19,339	19,339	.....	.....	.....	0	.....	19,339	.....	.....	.....0	536	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45.....	..	08/20/2015.	MBS Paydown.....	.....	11,643	11,643	11,636	.....	.....	(0)	.....	(0)	.....	11,643	.....	.....	.....0	9	08/21/2045.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....	..	03/25/2015.	RBC CAPITAL MARKETS.....	.....	585,595	553,100	561,569	557,931	.....	(347)	.....	(347)	.....	557,623	.....	27,972	27,972	7,519	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041.....	..	12/20/2015.	MBS Paydown.....	.....	43,875	43,875	43,882	43,918	.....	(3)	.....	(3)	.....	43,875	.....	.....	.....0	1,217	05/20/2041.
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19.....	..	01/02/2015.	Sinking Fund Redemption.....	.....	265,876	265,876	235,300	251,371	.....	20	.....	20	.....	265,876	.....	.....	.....0	8,681	07/02/2019.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23.....	..	12/25/2015.	MBS Paydown.....	.....	618,060	618,060	618,019	618,023	.....	10	.....	10	.....	618,060	.....	.....	.....0	8,778	05/25/2023.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....	..	12/25/2015.	MBS Paydown.....	.....	167,060	167,060	152,025	152,759	.....	12,305	.....	12,305	.....	167,060	.....	.....	.....0	2,994	01/25/2037.
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045.....	..	12/20/2015.	MBS Paydown.....	.....	2,083	2,083	2,050	.....	.....	1	.....	1	.....	2,083	.....	.....	.....0	22	04/20/2045.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....	..	12/25/2015.	MBS Paydown.....	.....	292,641	292,641	204,849	200,416	.....	50,677	.....	50,677	.....	292,641	.....	.....	.....0	493	08/25/2035.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	..	12/25/2015.	MBS Paydown.....	.....	374,336	374,336	261,808	284,258	.....	31,690	.....	31,690	.....	374,336	.....	.....	.....0	715	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....	..	12/25/2015.	MBS Paydown.....		124,328	124,328	100,715	101,022		175		175		124,328			0	3,611	05/25/2036.

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....		..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....10,577	8,309	.....	.....	.....	.....	.....0	.....	.....10,577	.....	.....(10,577)	(10,577)	.....	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....		..	12/31/2015.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....(10,577)	.....	.....10,577	10,577	.....	05/25/2036.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024.....		..	10/15/2015.	MBS Paydown.....	.....	.....97,299	97,299	95,201	96,193	.....	.....(5,690)	.....	.....(5,690)	.....	.....97,299	.....	.....0	0	630	01/15/2024.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....		..	12/20/2015.	MBS Paydown.....	.....	.....290,000	290,000	290,200	290,170	.....	.....(21)	.....	.....(21)	.....	.....290,000	.....	.....0	0	4,436	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038.....		..	12/20/2015.	MBS Paydown.....	.....	.....150,000	150,000	149,936	149,943	.....	.....6	.....	.....6	.....	.....150,000	.....	.....0	0	2,884	11/20/2038.
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	0	76,875	05/15/2015.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035.....		..	12/25/2015.	MBS Paydown.....	.....	.....1,178,071	1,178,071	1,007,250	1,166,734	.....	.....7,687	.....	.....7,687	.....	.....1,178,071	.....	.....0	0	5,036	07/25/2035.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....		..	12/25/2015.	MBS Paydown.....	.....	.....92,328	92,328	48,011	55,008	.....	.....28,044	.....	.....28,044	.....	.....92,328	.....	.....0	0	276	08/25/2038.
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022.....		R	02/27/2015.	Cash Tender.....	.....	.....614,023	606,000	604,800	605,017	.....	.....9	.....	.....9	.....	.....606,000	.....	.....8,023	8,023	.....	12/18/2022.
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021.....		R	02/27/2015.	Cash Tender.....	.....	.....583,505	549,000	546,996	547,549	.....	.....1,451	.....	.....1,451	.....	.....549,000	.....	.....34,505	34,505	3,270	11/10/2021.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		..	12/16/2015.	MBS Paydown.....	.....	.....80,265	80,265	80,265	80,265	.....	.....	.....	.....0	.....	.....80,265	.....	.....0	0	2,863	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		..	12/16/2015.	MBS Paydown.....	.....	.....165,523	165,523	171,665	170,972	.....	.....(1,445)	.....	.....(1,445)	.....	.....165,523	.....	.....0	0	4,662	10/16/2040.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....		..	12/15/2015.	MBS Paydown.....	.....	.....101,522	101,522	101,522	101,522	.....	.....(0)	.....	.....(0)	.....	.....101,522	.....	.....0	0	2,324	07/15/2041.
902118 BL 1	TYC-CALL09/15 8.50 01/15/2019.....		R	09/16/2015.	Cash Tender.....	.....	.....1,220,750	1,000,000	1,213,060	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....220,750	220,750	99,403	01/15/2019.
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20.....		R	12/18/2015.	Cash Tender.....	.....	.....1,960,094	1,952,000	1,967,518	1,961,570	.....	.....(1,476)	.....	.....(1,476)	.....	.....1,960,094	.....	.....0	0	336,835	08/04/2020.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19.....		..	08/23/2015.	Sinking Fund Redemption.....	.....	.....81,651	81,651	78,602	80,859	.....	.....175	.....	.....175	.....	.....81,651	.....	.....0	0	4,122	02/23/2019.
90783T AC 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....		..	07/02/2015.	Sinking Fund Redemption.....	.....	.....495,157	495,157	495,157	495,157	.....	.....	.....	.....0	.....	.....495,157	.....	.....0	0	14,199	07/02/2025.
908594 AA 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	0	2,141	05/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22.....		..	07/02/2015.	Sinking Fund Redemption.....	.....	.....38,327	38,327	36,986	37,334	.....	.....36	.....	.....36	.....	.....38,327	.....	.....0	0	1,816	07/02/2022.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026.....		..	10/11/2015.	Sinking Fund Redemption.....	.....	.....29,720	29,720	29,720	29,721	.....	.....(0)	.....	.....(0)	.....	.....29,720	.....	.....0	0	1,189	04/11/2026.
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	0	17,400	11/14/2022.
92328C AC 9	VENTR 2012-11A C CLO FLT 11/14/2022.....		..	05/14/2015.	MBS Paydown.....	.....	.....2,000,000	2,000,000	1,948,286	1,948,286	.....	.....51,714	.....	.....51,714	.....	.....2,000,000	.....	.....0	0	35,140	11/14/2022.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023.....		R	10/23/2015.	Sinking Fund Redemption.....	.....	.....320,419	320,419	320,419	320,420	.....	.....(0)	.....	.....(0)	.....	.....320,419	.....	.....0	0	10,577	10/23/2023.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015.....		..	04/15/2015.	Sinking Fund Redemption.....	.....	.....134,042	134,042	134,089	130,859	.....	.....1,001	.....	.....1,001	.....	.....134,042	.....	.....0	0	1,146	11/15/2015.
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	.....	.....16,318	.....	.....16,318	.....	.....3,329,508	.....	.....0	0	57,450	11/15/2015.
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	0	28,454	11/15/2015.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		..	12/25/2015.	MBS Paydown.....	.....	.....25,659	25,659	20,085	11,822	.....	.....348	.....	.....348	.....	.....25,659	.....	.....0	0	111	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		..	12/25/2015.	Pass-Through Loss.....	.....	.....	.....13,766	10,776	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	07/25/2036.
94980G AH 4	WFHET 2004-2 A17 SEQ 5.0 5/25/2034.....		..	12/25/2015.	MBS Paydown.....	.....	.....319,940	319,940	300,427	316,785	.....	.....1,163	.....	.....1,163	.....	.....319,940	.....	.....0	0	11,646	05/25/2034.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034.....		..	10/25/2015.	MBS Paydown.....	.....	.....51,073	51,073	35,240	35,467	.....	.....9,055	.....	.....9,055	.....	.....51,073	.....	.....0	0	372	10/25/2034.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		..	12/25/2015.	MBS Paydown.....	.....	.....89,669	89,669	79,469	78,408	.....	.....6,277	.....	.....6,277	.....	.....89,669	.....	.....0	0	1,420	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037.....		..	12/25/2015.	MBS Paydown.....	.....	.....149,632	149,632	120,173	114,166	.....	.....10,764	.....	.....10,764	.....	.....149,632	.....	.....0	0	.....	12/28/2037.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033.....		..	04/25/2015.	MBS Paydown.....	.....	.....40,440	40,440	37,508	36,926	.....	.....3,514	.....	.....3,514	.....	.....40,440	.....	.....0	0	505	09/25/2033.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025.....		..	03/20/2015.	MBS Paydown.....	.....	.....148,220	148,220	150,953	150,372	.....	.....528	.....	.....528	.....	.....148,220	.....	.....0	0	911	08/20/2025.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025.....		..	03/30/2015.	AMHERST SECURITIES CORP.....	.....	.....1,203,284	1,191,846	1,213,820	1,209,154	.....	.....(3,713)	.....	.....(3,713)	.....	.....1,208,121	.....	.....(4,837)	(4,837)	15,017	08/20/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26.....		..	12/20/2015.	MBS Paydown.....	.....	.....364,407	364,407	363,012	362,404	.....	.....285	.....	.....285	.....	.....364,407	.....	.....0	0	4,022	12/20/2026.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28.....		..	12/20/2015.	MBS Paydown.....	.....	.....28,953	28,953	28,914	.....	.....	.....(0)	.....	.....(0)	.....	.....28,953	.....	.....0	0	28	07/20/2028.
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	0	3,788	06/15/2027.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....		..	08/13/2015.	Paydown.....	.....	.....987,211	746,012	746,012	746,012	.....	.....0	.....	.....0	.....	.....746,012	.....	.....241,199	241,199	28,743	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031.....		..	08/15/2015.	Distribution.....	.....	.....2,115	2,115	2,115	2,115	.....	.....	.....	.....0	.....	.....2,115	.....	.....0	0	3,883	09/15/2031.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....		..	12/15/2015.	Paydown.....	.....	.....23,959	23,959	23,959	23,959	.....	.....	.....	.....0	.....	.....23,959	.....	.....0	0	873	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....		..	12/15/2015.	Paydown.....	.....	.....29,334	29,334	29,334	29,334	.....	.....	.....	.....0	.....	.....29,334	.....	.....0	0	1,069	05/15/2034.

