



QUARTERLY STATEMENT

As of September 30, 2016  
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

|                                                                   |                                                                                                                                                    |                                                                                            |
|-------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| NAIC Group Code.....0084, 0084<br>(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<br>(Street and Number) (City or Town, State, Country and Zip Code)            |                                                                                            |
| Main Administrative Office                                        | 301 East Fourth Street..... Cincinnati ..... OH ..... US ..... 45202<br>(Street and Number) (City or Town, State, Country and Zip Code)            | 513-357-3300<br>(Area Code) (Telephone Number)                                             |
| Mail Address                                                      | Post Office Box 5423..... Cincinnati ..... OH ..... US ..... 45202<br>(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<br>(Street and Number) (City or Town, State, Country and Zip Code)            | 513-357-3300<br>(Area Code) (Telephone Number)                                             |
| Internet Web Site Address                                         | www.gaig.com                                                                                                                                       |                                                                                            |
| Statutory Statement Contact                                       | Brian Patrick Sponaugle<br>(Name)<br>bsponaugle@gaig.com<br>(E-Mail Address)                                                                       | 513-412-2931<br>(Area Code) (Telephone Number) (Extension)<br>513-412-1673<br>(Fax Number) |

OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of..... 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)<br>Mark Francis Muething<br>1. (Printed Name)<br>Secretary<br>(Title) | (Signature)<br>Christopher Patrick Miliano<br>2. (Printed Name)<br>Treasurer<br>(Title)                                   | (Signature)<br>John Paul Gruber<br>3. (Printed Name)<br>Senior Vice President<br>(Title) |
| Subscribed and sworn to before me<br>This _____ day of November 2016              | a. Is this an original filing?<br>b. If no: 1. State the amendment number<br>2. Date filed<br>3. Number of pages attached | Yes [ X ] No [ ]<br>_____<br>_____<br>_____                                              |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

ASSETS

|                                                                                                                                                      | Current Statement Date |                                |                                                  | 4<br><br>December 31<br>Prior Year Net<br>Admitted Assets |
|------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|-----------------------------------------------------------|
|                                                                                                                                                      | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                           |
| 1. Bonds.....                                                                                                                                        | 2,328,421,660          |                                | 2,328,421,660                                    | 2,279,931,841                                             |
| 2. Stocks:                                                                                                                                           |                        |                                |                                                  |                                                           |
| 2.1 Preferred stocks.....                                                                                                                            | 1,000,000              |                                | 1,000,000                                        | 1,000,000                                                 |
| 2.2 Common stocks.....                                                                                                                               | 5,952,402              |                                | 5,952,402                                        | 5,220,423                                                 |
| 3. Mortgage loans on real estate:                                                                                                                    |                        |                                |                                                  |                                                           |
| 3.1 First liens.....                                                                                                                                 |                        |                                | 0                                                |                                                           |
| 3.2 Other than first liens.....                                                                                                                      |                        |                                | 0                                                |                                                           |
| 4. Real estate:                                                                                                                                      |                        |                                |                                                  |                                                           |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances).....                                                                             |                        |                                | 0                                                |                                                           |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances).....                                                                   |                        |                                | 0                                                |                                                           |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                       |                        |                                | 0                                                |                                                           |
| 5. Cash (\$.....(1,627,755)), cash equivalents (\$.....0) and short-term investments (\$.....28,086,319).....                                        | 26,458,564             |                                | 26,458,564                                       | 28,169,505                                                |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                            | 58,088,846             |                                | 58,088,846                                       | 59,246,375                                                |
| 7. Derivatives.....                                                                                                                                  | 12,510,992             |                                | 12,510,992                                       | 7,113,747                                                 |
| 8. Other invested assets.....                                                                                                                        |                        |                                | 0                                                |                                                           |
| 9. Receivables for securities.....                                                                                                                   |                        |                                | 0                                                | 153,890                                                   |
| 10. Securities lending reinvested collateral assets.....                                                                                             |                        |                                | 0                                                |                                                           |
| 11. Aggregate write-ins for invested assets.....                                                                                                     | 0                      | 0                              | 0                                                | 0                                                         |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                         | 2,432,432,464          | 0                              | 2,432,432,464                                    | 2,380,835,781                                             |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                            |                        |                                | 0                                                |                                                           |
| 14. Investment income due and accrued.....                                                                                                           | 23,175,070             |                                | 23,175,070                                       | 23,509,529                                                |
| 15. Premiums and considerations:                                                                                                                     |                        |                                |                                                  |                                                           |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                      |                        |                                | 0                                                |                                                           |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 253,705                | 253,705                        | 0                                                |                                                           |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....                                              |                        |                                | 0                                                |                                                           |
| 16. Reinsurance:                                                                                                                                     |                        |                                |                                                  |                                                           |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                        |                        |                                | 0                                                |                                                           |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                        |                        |                                | 0                                                |                                                           |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                       |                        |                                | 0                                                |                                                           |
| 17. Amounts receivable relating to uninsured plans.....                                                                                              |                        |                                | 0                                                |                                                           |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                    |                        |                                | 0                                                |                                                           |
| 18.2 Net deferred tax asset.....                                                                                                                     | 144,226                |                                | 144,226                                          | 183,372                                                   |
| 19. Guaranty funds receivable or on deposit.....                                                                                                     |                        |                                | 0                                                |                                                           |
| 20. Electronic data processing equipment and software.....                                                                                           |                        |                                | 0                                                |                                                           |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                   |                        |                                | 0                                                |                                                           |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                      |                        |                                | 0                                                |                                                           |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                        | 7,192                  |                                | 7,192                                            | 359,004                                                   |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                         |                        |                                | 0                                                |                                                           |
| 25. Aggregate write-ins for other than invested assets.....                                                                                          | 787,948                | 29,189                         | 758,759                                          | 1,071,023                                                 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....                             | 2,456,800,605          | 282,894                        | 2,456,517,711                                    | 2,405,958,709                                             |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                     | 606,024,818            |                                | 606,024,818                                      | 608,154,130                                               |
| 28. Total (Lines 26 and 27).....                                                                                                                     | 3,062,825,423          | 282,894                        | 3,062,542,529                                    | 3,014,112,839                                             |