SCHEDULE D - PART 4

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

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification			Description																				
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.	
97652P	AL	5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044.....	..	12/20/2015.	MBS Paydown.....	.....	.....418,901	418,901	416,283	416,221	.....	.....901	.....	.....901	418,901	.....	.....	.....	.....0	6,251	06/20/2044.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						.....	.....231,751,487	232,013,818	225,320,768	223,627,403	0	2,205,696	0	2,205,696	0	229,407,383	0	2,344,104	2,344,104	7,614,869	XXX	
Bonds - Hybrid Securities																							
44841Y	AA	4	HUTCHINSON WHAMPOA INTL 6.00 VR.....	R	10/28/2015.	Call.....	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	60,000	10/28/2020.	
4899999.	Total - Bonds - Hybrid Securities.....						.....	.....1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,000	XXX	
8399997.	Total - Bonds - Part 4.....						.....	.....243,601,370	243,863,701	235,615,096	235,401,764	0	2,280,407	0	2,280,407	0	241,257,265	0	2,344,105	2,344,105	7,857,222	XXX	
8399998.	Total - Bonds - Summary Item from Part 5.....						.....	.....6,015,104	6,000,000	5,981,974	.....	.....	.....	.....29,858	29,858	6,011,832	.....	.....3,272	3,272	42,900	XXX		
8399999.	Total - Bonds.....						.....	.....249,616,474	249,863,701	241,597,070	235,401,764	0	2,310,265	0	2,310,265	0	247,269,097	0	2,347,377	2,347,377	7,900,122	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....						.....	.....249,616,474	XXX	241,597,070	235,401,764	0	2,310,265	0	2,310,265	0	247,269,097	0	2,347,377	2,347,377	7,900,122	XXX	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
	12	13	14										15	16								
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																						
04015K	AA	8	ARES FINANCE CO II 5.25 09/01/2025.....	..	08/13/2015	BANC OF AMERICA SECURITIES.....	11/05/2015	Call.....	2,000,000	1,970,240	2,020,000	2,000,000		29,760		29,760			20,000	20,000	22,458	
172967	JP	7	CITIGROUP INC 3.30 04/27/2025.....	..	04/22/2015	CITIGROUP.....	12/07/2015	CITIGROUP.....	1,000,000	998,140	981,510	998,238		98		98			(16,728)	(16,728)	20,442	
95058X	AC	2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45.....	..	05/19/2015	GUGGENHEIM CAPITAL MARKET.....	05/20/2015	WELLS FARGO BROKERAGE SERVICES.....	3,000,000	3,013,594	3,013,594	3,013,594				0			0	0	20,442	
3899999	Total - Bonds - Industrial and Miscellaneous.....								6,000,000	5,981,974	6,015,104	6,011,832	0	29,858	0	29,858	0	0	3,272	3,272	42,900	0
8399998	Total - Bonds.....								6,000,000	5,981,974	6,015,104	6,011,832	0	29,858	0	29,858	0	0	3,272	3,272	42,900	0
9999999	Total - Bonds, Preferred and Common Stocks.....									5,981,974	6,015,104	6,011,832	0	29,858	0	29,858	0	0	3,272	3,272	42,900	0

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.0.
2. Total amount of intangible assets nonadmitted \$.0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding

NONE

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SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F or ei g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252	30	7		12/31/2015	The Bank of New York Mellon.....	...XXX....	33,207,439						33,207,439	645		0.050	0.050	Mtly...	3,918	
8899999. Total - Exempt Money Market Mutual Funds.....							33,207,439	0	0	0	0	XXX.....	33,207,439	645	0	XXX	XXX	XXX	3,918	0
9199999. Total - Short-Term Investments.....							33,207,439	0	0	0	0	XXX.....	33,207,439	645	0	XXX	XXX	XXX	3,918	0

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ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
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	.....	77,897	*#.....	77,897	72,039	.....	(64,443)	.....	.....	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	.....	120,899	*#.....	120,899	110,678	.....	(112,432)	.....	.....	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	.....	60,520	*#.....	60,520	55,018	.....	(60,527)	.....	.....	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	.....	139,330	*#.....	139,330	127,268	.....	(132,689)	.....	.....	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	.....	55,828	*#.....	55,828	51,461	.....	(48,031)	.....	.....	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	.....	76,125	*#.....	76,125	68,395	.....	(85,030)	.....	.....	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	.....	90,045	*#.....	90,045	81,136	.....	(97,994)	.....	.....	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	.....	55,126	*#.....	55,126	48,962	.....	(67,799)	.....	.....	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	.....	4,295	*#.....	4,295	(4,179)	.....	(42,370)	.....	.....	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	.....	86,929	*#.....	86,929	63,476	.....	(117,266)	.....	.....	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	.....	75,362	*#.....	75,362	55,737	.....	(98,127)	.....	.....	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	.....	48,501	*#.....	48,501	34,544	.....	(69,785)	.....	.....	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	.....	3	*#.....	3	(8,435)	.....	(42,190)	.....	.....	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	.....	34,051	*#.....	34,051	17,339	.....	(83,556)	.....	.....	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	.....	32,339	*#.....	32,339	16,041	.....	(81,490)	.....	.....	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	.....	20,234	*#.....	20,234	9,156	.....	(55,390)	.....	.....	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	.....	137,052	*#.....	137,052	87,119	.....	(149,798)	.....	.....	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	.....	13,505	*#.....	13,505	8,435	.....	(15,210)	.....	.....	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	.....	26,012	*#.....	26,012	16,126	.....	(29,658)	.....	.....	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	.....	1,858	*#.....	1,858	(9,668)	.....	(34,577)	.....	.....	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	.....	12,848	*#.....	12,848	6,323	.....	(19,575)	.....	.....	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	.....	10,323	*#.....	10,323	5,011	.....	(15,938)	.....	.....	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	.....	17,218	*#.....	17,218	7,917	.....	(27,903)	.....	.....	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	.....	309	*#.....	309	(14,425)	.....	(44,204)	.....	.....	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	.....	106,511	*#.....	106,511	54,936	.....	(154,724)	.....	.....	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	.....	4,043	*#.....	4,043	(19,922)	.....	(47,930)	.....	.....	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	.....	62,271	*#.....	62,271	32,494	.....	(59,555)	.....	.....	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	.....	27,980	*#.....	27,980	14,410	.....	(27,140)	.....	.....	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	.....	135,271	*#.....	135,271	72,363	.....	(125,818)	.....	.....	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	.....	35,042	*#.....	35,042	15,850	.....	(38,386)	.....	.....	1.....	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	.....	108,522	*#.....	108,522	52,818	.....	(111,409)	.....	.....	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	.....	66,685	*#.....	66,685	31,504	.....	(70,363)	.....	.....	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	.....	2,289	*#.....	2,289	(15,421)	.....	(35,421)	.....	.....	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	.....	9,154	*#.....	9,154	(23,624)	.....	(45,888)	.....	.....	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	.....	142,051	*#.....	142,051	65,936	.....	(106,561)	.....	.....	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	.....	77,443	*#.....	77,443	35,162	.....	(59,195)	.....	.....	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	.....	42,072	*#.....	42,072	18,313	.....	(33,263)	.....	.....	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	.....	46,022	*#.....	46,022	12,546	.....	(46,867)	.....	.....	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	.....	97,841	*#.....	97,841	28,027	.....	(97,741)	.....	.....	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	.....	34,687	*#.....	34,687	7,852	.....	(37,570)	.....	.....	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	.....	1,245	*#.....	1,245	(21,865)	.....	(32,353)	.....	.....	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	.....	10,160	*#.....	10,160	(22,324)	.....	(32,484)	.....	.....	1.....	B.....