| DETAILS OF WRITE-INS                                                     |         |        |         |           |
|--------------------------------------------------------------------------|---------|--------|---------|-----------|
| 1101. ....                                                               |         |        | 0       |           |
| 1102. ....                                                               |         |        | 0       |           |
| 1103. ....                                                               |         |        | 0       |           |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0       | 0      | 0       | 0         |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | 0       | 0      | 0       | 0         |
| 2501. Accrued contractual fee income.....                                | 495,630 |        | 495,630 | 411,896   |
| 2502. Receivable for marketing reallocation.....                         | 201,629 |        | 201,629 | 247,627   |
| 2503. Funds held as collateral.....                                      | 40,000  |        | 40,000  | 390,000   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 50,689  | 29,189 | 21,500  | 21,500    |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 787,948 | 29,189 | 758,759 | 1,071,023 |

Statement as of September 30, 2016 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

**LIABILITIES, SURPLUS AND OTHER FUNDS**

|                                                                                                                                                                                                                          | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$.....2,138,692,400 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....                                                                                  | .....2,138,692,400             | .....2,110,059,566             |
| 2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....                                                                                                                           |                                |                                |
| 3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....                                                                                                                                          | .....28,752,243                | .....30,871,520                |
| 4. Contract claims:                                                                                                                                                                                                      |                                |                                |
| 4.1 Life.....                                                                                                                                                                                                            | .....4,866,124                 | .....4,683,587                 |
| 4.2 Accident and health.....                                                                                                                                                                                             |                                |                                |
| 5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....                                                                                                                                            |                                |                                |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:                                                                                                            |                                |                                |
| 6.1 Dividends apportioned for payment (including \$.....0 Modco).....                                                                                                                                                    |                                |                                |
| 6.2 Dividends not yet apportioned (including \$.....0 Modco).....                                                                                                                                                        |                                |                                |
| 6.3 Coupons and similar benefits (including \$.....0 Modco).....                                                                                                                                                         |                                |                                |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6.....                                                                                                                                  |                                |                                |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....                                       |                                |                                |
| 9. Contract liabilities not included elsewhere:                                                                                                                                                                          |                                |                                |
| 9.1 Surrender values on canceled contracts.....                                                                                                                                                                          |                                |                                |
| 9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....                                                                                                                             |                                |                                |
| 9.4 Interest Maintenance Reserve.....                                                                                                                                                                                    | .....4,578,775                 | .....3,537,106                 |
| 10. Commissions to agents due or accrued - life and annuity contracts \$.....1,696, accident and health \$.....0 and deposit-type contract funds \$.....0.....                                                           | .....1,696                     | .....55,854                    |
| 11. Commissions and expense allowances payable on reinsurance assumed.....                                                                                                                                               |                                |                                |
| 12. General expenses due or accrued.....                                                                                                                                                                                 | .....686,048                   | .....656,049                   |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$.....(5,684,707) accrued for expense allowances recognized in reserves, net of reinsured allowances).....                                           | .....(5,684,707)               | .....(6,412,993)               |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....                                                                                                                                         | .....1,204,026                 | .....470,529                   |
| 15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....                                                                                                                | .....780,975                   | .....1,938,811                 |
| 15.2 Net deferred tax liability.....                                                                                                                                                                                     |                                |                                |
| 16. Unearned investment income.....                                                                                                                                                                                      |                                |                                |
| 17. Amounts withheld or retained by company as agent or trustee.....                                                                                                                                                     | .....57,500                    | .....74,142                    |
| 18. Amounts held for agents' account, including \$.....467,292 agents' credit balances.....                                                                                                                              | .....467,292                   | .....540,818                   |
| 19. Remittances and items not allocated.....                                                                                                                                                                             | .....1,561,190                 | .....1,079,711                 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                                                                                          |                                |                                |
| 21. Liability for benefits for employees and agents if not included above.....                                                                                                                                           |                                |                                |
| 22. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                                                           |                                |                                |
| 23. Dividends to stockholders declared and unpaid.....                                                                                                                                                                   |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                                                           |                                |                                |
| 24.01 Asset valuation reserve.....                                                                                                                                                                                       | .....11,339,388                | .....10,030,925                |
| 24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....                                                                                                                                                |                                |                                |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....                                                                                                                   |                                |                                |
| 24.04 Payable to parent, subsidiaries and affiliates.....                                                                                                                                                                | .....1,398,541                 |                                |
| 24.05 Drafts outstanding.....                                                                                                                                                                                            |                                |                                |
| 24.06 Liability for amounts held under uninsured plans.....                                                                                                                                                              |                                |                                |
| 24.07 Funds held under coinsurance.....                                                                                                                                                                                  |                                |                                |
| 24.08 Derivatives.....                                                                                                                                                                                                   |                                |                                |
| 24.09 Payable for securities.....                                                                                                                                                                                        | .....3,586,928                 | .....2,052,853                 |
| 24.10 Payable for securities lending.....                                                                                                                                                                                |                                |                                |
| 24.11 Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                                                          |                                |                                |
| 25. Aggregate write-ins for liabilities.....                                                                                                                                                                             | .....464,603                   | .....752,825                   |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....                                                                                                                                          | .....2,192,753,022             | .....2,160,391,303             |
| 27. From Separate Accounts statement.....                                                                                                                                                                                | .....606,024,818               | .....608,154,130               |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                             | .....2,798,777,840             | .....2,768,545,433             |
| 29. Common capital stock.....                                                                                                                                                                                            | .....2,500,000                 | .....2,500,000                 |
| 30. Preferred capital stock.....                                                                                                                                                                                         |                                |                                |
| 31. Aggregate write-ins for other-than-special surplus funds.....                                                                                                                                                        | .....0                         | .....0                         |
| 32. Surplus notes.....                                                                                                                                                                                                   |                                |                                |
| 33. Gross paid in and contributed surplus.....                                                                                                                                                                           | .....171,550,000               | .....171,550,000               |
| 34. Aggregate write-ins for special surplus funds.....                                                                                                                                                                   | .....0                         | .....0                         |
| 35. Unassigned funds (surplus).....                                                                                                                                                                                      | .....89,714,689                | .....71,517,406                |
| 36. Less treasury stock, at cost:                                                                                                                                                                                        |                                |                                |
| 36.1 .....0.000 shares common (value included in Line 29 \$.....0).....                                                                                                                                                  |                                |                                |
| 36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....                                                                                                                                               |                                |                                |
| 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....                                                                                                           | .....261,264,689               | .....243,067,406               |
| 38. Totals of Lines 29, 30 and 37.....                                                                                                                                                                                   | .....263,764,689               | .....245,567,406               |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....                                                                                                                                                             | .....3,062,542,529             | .....3,014,112,839             |
| DETAILS OF WRITE-INS                                                                                                                                                                                                     |                                |                                |
| 2501. Unclaimed property.....                                                                                                                                                                                            | .....424,603                   | .....362,825                   |
| 2502. Liability for funds held as collateral.....                                                                                                                                                                        | .....40,000                    | .....390,000                   |
| 2503. ....                                                                                                                                                                                                               |                                |                                |
| 2598. Summary of remaining write-ins for Line 25 from overflow page.....                                                                                                                                                 | .....0                         | .....0                         |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....                                                                                                                                                       | .....464,603                   | .....752,825                   |
| 3101. ....                                                                                                                                                                                                               |                                |                                |
| 3102. ....                                                                                                                                                                                                               |                                |                                |
| 3103. ....                                                                                                                                                                                                               |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page.....                                                                                                                                                 | .....0                         | .....0                         |
| 3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....                                                                                                                                                       | .....0                         | .....0                         |
| 3401. ....                                                                                                                                                                                                               |                                |                                |
| 3402. ....                                                                                                                                                                                                               |                                |                                |
| 3403. ....                                                                                                                                                                                                               |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page.....                                                                                                                                                 | .....0                         | .....0                         |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....                                                                                                                                                       | .....0                         | .....0                         |