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	06/07/2015	06/06/2016	.....	9,085,331	...2.092.8300	.....	.....170,738	.....	.....134,408	*#.....	134,408	49,038	.....	.....(85,369)	.....	.....	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	.....	.....106,050	*#.....	106,050	37,391	.....	.....(68,659)	.....	.....	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	.....	.....46,469	*#.....	46,469	11,966	.....	.....(34,503)	.....	.....	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	.....	.....71,261	*#.....	71,261	20,424	.....	.....(50,838)	.....	.....	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	.....	.....121,409	*#.....	121,409	35,270	.....	.....(86,138)	.....	.....	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	.....	.....19,213	*#.....	19,213	5,364	.....	.....(13,849)	.....	.....	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	.....	.....7,519	*#.....	7,519	(25,169)	.....	.....(32,689)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	07/07/2015	07/06/2016	.....	959,911	...2.068.7600	.....	.....23,390	.....	.....21,621	*#.....	21,621	7,977	.....	.....(9,746)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	07/07/2015	07/06/2016	.....	3,645,591	...2.068.7600	.....	.....78,489	.....	.....73,600	*#.....	73,600	27,815	.....	.....(32,704)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	07/07/2015	07/06/2016	.....	8,589,121	...2.068.7600	.....	.....161,838	.....	.....153,472	*#.....	153,472	59,066	.....	.....(67,432)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	07/07/2015	07/06/2016	.....	3,165,524	...2.068.7600	.....	.....65,674	.....	.....26,647	*#.....	26,647	(11,663)	.....	.....(27,364)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	07/21/2015	07/20/2016	.....	10,061,970	...2.128.2800	.....	.....196,485	.....	.....139,875	*#.....	139,875	25,259	.....	.....(81,869)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	07/21/2015	07/20/2016	.....	6,195,757	...2.128.2800	.....	.....129,401	.....	.....91,102	*#.....	91,102	15,618	.....	.....(53,917)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	07/21/2015	07/20/2016	.....	3,859,948	...2.128.2800	.....	.....75,593	.....	.....8,709	*#.....	8,709	(35,387)	.....	.....(31,497)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	08/07/2015	08/06/2016	.....	1,725,340	...2.083.5600	.....	.....37,412	.....	.....34,524	*#.....	34,524	9,582	.....	.....(12,471)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	08/07/2015	08/06/2016	.....	2,493,985	...2.083.5600	.....	.....49,292	.....	.....45,766	*#.....	45,766	12,905	.....	.....(16,431)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	08/07/2015	08/06/2016	.....	10,620,920	...2.083.5600	.....	.....189,117	.....	.....176,362	*#.....	176,362	50,284	.....	.....(63,039)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2015	08/06/2016	.....	2,210,018	...2.083.5600	.....	.....59,717	.....	.....53,392	*#.....	53,392	13,581	.....	.....(19,906)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	08/07/2015	08/06/2016	.....	3,454,615	...2.083.5600	.....	.....69,986	.....	.....28,166	*#.....	28,166	(18,491)	.....	.....(23,329)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	08/21/2015	08/20/2016	.....	8,714,160	...2.035.7300	.....	.....155,728	.....	.....180,637	*#.....	180,637	76,818	.....	.....(51,909)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	08/21/2015	08/20/2016	.....	2,504,165	...2.035.7300	.....	.....49,942	.....	.....57,938	*#.....	57,938	24,643	.....	.....(16,647)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	08/21/2015	08/20/2016	.....	1,564,045	...2.035.7300	.....	.....35,741	.....	.....41,564	*#.....	41,564	17,736	.....	.....(11,914)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	08/21/2015	08/20/2016	.....	2,788,418	...2.035.7300	.....	.....53,762	.....	.....46,848	*#.....	46,848	11,006	.....	.....(17,921)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	09/08/2015	09/06/2016	.....	1,036,360	...1.921.2200	.....	.....22,731	.....	.....27,854	*#.....	27,854	10,806	.....	.....(5,683)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	09/08/2015	09/06/2016	.....	3,043,076	...1.921.2200	.....	.....75,870	.....	.....93,162	*#.....	93,162	36,259	.....	.....(18,968)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	09/08/2015	09/06/2016	.....	8,626,865	...1.921.2200	.....	.....180,465	.....	.....220,956	*#.....	220,956	85,607	.....	.....(45,116)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	09/08/2015	09/06/2016	.....	2,434,428	...1.921.2200	.....	.....64,877	.....	.....87,314	*#.....	87,314	38,656	.....	.....(16,219)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	09/21/2015	09/20/2016	.....	2,225,809	...1.958.0300	.....	.....48,096	.....	.....56,108	*#.....	56,108	20,036	.....	.....(12,024)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	09/21/2015	09/20/2016	.....	10,121,242	...1.958.0300	.....	.....205,988	.....	.....240,289	*#.....	240,289	85,798	.....	.....(51,497)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/21/2015	09/20/2016	.....	2,588,861	...1.958.0300	.....	.....61,799	.....	.....72,724	*#.....	72,724	26,375	.....	.....(15,450)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	09/21/2015	09/20/2016	.....	3,175,504	...1.958.0300	.....	.....80,943	.....	.....97,978	*#.....	97,978	37,271	.....	.....(20,236)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	10/07/2015	10/06/2016	.....	1,328,337	...1.979.9200	.....	.....32,378	.....	.....37,875	*#.....	37,875	10,893	.....	.....(5,396)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	10/07/2015	10/06/2016	.....	2,071,039	...1.979.9200	.....	.....46,192	.....	.....54,037	*#.....	54,037	15,543	.....	.....(7,699)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	10/07/2015	10/06/2016	.....	2,291,867	...1.979.9200	.....	.....57,889	.....	.....67,775	*#.....	67,775	19,533	.....	.....(9,648)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	10/07/2015	10/06/2016	.....	3,577,029	...1.979.9200	.....	.....82,492	.....	.....102,291	*#.....	102,291	33,548	.....	.....(13,749)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	10/07/2015	10/06/2016	.....	10,325,520	...1.979.9200	.....	.....203,129	.....	.....238,103	*#.....	238,103	68,829	.....	.....(33,855)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2015	10/20/2016	.....	2,030,770	...2.030.7700	.....	.....46,774	.....	.....48,624	*#.....	48,624	9,646	.....	.....(7,796)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2015	10/20/2016	.....	1,624,616	...2.030.7700	.....	.....34,083	.....	.....35,425	*#.....	35,425	7,022	.....	.....(5,681)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2015	10/20/2016	.....	11,169,235	...2.030.7700	.....	.....221,288	.....	.....229,985	*#.....	229,985	45,578	.....	.....(36,881)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2015	10/20/2016	.....	2,956,821	...2.030.7700	.....	.....64,938	.....	.....62,069	*#.....	62,069	7,954	.....	.....(10,823)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	11/09/2015	11/06/2016	.....	11,125,760	...2.099.2000	.....	.....206,174	.....	.....187,335	*#.....	187,335	(1,658)	.....	.....(17,181)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	11/09/2015	11/06/2016	.....	1,049,600	...2.099.2000	.....	.....21,955	.....	.....19,871	*#.....	19,871	(255)	.....	.....(1,830)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	11/09/2015	11/06/2016	.....	1,679,360	...2.099.2000	.....	.....37,777	.....	.....34,245	*#.....	34,245	(384)	.....	.....(3,148)	.....	.....	1.....	B.....