**SUMMARY OF OPERATIONS**

|                                                                                                                                                                                                         | 1<br>Current<br>Year to Date | 2<br>Prior<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts.....                                                                                                                  | 148,798,718                  | 166,288,519                | 215,589,580                          |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                                                              |                              |                            |                                      |
| 3. Net investment income.....                                                                                                                                                                           | 82,113,253                   | 90,249,664                 | 118,565,982                          |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                                                              | 779,656                      | 442,126                    | 1,035,606                            |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                                                                 |                              |                            |                                      |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                                                         |                              |                            |                                      |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                                                        |                              |                            |                                      |
| 8. Miscellaneous Income:                                                                                                                                                                                |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract guarantees<br>from Separate Accounts.....                                                                       | 6,019,621                    | 6,666,191                  | 8,777,209                            |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                                                    | 413,052                      | 509,332                    | 634,297                              |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                                                   | 2,123,241                    | 2,053,620                  | 2,751,582                            |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                                                         | 240,247,541                  | 266,209,452                | 347,354,256                          |
| 10. Death benefits.....                                                                                                                                                                                 |                              |                            |                                      |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                                                               |                              |                            |                                      |
| 12. Annuity benefits.....                                                                                                                                                                               | 15,185,310                   | 13,276,720                 | 18,045,047                           |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                                                           |                              |                            |                                      |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                                                                |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                                                          | 173,190,169                  | 180,442,539                | 241,045,879                          |
| 16. Group conversions.....                                                                                                                                                                              |                              |                            |                                      |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                                                            | 5,700,757                    | 6,554,317                  | 8,396,803                            |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                                                    |                              |                            |                                      |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                                                      | 28,632,834                   | 46,793,562                 | 55,543,054                           |
| 20. Totals (Lines 10 to 19).....                                                                                                                                                                        | 222,709,070                  | 247,067,138                | 323,030,783                          |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                                                         | 10,091,641                   | 10,931,673                 | 14,711,724                           |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                                                      |                              |                            |                                      |
| 23. General insurance expenses.....                                                                                                                                                                     | 11,638,676                   | 11,982,879                 | 14,846,972                           |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                                                             | 1,002,518                    | 423,413                    | 951,036                              |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                                                       |                              |                            |                                      |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance.....                                                                                                                                | (27,844,995)                 | (31,549,025)               | (41,792,426)                         |
| 27. Aggregate write-ins for deductions.....                                                                                                                                                             | 0                            | 0                          | 0                                    |
| 28. Totals (Lines 20 to 27).....                                                                                                                                                                        | 217,596,910                  | 238,856,078                | 311,748,089                          |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....                                                                                     | 22,650,631                   | 27,353,374                 | 35,606,167                           |
| 30. Dividends to policyholders.....                                                                                                                                                                     |                              |                            |                                      |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....                                                                              | 22,650,631                   | 27,353,374                 | 35,606,167                           |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains).....                                                                                                                     | 8,946,016                    | 5,063,201                  | 8,738,349                            |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized<br>capital gains or (losses) (Line 31 minus Line 32).....                                    | 13,704,615                   | 22,290,173                 | 26,867,818                           |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains<br>tax of \$.....(513,664) (excluding taxes of \$.....980,713 transferred to the IMR)..... | (1,480)                      | (1,624,181)                | (1,835,321)                          |
| 35. Net income (Line 33 plus Line 34).....                                                                                                                                                              | 13,703,135                   | 20,665,992                 | 25,032,497                           |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>                                                                                                                                                                      |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year.....                                                                                                                                                   | 245,567,406                  | 227,090,476                | 227,090,476                          |
| 37. Net income (Line 35).....                                                                                                                                                                           | 13,703,135                   | 20,665,992                 | 25,032,497                           |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....286,531.....                                                                                                       | 5,562,926                    | (9,413,102)                | (6,386,904)                          |
| 39. Change in net unrealized foreign exchange capital gain (loss).....                                                                                                                                  |                              |                            |                                      |
| 40. Change in net deferred income tax.....                                                                                                                                                              | 247,385                      | 415,081                    | 294,769                              |
| 41. Change in nonadmitted assets.....                                                                                                                                                                   | (7,699)                      | (1,310)                    | 228,647                              |
| 42. Change in liability for reinsurance in unauthorized and certified companies.....                                                                                                                    |                              |                            |                                      |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease.....                                                                                                              |                              |                            |                                      |
| 44. Change in asset valuation reserve.....                                                                                                                                                              | (1,308,464)                  | (339,138)                  | (692,079)                            |
| 45. Change in treasury stock.....                                                                                                                                                                       |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period.....                                                                                                                        |                              |                            |                                      |
| 47. Other changes in surplus in Separate Accounts Statement.....                                                                                                                                        |                              |                            |                                      |
| 48. Change in surplus notes.....                                                                                                                                                                        |                              |                            |                                      |
| 49. Cumulative effect of changes in accounting principles.....                                                                                                                                          |                              |                            |                                      |
| 50. Capital changes:                                                                                                                                                                                    |                              |                            |                                      |
| 50.1 Paid in.....                                                                                                                                                                                       |                              |                            |                                      |
| 50.2 Transferred from surplus (Stock Dividend).....                                                                                                                                                     |                              |                            |                                      |
| 50.3 Transferred to surplus.....                                                                                                                                                                        |                              |                            |                                      |
| 51. Surplus adjustment:                                                                                                                                                                                 |                              |                            |                                      |
| 51.1 Paid in.....                                                                                                                                                                                       |                              |                            |                                      |
| 51.2 Transferred to capital (Stock Dividend).....                                                                                                                                                       |                              |                            |                                      |
| 51.3 Transferred from capital.....                                                                                                                                                                      |                              |                            |                                      |
| 51.4 Change in surplus as a result of reinsurance.....                                                                                                                                                  |                              |                            |                                      |
| 52. Dividends to stockholders.....                                                                                                                                                                      |                              |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus.....                                                                                                                                            | 0                            | 0                          | 0                                    |
| 54. Net change in capital and surplus (Lines 37 through 53).....                                                                                                                                        | 18,197,283                   | 11,327,523                 | 18,476,930                           |
| 55. Capital and surplus as of statement date (Lines 36 + 54).....                                                                                                                                       | 263,764,689                  | 238,417,999                | 245,567,406                          |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                                                             |                              |                            |                                      |
| 08.301. Marketing reallowance.....                                                                                                                                                                      | 1,052,050                    | 1,144,741                  | 1,505,944                            |
| 08.302. Contractual rider fee income.....                                                                                                                                                               | 799,539                      | 622,063                    | 849,292                              |
| 08.303. Contractual annual maintenance and surrender charge fees.....                                                                                                                                   | 271,549                      | 283,483                    | 393,013                              |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....                                                                                                                             | 103                          | 3,333                      | 3,333                                |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....                                                                                                                             | 2,123,241                    | 2,053,620                  | 2,751,582                            |
| 2701. ....                                                                                                                                                                                              |                              |                            |                                      |
| 2702. ....                                                                                                                                                                                              |                              |                            |                                      |
| 2703. ....                                                                                                                                                                                              |                              |                            |                                      |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....                                                                                                                                | 0                            | 0                          | 0                                    |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....                                                                                                                                      | 0                            | 0                          | 0                                    |
| 5301. ....                                                                                                                                                                                              |                              |                            |                                      |
| 5302. ....                                                                                                                                                                                              |                              |                            |                                      |
| 5303. ....                                                                                                                                                                                              |                              |                            |                                      |
| 5398. Summary of remaining write-ins for Line 53 from overflow page.....                                                                                                                                | 0                            | 0                          | 0                                    |
| 5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....                                                                                                                                      | 0                            | 0                          | 0                                    |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