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.11/09/2015	.11/06/2016	.....	1,679,360	...2.099.2000	.....	...44,105	.....	...39,704	*#.....	...39,704	(725)	.....	.....(3,675)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.11/09/2015	.11/06/2016	.....	1,259,520	...2.099.2000	.....	...24,667	.....	...22,422	*#.....	...22,422	(189)	.....	.....(2,056)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.11/09/2015	.11/06/2016	.....	4,145,652	...2.099.2000	.....	...80,298	.....	...57,818	*#.....	...57,818	(15,789)	.....	.....(6,692)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.11/23/2015	.11/20/2016	.....	1,583,781	...2.089.1700	.....	...38,784	.....	...33,442	*#.....	...33,442	(2,110)	.....	.....(3,232)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	.11/23/2015	.11/20/2016	.....	9,832,930	...2.089.1700	.....	...199,843	.....	...174,537	*#.....	...174,537	(8,653)	.....	.....(16,654)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	.11/23/2015	.11/20/2016	.....	1,851,520	...2.089.1700	.....	...39,855	.....	...34,742	*#.....	...34,742	(1,791)	.....	.....(3,321)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	.11/23/2015	.11/20/2016	.....	1,200,754	...2.089.1700	.....	...31,410	.....	...27,158	*#.....	...27,158	(1,634)	.....	.....(2,618)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.11/23/2015	.11/20/2016	.....	2,873,027	...2.089.1700	.....	...67,642	.....	...43,357	*#.....	...43,357	(18,648)	.....	.....(5,637)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/07/2015	.12/06/2016	.....	1,353,202	...2.091.6900	.....	...29,539	.....	...26,530	*#.....	...26,530	(3,009)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/07/2015	.12/06/2016	.....	1,451,044	...2.091.6900	.....	...35,713	.....	...32,041	*#.....	...32,041	(3,672)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.12/07/2015	.12/06/2016	.....	1,464,183	...2.091.6900	.....	...29,618	.....	...26,680	*#.....	...26,680	(2,937)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	.12/07/2015	.12/06/2016	.....	836,676	...2.091.6900	.....	...23,104	.....	...20,737	*#.....	...20,737	(2,368)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	.12/07/2015	.12/06/2016	.....	10,392,663	...2.091.6900	.....	...198,344	.....	...178,883	*#.....	...178,883	(19,461)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	.12/07/2015	.12/06/2016	.....	3,339,917	...2.091.6900	.....	...68,165	.....	...52,452	*#.....	...52,452	(15,714)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/21/2015	.12/20/2016	.....	11,365,288	...2.005.5500	.....	...228,774	.....	...241,779	*#.....	...241,779	13,006	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/21/2015	.12/20/2016	.....	1,987,132	...2.005.5500	.....	...42,387	.....	...44,861	*#.....	...44,861	...2,474	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/21/2015	.12/20/2016	.....	1,074,032	...2.005.5500	.....	...24,999	.....	...26,452	*#.....	...26,452	...1,453	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	.12/21/2015	.12/20/2016	.....	1,573,536	...2.005.5500	.....	...43,529	.....	...46,183	*#.....	...46,183	...2,654	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	.12/21/2015	.12/20/2016	.....	3,187,207	...2.005.5500	.....	...73,929	.....	...77,500	*#.....	...77,500	...3,570	.....	.....	.....	.....	1.....	B.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										0	...9,016,225	0	...7,113,747	XXX.....	...7,113,747	...2,149,073	0	...(4,051,552)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										0	...9,016,225	0	...7,113,747	XXX.....	...7,113,747	...2,149,073	0	...(4,051,552)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										0	...9,016,225	0	...7,113,747	XXX.....	...7,113,747	...2,149,073	0	...(4,051,552)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										0	...9,016,225	0	...7,113,747	XXX.....	...7,113,747	...2,149,073	0	...(4,051,552)	0	0	XXX	XXX
1409999. Total-Hedging Other.....										0	...9,016,225	0	...7,113,747	XXX.....	...7,113,747	...2,149,073	0	...(4,051,552)	0	0	XXX	XXX
1449999. TOTAL.....										0	...9,016,225	0	...7,113,747	XXX.....	...7,113,747	...2,149,073	0	...(4,051,552)	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	A	Equity Index
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index.

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central se	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014.	01/06/2015.	01/06/2015.			..4,756,977	..1,826.7700	91,558			183,142		*#.	(175,325)	.....	.....(7,630)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014.	01/06/2015.	01/06/2015.			..6,022,655	..1,826.7700	119,809			240,904		*#.	(230,659)	.....	.....(9,984)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014.	01/06/2015.	01/06/2015.			..2,680,776	..1,826.7700	60,666			124,649		*#.	(119,422)	.....	.....(5,056)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	01/07/2014.	01/06/2015.	01/06/2015.			..447,345	..1,826.7700	11,287			23,709		*#.	(22,724)	.....	.....(941)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	01/07/2014.	01/06/2015.	01/06/2015.			..2,003,877	..1,826.7700	39,918			91,177		*#.	(87,847)	.....	.....(3,327)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	01/21/2014.	01/20/2015.	01/20/2015.			..4,625,243	..1,838.7000	86,785			175,758		*#.	(162,762)	.....	.....(7,232)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	01/21/2014.	01/20/2015.	01/20/2015.			..2,147,324	..1,838.7000	48,150			100,926		*#.	(93,172)	.....	.....(4,013)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	01/21/2014.	01/20/2015.	01/20/2015.			..218,888	..1,838.7000	5,622			12,148		*#.	(11,172)	.....	.....(469)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	01/21/2014.	01/20/2015.	01/20/2015.			..1,979,040	..1,838.7000	38,048			91,036		*#.	(87,857)	.....	.....(3,171)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	ROYAL BANK OF CANADA...	01/21/2014.	01/20/2015.	01/20/2015.			..4,069,663	..1,838.7000	78,197			162,791		*#.	(150,787)	.....	.....(6,516)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	02/07/2014.	02/06/2015.	02/06/2015.			..5,590,710	..1,773.4300	107,752			209,640		*#.	(183,674)	.....	.....(17,959)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	02/07/2014.	02/06/2015.	02/06/2015.			..5,856,181	..1,773.4300	119,506			234,257		*#.	(205,214)	.....	.....(19,918)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	02/07/2014.	02/06/2015.	02/06/2015.			..2,658,806	..1,773.4300	60,659			120,974		*#.	(105,973)	.....	.....(10,110)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	02/07/2014.	02/06/2015.	02/06/2015.			..354,631	..1,773.4300	9,555			19,686		*#.	(17,236)	.....	.....(1,592)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	02/07/2014.	02/06/2015.	02/06/2015.			..1,808,302	..1,773.4300	39,023			84,082		*#.	(77,568)	.....	.....(6,504)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BNP PARIBAS NY.....	02/21/2014.	02/20/2015.	02/20/2015.			..2,069,829	..1,839.7800	41,042			97,282		*#.	(90,412)	.....	.....(6,840)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014.	02/20/2015.	02/20/2015.			..4,514,421	..1,839.7800	85,441			171,544		*#.	(144,131)	.....	.....(14,240)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014.	02/20/2015.	02/20/2015.			..4,060,964	..1,839.7800	80,346			162,436		*#.	(136,399)	.....	.....(13,391)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014.	02/20/2015.	02/20/2015.			..2,706,515	..1,839.7800	60,330			124,500		*#.	(104,337)	.....	.....(10,055)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	02/21/2014.	02/20/2015.	02/20/2015.			..226,508	..1,839.7800	5,979			12,798		*#.	(10,679)	.....	.....(996)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	03/07/2014.	03/06/2015.	03/06/2015.			..4,497,128	..1,877.0300	86,874			179,882		*#.	(132,416)	.....	.....(21,719)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BNP PARIBAS NY.....	03/07/2014.	03/06/2015.	03/06/2015.			..1,711,386	..1,877.0300	33,635			80,435		*#.	(70,636)	.....	.....(8,409)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	03/07/2014.	03/06/2015.	03/06/2015.			..4,889,558	..1,877.0300	91,772			188,257		*#.	(138,662)	.....	.....(22,943)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	03/07/2014.	03/06/2015.	03/06/2015.			..2,173,704	..1,877.0300	45,315			94,556		*#.	(69,326)	.....	.....(11,329)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	03/07/2014.	03/06/2015.	03/06/2015.			..357,519	..1,877.0300	8,720			18,770		*#.	(13,631)	.....	.....(2,180)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	03/21/2014.	03/20/2015.	03/20/2015.			..1,862,341	..1,872.0100	37,207			88,460		*#.	(77,288)	.....	.....(9,302)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	03/21/2014.	03/20/2015.	03/20/2015.			..5,531,714	..1,872.0100	102,744			210,205		*#.	(153,398)	.....	.....(25,686)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	03/21/2014.	03/20/2015.	03/20/2015.			..6,080,672	..1,872.0100	121,938			252,363		*#.	(183,627)	.....	.....(30,484)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	03/21/2014.	03/20/2015.	03/20/2015.			..1,615,459	..1,872.0100	34,708			72,696		*#.	(52,742)	.....	.....(8,677)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	04/07/2014.	04/06/2015.	04/06/2015.			..4,215,975	..1,865.0900	74,550			155,991		*#.	(107,515)	.....	.....(24,850)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	04/07/2014.	04/06/2015.	04/06/2015.			..6,075,411	..1,865.0900	114,792			243,012		*#.	(167,303)	.....	.....(38,264)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	04/07/2014.	04/06/2015.	04/06/2015.			..817,210	..1,865.0900	16,286			34,731		*#.	(23,872)	.....	.....(5,429)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	04/07/2014.	04/06/2015.	04/06/2015.			..2,402,178	..1,865.0900	43,701			112,902		*#.	(96,836)	.....	.....(14,567)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	04/07/2014.	04/06/2015.	04/06/2015.			..1,606,377	..1,865.0900	34,486			74,699		*#.	(51,244)	.....	.....(11,495)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	04/07/2014.	04/06/2015.	04/06/2015.			..1,314,376	..1,865.0900	30,663			67,690		*#.	(46,307)	.....	.....(10,221)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	04/21/2014.	04/20/2015.	04/20/2015.			..1,884,037	..1,864.8500	42,044			83,335		*#.	(59,045)	.....	.....(14,015)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	04/21/2014.	04/20/2015.	04/20/2015.			..998,160	..1,864.8500	22,887			51,405		*#.	(35,003)	.....	.....(7,629)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	ROYAL BANK OF CANADA...	04/21/2014.	04/20/2015.	04/20/2015.			..3,675,039	..1,864.8500	68,856			137,814		*#.	(93,056)	.....	.....(22,952)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	ROYAL BANK OF CANADA...	04/21/2014.	04/20/2015.	04/20/2015.			..8,400,390	..1,864.8500	166,490			335,994		*#.	(226,641)	.....	.....(55,497)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	04/21/2014.	04/20/2015.	04/20/2015.			..1,961,519	..1,864.8500	38,560			92,192		*#.	(77,205)	.....	.....(12,853)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/07/2014.	05/06/2015.	05/06/2015.			..4,454,354	..1,867.7200	81,993			164,811		*#.	(103,329)	.....	.....(34,164)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/07/2014.	05/06/2015.	05/06/2015.			..5,655,667	..1,867.7200	111,435			226,246		*#.	(141,740)	.....	.....(46,431)				B.....