CASH FLOW

|                                                                                                                     | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS                                                                                                |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 148,785,794                  | 166,396,269                | 215,589,580                          |
| 2. Net investment income.....                                                                                       | 84,525,069                   | 90,497,665                 | 119,363,640                          |
| 3. Miscellaneous income.....                                                                                        | 8,059,127                    | 8,097,748                  | 10,679,499                           |
| 4. Total (Lines 1 through 3).....                                                                                   | 241,369,990                  | 264,991,682                | 345,632,719                          |
| 5. Benefit and loss related payments.....                                                                           | 188,192,942                  | 193,024,724                | 258,610,170                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         | (28,573,281)                 | (32,133,963)               | (42,615,909)                         |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                           | 21,961,719                   | 23,056,011                 | 30,465,233                           |
| 8. Dividends paid to policyholders.....                                                                             |                              |                            |                                      |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....467,049 tax on capital gains (losses).....       | 10,570,901                   | 6,625,745                  | 8,159,315                            |
| 10. Total (Lines 5 through 9).....                                                                                  | 192,152,281                  | 190,572,517                | 254,618,809                          |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | 49,217,709                   | 74,419,165                 | 91,013,910                           |
| CASH FROM INVESTMENTS                                                                                               |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                            |                                      |
| 12.1 Bonds.....                                                                                                     | 262,685,098                  | 166,836,469                | 249,616,474                          |
| 12.2 Stocks.....                                                                                                    |                              |                            |                                      |
| 12.3 Mortgage loans.....                                                                                            |                              |                            |                                      |
| 12.4 Real estate.....                                                                                               |                              |                            |                                      |
| 12.5 Other invested assets.....                                                                                     |                              |                            |                                      |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                |                              |                            |                                      |
| 12.7 Miscellaneous proceeds.....                                                                                    |                              |                            |                                      |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                            | 262,685,098                  | 166,836,469                | 249,616,474                          |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                            |                                      |
| 13.1 Bonds.....                                                                                                     | 304,109,042                  | 246,352,616                | 316,719,850                          |
| 13.2 Stocks.....                                                                                                    | 133,206                      | 1,000,000                  | 1,000,000                            |
| 13.3 Mortgage loans.....                                                                                            |                              |                            |                                      |
| 13.4 Real estate.....                                                                                               |                              |                            |                                      |
| 13.5 Other invested assets.....                                                                                     |                              |                            |                                      |
| 13.6 Miscellaneous applications.....                                                                                | 5,302,862                    | 6,699,098                  | 6,994,910                            |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 309,545,110                  | 254,051,714                | 324,714,760                          |
| 14. Net increase or (decrease) in contract loans and premium notes.....                                             | (1,157,529)                  | (589,773)                  | (1,149,812)                          |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....                                          | (45,702,482)                 | (86,625,472)               | (73,948,474)                         |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                       |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                        |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....                                                                              |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                          |                              |                            |                                      |
| 16.3 Borrowed funds.....                                                                                            |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    | (7,406,982)                  | (7,656,559)                | (10,097,960)                         |
| 16.5 Dividends to stockholders.....                                                                                 |                              |                            |                                      |
| 16.6 Other cash provided (applied).....                                                                             | 2,180,814                    | (1,728,921)                | (695,571)                            |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (5,226,168)                  | (9,385,480)                | (10,793,531)                         |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                                 |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | (1,710,941)                  | (21,591,787)               | 6,271,906                            |
| 19. Cash, cash equivalents and short-term investments:                                                              |                              |                            |                                      |
| 19.1 Beginning of year.....                                                                                         | 28,169,505                   | 21,897,599                 | 21,897,599                           |
| 19.2 End of period (Line 18 plus Line 19.1).....                                                                    | 26,458,563                   | 305,812                    | 28,169,505                           |

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

|         |                           |  |     |           |
|---------|---------------------------|--|-----|-----------|
| 20.0001 | Capitalized Interest..... |  | (6) | (6)       |
| 20.0002 | Exchanges.....            |  |     | 4,072,154 |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

|                                                   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year<br>Ended December 31 |
|---------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life.....                           |                              |                            |                                      |
| 2. Ordinary life insurance.....                   |                              |                            |                                      |
| 3. Ordinary individual annuities.....             | 127,516,301                  | 144,447,759                | 189,806,128                          |
| 4. Credit life (group and individual).....        |                              |                            |                                      |
| 5. Group life insurance.....                      |                              |                            |                                      |
| 6. Group annuities.....                           | 21,282,417                   | 21,840,760                 | 25,783,452                           |
| 7. A&H - group.....                               |                              |                            |                                      |
| 8. A&H - credit (group and individual).....       |                              |                            |                                      |
| 9. A&H - other.....                               |                              |                            |                                      |
| 10. Aggregate of all other lines of business..... | 0                            | 0                          | 0                                    |
| 11. Subtotal.....                                 | 148,798,718                  | 166,288,519                | 215,589,580                          |
| 12. Deposit-type contracts.....                   | 48,300                       |                            |                                      |
| 13. Total.....                                    | 148,847,018                  | 166,288,519                | 215,589,580                          |