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/07/2014.	05/06/2015.	05/06/2015.			1,060,742	1,867.7200	22,019			45,082		*#	(28,229)		(9,175)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/07/2014.	05/06/2015.	05/06/2015.	.....	.....	1,871,370	1,867.7200	40,018	.....	.....	82,340	.....	*#	(51,536)	.....	(16,674)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/07/2014.	05/06/2015.	05/06/2015.	.....	.....	1,853,602	1,867.7200	45,950	.....	.....	97,314	.....	*#	(60,732)	.....	(19,146)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	05/07/2014.	05/06/2015.	05/06/2015.	.....	.....	2,430,081	1,867.7200	48,388	.....	.....	116,649	.....	*#	(92,891)	.....	(20,162)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/21/2014.	05/20/2015.	05/20/2015.	.....	.....	3,391,668	1,872.8300	64,761	.....	.....	130,579	.....	*#	(80,788)	.....	(26,984)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/21/2014.	05/20/2015.	05/20/2015.	.....	.....	7,132,849	1,872.8300	143,774	.....	.....	292,454	.....	*#	(180,857)	.....	(59,906)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/21/2014.	05/20/2015.	05/20/2015.	.....	.....	1,714,244	1,872.8300	37,739	.....	.....	77,998	.....	*#	(48,191)	.....	(15,724)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	05/21/2014.	05/20/2015.	05/20/2015.	.....	.....	1,489,214	1,872.8300	40,482	.....	.....	87,864	.....	*#	(54,047)	.....	(16,868)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	05/21/2014.	05/20/2015.	05/20/2015.	.....	.....	2,036,637	1,872.8300	42,476	.....	.....	97,763	.....	*#	(74,917)	.....	(17,698)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BNP PARIBAS NY.....	06/09/2014.	06/06/2015.	06/06/2015.	.....	.....	4,207,908	1,949.4400	76,261	.....	.....	153,579	.....	*#	(68,222)	.....	(38,130)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	06/09/2014.	06/06/2015.	06/06/2015.	.....	.....	7,348,430	1,949.4400	147,199	.....	.....	301,295	.....	*#	(133,146)	.....	(73,600)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	06/09/2014.	06/06/2015.	06/06/2015.	.....	.....	1,034,715	1,949.4400	21,353	.....	.....	43,975	.....	*#	(19,407)	.....	(10,677)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	06/09/2014.	06/06/2015.	06/06/2015.	.....	.....	1,282,163	1,949.4400	29,774	.....	.....	62,826	.....	*#	(27,504)	.....	(14,887)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	06/09/2014.	06/06/2015.	06/06/2015.	.....	.....	2,089,687	1,949.4400	39,930	.....	.....	87,046	.....	*#	(46,225)	.....	(19,965)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	06/23/2014.	06/20/2015.	06/20/2015.	.....	.....	4,738,928	1,962.8700	87,083	.....	.....	180,079	.....	*#	(77,272)	.....	(43,542)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	06/23/2014.	06/20/2015.	06/20/2015.	.....	.....	4,632,169	1,962.8700	89,888	.....	.....	187,615	.....	*#	(80,251)	.....	(44,944)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	06/23/2014.	06/20/2015.	06/20/2015.	.....	.....	2,207,969	1,962.8700	52,621	.....	.....	114,815	.....	*#	(48,207)	.....	(26,311)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	06/23/2014.	06/20/2015.	06/20/2015.	.....	.....	3,146,704	1,962.8700	64,253	.....	.....	135,302	.....	*#	(57,684)	.....	(32,126)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	06/23/2014.	06/20/2015.	06/20/2015.	.....	.....	1,352,926	1,962.8700	24,496	.....	.....	58,876	.....	*#	(25,928)	.....	(12,248)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	07/07/2014.	07/06/2015.	07/06/2015.	.....	.....	6,173,149	1,985.4400	108,853	.....	.....	231,481	.....	*#	(84,545)	.....	(63,498)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	07/07/2014.	07/06/2015.	07/06/2015.	.....	.....	680,124	1,985.4400	14,233	.....	.....	28,542	.....	*#	(11,160)	.....	(8,303)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	07/07/2014.	07/06/2015.	07/06/2015.	.....	.....	4,105,638	1,985.4400	81,350	.....	.....	172,295	.....	*#	(63,432)	.....	(47,454)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	CREDIT SUISSE.....	07/07/2014.	07/06/2015.	07/06/2015.	.....	.....	500,710	1,985.4400	11,402	.....	.....	21,013	.....	*#	(8,986)	.....	(6,651)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	07/07/2014.	07/06/2015.	07/06/2015.	.....	.....	2,297,055	1,985.4400	39,556	.....	.....	60,332	.....	*#	(31,911)	.....	(23,074)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	07/21/2014.	07/20/2015.	07/20/2015.	.....	.....	2,944,157	1,978.2200	52,715	.....	.....	122,927	.....	*#	(45,491)	.....	(30,750)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	07/21/2014.	07/20/2015.	07/20/2015.	.....	.....	7,664,782	1,978.2200	138,710	.....	.....	287,430	.....	*#	(106,192)	.....	(80,914)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	07/21/2014.	07/20/2015.	07/20/2015.	.....	.....	6,288,501	1,978.2200	128,903	.....	.....	273,550	.....	*#	(100,124)	.....	(75,193)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	07/21/2014.	07/20/2015.	07/20/2015.	.....	.....	651,114	1,978.2200	14,462	.....	.....	31,253	.....	*#	(11,320)	.....	(8,436)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	08/07/2014.	08/06/2015.	08/06/2015.	.....	.....	2,679,124	1,920.2400	52,655	.....	.....	127,256	.....	*#	(63,014)	.....	(35,103)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	08/07/2014.	08/06/2015.	08/06/2015.	.....	.....	10,118,064	1,920.2400	179,056	.....	.....	359,191	.....	*#	(140,022)	.....	(119,371)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	08/07/2014.	08/06/2015.	08/06/2015.	.....	.....	3,941,684	1,920.2400	81,237	.....	.....	163,580	.....	*#	(62,957)	.....	(54,158)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	08/07/2014.	08/06/2015.	08/06/2015.	.....	.....	618,165	1,920.2400	13,495	.....	.....	34,394	.....	*#	(12,648)	.....	(8,997)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	08/07/2014.	08/06/2015.	08/06/2015.	.....	.....	1,144,232	1,920.2400	28,966	.....	.....	61,787	.....	*#	(24,089)	.....	(19,310)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	08/21/2014.	08/20/2015.	08/20/2015.	.....	.....	8,774,963	1,986.5100	164,676	.....	.....	217,418	.....	*#	(98,812)	.....	(109,784)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	08/21/2014.	08/20/2015.	08/20/2015.	.....	.....	1,582,458	1,986.5100	32,103	.....	.....	39,209	.....	*#	(19,321)	.....	(21,402)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	08/21/2014.	08/20/2015.	08/20/2015.	.....	.....	2,061,084	1,986.5100	41,055	.....	.....	81,353	.....	*#	(25,098)	.....	(27,370)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	08/21/2014.	08/20/2015.	08/20/2015.	.....	.....	1,739,543	1,986.5100	41,078	.....	.....	43,101	.....	*#	(24,944)	.....	(27,385)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	09/08/2014.	09/06/2015.	09/06/2015.	.....	.....	8,495,609	2,007.7100	156,131	.....	-	-	.....	*#	(67,426)	.....	(117,099)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	09/08/2014.	09/06/2015.	09/06/2015.	.....	.....	1,956,146	2,007.7100	43,981	.....	-	-	.....	*#	(18,825)	.....	(32,985)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	09/08/2014.	