DETAILS OF WRITE-INS

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

**NOTES TO FINANCIAL STATEMENTS**

**Note 1 – Summary of Significant Accounting Policies**

A. Accounting Practices

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

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

| Net Income                                                       | State of Domicile | September 30, 2016    | December 31, 2015     |
|------------------------------------------------------------------|-------------------|-----------------------|-----------------------|
| (1) State basis                                                  | Ohio              | \$ 13,703,135         | \$ 25,032,497         |
| (2) State prescribed practices that increase/(decrease) NAIC SAP | Ohio              | -                     | -                     |
| (3) State permitted practices that increase/(decrease) NAIC SAP  | Ohio              | -                     | -                     |
| (4) NAIC SAP                                                     |                   | <u>\$ 13,703,135</u>  | <u>\$ 25,032,497</u>  |
| Surplus                                                          |                   |                       |                       |
| (5) Statutory surplus state basis                                | Ohio              | \$ 263,764,689        | \$ 245,567,406        |
| (6) State prescribed practices that increase/(decrease) NAIC SAP | Ohio              | -                     | -                     |
| (7) State permitted practices that increase/(decrease) NAIC SAP  | Ohio              | -                     | -                     |
| (8) NAIC SAP                                                     |                   | <u>\$ 263,764,689</u> | <u>\$ 245,567,406</u> |

B & C – No significant changes.

**Note 2 – Accounting Changes and Corrections of Errors**

Not applicable.

**Note 3 – Business Combinations and Goodwill**

Not applicable.

**Note 4 – Discontinued Operations**

Not applicable.

**Note 5 – Investments**

A, B & C – No significant changes.

D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The following table shows each security with a credit-related OTTI charge recognized during the period:

| CUSIP     | Amortized Cost Before OTTI | Present Value of Projected Cash Flows | OTTI Charge Recognized in Income Statement | Amortized Cost After OTTI | Fair Value at Time of OTTI | Date Reported |
|-----------|----------------------------|---------------------------------------|--------------------------------------------|---------------------------|----------------------------|---------------|
| 12669GR45 | \$ 1,151,555               | \$ 1,093,328                          | \$ 17,472                                  | \$ 1,134,083              | \$ 1,134,083               | 3/31/2016     |
| 16162XAD9 | 76,994                     | 64,841                                | 2,026                                      | 74,968                    | 74,968                     | 3/31/2016     |
| 47232DBA9 | 93,434                     | 82,705                                | 10,730                                     | 82,705                    | 51,216                     | 3/31/2016     |
| 47232DBB7 | 50,574                     | 8,800                                 | 41,774                                     | 8,800                     | 76,898                     | 3/31/2016     |
| 47232VDX7 | 147,736                    | 142,196                               | 5,539                                      | 142,196                   | 130,220                    | 3/31/2016     |
| 47232VDY5 | 13,897                     | 6,016                                 | 7,880                                      | 6,016                     | 17,168                     | 3/31/2016     |
| 76110HJ67 | 1,453,199                  | 1,415,850                             | 16,949                                     | 1,436,250                 | 1,436,250                  | 9/30/2016     |
| Total     |                            |                                       | <u>\$ 102,370</u>                          |                           |                            |               |

- (4) The following table shows all loan-backed securities with an unrealized loss:

- a. The aggregate amount of unrealized losses:
- |                        |           |
|------------------------|-----------|
| 1. Less than 12 months | \$705,865 |
| 2. 12 months or longer | 741,579   |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |              |
|------------------------|--------------|
| 1. Less than 12 months | \$67,095,793 |
| 2. 12 months or longer | 29,600,824   |

- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2016. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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## NOTES TO FINANCIAL STATEMENTS

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- E. Repurchase Agreements and/or Securities Lending Transactions – Not applicable.
- F. Real Estate – Not applicable.
- G. Low Income Housing Tax Credits – Not applicable.
- H. Restricted Assets – No significant change.
- I. Working Capital Finance Investments – Not applicable.
- J. Offsetting and Netting of Assets and Liabilities – Not applicable.
- K. Structured Notes – Not applicable.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

Not applicable.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

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

No significant change.

**Note 11 – Debt**

Not applicable.

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

No significant change.

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

No significant change.

**Note 14 – Contingencies**

No significant change.

**Note 15 – Leases**

Not applicable.