09/06/2015.	09/06/2015.	.....	.....	891,927	2,007.7100	21,089	.....	-	-	.....	*#	(9,100)	.....	(15,816)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	09/08/2014.	09/06/2015.	09/06/2015.	.....	.....	799,207	2,007.7100	22,212	.....	-	-	.....	*#	(9,725)	.....	(16,659)	.....	.....	.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	09/08/2014.	09/06/2015.	09/06/2015.			1,918,787	2,007.7100	36,661			34,673		*#	(17,152)		(27,496)				B.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	09/21/2014.	09/20/2015.	09/20/2015.			..10,463,447	..2,010.4000	188,262			- .....	.....	*#.	.....(84,852)	.....	.....(141,196)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	09/21/2014.	09/20/2015.	09/20/2015.			574,080	..2,010.4000	11,476			- .....	.....	*#.	.....(4,527)	.....	.....(8,607)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	09/21/2014.	09/20/2015.	09/20/2015.			2,675,978	..2,010.4000	58,460			- .....	.....	*#.	.....(26,682)	.....	.....(43,845)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	09/21/2014.	09/20/2015.	09/20/2015.			621,736	..2,010.4000	15,290			- .....	.....	*#.	.....(7,135)	.....	.....(11,467)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	09/21/2014.	09/20/2015.	09/20/2015.			2,109,075	..2,010.4000	38,732			52,615	.....	*#.	.....(19,752)	.....	.....(29,049)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	10/07/2014.	10/06/2015.	10/06/2015.			9,836,969	..1,964.8200	183,039			75,599	.....	*#.	.....(86,247)	.....	.....(152,533)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	10/07/2014.	10/06/2015.	10/06/2015.			1,047,532	..1,964.8200	20,590			8,050	.....	*#.	.....(9,821)	.....	.....(17,158)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	10/07/2014.	10/06/2015.	10/06/2015.			1,183,321	..1,964.8200	26,650			9,094	.....	*#.	.....(13,079)	.....	.....(22,208)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	10/07/2014.	10/06/2015.	10/06/2015.			1,160,355	..1,964.8200	27,272			8,918	.....	*#.	.....(13,479)	.....	.....(22,727)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	10/07/2014.	10/06/2015.	10/06/2015.			1,198,719	..1,964.8200	33,158			9,212	.....	*#.	.....(16,793)	.....	.....(27,632)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	10/07/2014.	10/06/2015.	10/06/2015.			2,791,187	..1,964.8200	57,761			114,255	.....	*#.	.....(38,553)	.....	.....(48,134)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	10/21/2014.	10/20/2015.	10/20/2015.			2,461,575	..1,904.0100	62,961			121,848	.....	*#.	.....(38,848)	.....	.....(52,468)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	10/21/2014.	10/20/2015.	10/20/2015.			11,078,540	..1,904.0100	230,530			420,970	.....	*#.	.....(102,789)	.....	.....(192,108)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	10/21/2014.	10/20/2015.	10/20/2015.			891,029	..1,904.0100	19,908			36,532	.....	*#.	.....(8,902)	.....	.....(16,590)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	10/21/2014.	10/20/2015.	10/20/2015.			1,977,985	..1,904.0100	50,280			93,954	.....	*#.	.....(23,101)	.....	.....(41,900)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	11/07/2014.	11/06/2015.	11/06/2015.			10,765,413	..2,031.2100	202,623			357,988	.....	*#.	.....(35,667)	.....	.....(185,738)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	11/07/2014.	11/06/2015.	11/06/2015.			2,462,842	..2,031.2100	52,357			83,947	.....	*#.	.....(9,807)	.....	.....(47,994)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	11/07/2014.	11/06/2015.	11/06/2015.			1,477,980	..2,031.2100	35,763			49,472	.....	*#.	.....(6,383)	.....	.....(32,783)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	11/07/2014.	11/06/2015.	11/06/2015.			1,118,200	..2,031.2100	29,876			37,429	.....	*#.	.....(5,498)	.....	.....(27,386)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	11/07/2014.	11/06/2015.	11/06/2015.			3,598,881	..2,031.2100	76,169			34,912	.....	*#.	.....(14,686)	.....	.....(69,822)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2014.	11/20/2015.	11/20/2015.			9,932,118	..2,052.7500	190,731			196,807	.....	*#.	.....(15,300)	.....	.....(174,837)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2014.	11/20/2015.	11/20/2015.			2,427,023	..2,052.7500	53,808			43,060	.....	*#.	.....(4,341)	.....	.....(49,324)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	11/21/2014.	11/20/2015.	11/20/2015.			2,548,113	..2,052.7500	56,418			26,566	.....	*#.	.....(1,545)	.....	.....(51,716)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	WELLS FARGO.....	11/21/2014.	11/20/2015.	11/20/2015.			1,826,387	..2,052.7500	46,470			32,404	.....	*#.	.....(2,984)	.....	.....(42,598)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BNP PARIBAS NY.....	12/08/2014.	12/06/2015.	12/06/2015.			10,302,445	..2,075.3700	185,163			81,015	.....	*#.	.....4,917	.....	.....(185,163)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BNP PARIBAS NY.....	12/08/2014.	12/06/2015.	12/06/2015.			2,650,659	..2,075.3700	54,409			20,844	.....	*#.	.....1,297	.....	.....(54,409)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	12/08/2014.	12/06/2015.	12/06/2015.			2,520,554	..2,075.3700	47,524			- .....	.....	*#.	.....2,326	.....	.....(47,524)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MERRILL LYNCH.....	12/08/2014.	12/06/2015.	12/06/2015.			1,871,115	..2,075.3700	45,523			14,714	.....	*#.	.....511	.....	.....(45,523)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	12/22/2014.	12/20/2015.	12/20/2015.			11,487,679	..2,070.6500	223,579			- .....	.....	*#.	.....19,277	.....	.....(223,579)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	12/22/2014.	12/20/2015.	12/20/2015.			2,040,253	..2,070.6500	44,990			- .....	.....	*#.	.....3,838	.....	.....(44,990)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	BARCLAYS.....	12/22/2014.	12/20/2015.	12/20/2015.			2,347,250	..2,070.6500	57,620			- .....	.....	*#.	.....4,864	.....	.....(57,620)				B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT..	N/A.....	A.....	MORGAN STANLEY.....	12/22/2014.	12/20/2015.	12/20/2015.			2,782,417	..2,070.6500	59,756			- .....	.....	*#.	.....8,621	.....	.....(59,756)				B.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												7,709,521	0	0	12,084,326	0	XXX	(7,195,624)	0	(4,313,398)	0	0	0	XXX
0149999. Total-Purchased Options-Hedging Other.....												7,709,521	0	0	12,084,326	0	XXX	(7,195,624)	0	(4,313,398)	0	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....												7,709,521	0	0	12,084,326	0	XXX	(7,195,624)	0	(4,313,398)	0	0	0	XXX
0429999. Total-Purchased Options.....												7,709,521	0	0	12,084,326	0	XXX	(7,195,624)	0	(4,313,398)	0	0	0	XXX
1409999. Total-Hedging Other.....												7,709,521	0	0	12,084,326	0	XXX	(7,195,624)	0	(4,313,398)	0	0	0	XXX
1449999. TOTAL.....												7,709,521	0	0	12,084,326	0	XXX	(7,195,624)	0	(4,313,398)	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghou or Central se	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period																						
	B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.																						

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

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

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	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.....		2,173,567		2,173,567	2,173,567		2,173,567		0
BNP PARIBAS NY.....	Y.....	Y.....		1,190,430		1,190,430	1,190,430		1,190,430		0
CITIBANK.....	Y.....	Y.....		1,381,431		1,381,431	1,381,431		1,381,431		0
CREDIT SUISSE.....	Y.....	Y.....	250,000	167,414		0	167,414		0		0
MERRILL LYNCH.....	Y.....	N.....		716,542		716,542	716,542		716,542		0
MORGAN STANLEY.....	Y.....	Y.....	140,000	1,039,168		899,168	1,039,168		899,168		0
ROYAL BANK OF CANADA.....	Y.....	Y.....		187,514		187,514	187,514		187,514		0
WELLS FARGO.....	Y.....	N.....		257,681		257,681	257,681		257,681		0
0299999. Total NAIC 1 Designation.....			390,000	7,113,747	0	6,806,333	7,113,747	0	6,806,333	0	0
0999999. Gross Totals.....			390,000	7,113,747	0	6,806,333	7,113,747	0	6,806,333	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				7,113,747	0						

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141003).....	250,000	250,000	XXX	.....	.....
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141003).....	140,000	140,000	XXX	.....	.....
0299999. Totals.....				390,000	390,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Annual Statement for the year 2015 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
PNC Bank..... Pittsburgh, PA.....					(5,153,535)	XXX
The Bank of New York Mellon..... New York, NY.....		0.010	3	5	15,601	XXX
The Neighborhood National Bank..... National City, CA.....		0.200	58	16	100,000	XXX
0199999. Total - Open Depositories.....	XXX	XXX	61	21	(5,037,934)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	61	21	(5,037,934)	XXX
0599999. Total Cash.....	XXX	XXX	61	21	(5,037,934)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(3,191,055)	4. April.....	(1,920,320)	7. July.....	(5,757,699)	10. October.....	(4,017,580)
2. February.....	(2,900,681)	5. May.....	(2,877,322)	8. August.....	(2,378,787)	11. November.....	3,393,603
3. March.....	(1,775,310)	6. June.....	(704,182)	9. September.....	(1,472,627)	12. December.....	(5,037,934)

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

Annual Statement for the year 2015 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2		Deposits for the		All Other Special Deposits	
				Benefit of All Policyholders			
				3	4	5	6
States, Etc.		Purpose of Deposit		Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B.	LIFE INSURANCE			261,319	264,168
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL	B.	LIFE INSURANCE			125,576	126,602
11.	Georgia.....GA	B.	LIFE INSURANCE			35,161	35,448
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA	B.	LIFE INSURANCE			502,303	506,406
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B.	LIFE INSURANCE			115,530	116,473
33.	New York.....NY						
34.	North Carolina.....NC	B.	LIFE INSURANCE			411,227	431,577
35.	North Dakota.....ND						
36.	Ohio.....OH	B.	LIFE INSURANCE	5,056,135	5,511,902		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B.	LIFE INSURANCE			170,783	172,178
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B.	LIFE INSURANCE			510,513	535,866
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	5,056,135	5,511,902	2,132,411	2,188,719

DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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