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

Not applicable.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

**NOTES TO FINANCIAL STATEMENTS**

**Note 20 – Fair Value Measurements**

- A.
- (1) Fair Value Measurements at Reporting Date

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

|                                                   | Level 1      | Level 2        | Level 3 | Total          |
|---------------------------------------------------|--------------|----------------|---------|----------------|
| Assets at fair value                              |              |                |         |                |
| Bonds:                                            |              |                |         |                |
| U.S. Government and government agencies           | \$ -         | \$ -           | \$ -    | \$ -           |
| States, municipalities and political subdivisions | -            | -              | -       | -              |
| Foreign government                                | -            | -              | -       | -              |
| Residential mortgage-backed securities            | -            | -              | -       | -              |
| Commerical mortgage-backed securities             | -            | -              | -       | -              |
| Asset-backed securities                           | -            | -              | -       | -              |
| All other bonds                                   | -            | 208,480        | -       | 208,480        |
| Total bonds                                       | -            | 208,480        | -       | 208,480        |
| Non-affiliated preferred stock                    | -            | -              | -       | -              |
| Non-affiliated common stock                       | 5,951,437    | 965            | -       | 5,952,402      |
| Equity index call options                         | -            | 12,510,992     | -       | 12,510,992     |
| Variable annuity assets (separate accounts) (a)   | -            | 606,024,818    | -       | 606,024,818    |
| Total assets accounted for at fair value          | \$ 5,951,437 | \$ 618,745,255 | \$ -    | \$ 624,696,692 |

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

There was one transfer between Level 1 and Level 2.

- (2) The Company does not have any Level 3 securities carried at fair value.
- (3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no Level 3 transfers during the reporting period.

- (4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at September 30, 2016.

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

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

- B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

| Type of Financial Instrument                      | Aggregate<br>Fair Value | Admitted<br>Assets | Level 1      | Level 2          | Level 3        |
|---------------------------------------------------|-------------------------|--------------------|--------------|------------------|----------------|
| Bonds:                                            |                         |                    |              |                  |                |
| U.S. Government and government agencies           | \$ 7,504,467            | \$ 6,940,028       | \$ 1,505,261 | \$ 5,999,206     | \$ -           |
| States, municipalities and political subdivisions | 393,938,167             | 364,420,369        | -            | 393,938,167      | -              |
| Foreign government                                | -                       | -                  | -            | -                | -              |
| Residential mortgage-backed securities            | 215,632,560             | 192,541,945        | -            | 206,378,189      | 9,254,371      |
| Commercial mortgage-backed securities             | 169,896,755             | 162,343,127        | -            | 167,367,367      | 2,529,388      |
| Asset-backed securities                           | 287,651,791             | 284,720,161        | -            | 273,328,069      | 14,323,722     |
| All other bonds                                   | 1,403,570,982           | 1,317,456,030      | -            | 1,384,789,974    | 18,781,008     |
| Total bonds                                       | \$ 2,478,194,722        | \$ 2,328,421,660   | \$ 1,505,261 | \$ 2,431,800,972 | \$ 44,888,489  |
|                                                   |                         |                    |              |                  |                |
| Non-affiliated preferred stock                    | 987,500                 | 1,000,000          | 987,500      | -                | -              |
| Non-affiliated common stock                       | 5,952,402               | 5,952,402          | 5,951,437    | 965              | -              |
| Equity index call options                         | 12,510,992              | 12,510,992         | -            | 12,510,992       | -              |
| Variable annuity assets (separate accounts)       |                         |                    |              |                  |                |
|                                                   | 606,024,818             | 606,024,818        | -            | 606,024,818      | -              |
| Policy loans                                      | 58,088,846              | 58,088,846         | -            | -                | 58,088,846     |
| Total financial assets                            | \$ 3,161,759,280        | \$ 3,011,998,718   | \$ 8,444,198 | \$ 3,050,337,747 | \$ 102,977,335 |

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

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

No significant change.

**Note 23 – Reinsurance**

Not applicable.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

Not applicable.

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

Not applicable.

**Note 26 – Intercompany Pooling Arrangements**

Not applicable.

**Note 27 – Structured Settlements**

Not applicable.

**Note 28 – Health Care Receivables**

Not applicable.

**Note 29 – Participating Policies**

Not applicable.

**Note 30 – Premium Deficiency Reserves**

Not applicable.

**Note 31 – Reserves for Life Contracts and Annuity Contracts**

No significant change.

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

No significant change.

**Note 33 – Premiums and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 34 – Separate Accounts**

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**NOTES TO FINANCIAL STATEMENTS**

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No significant change.

**Note 35 – Loss/Claim Adjustment Expenses**

No significant change.

Statement as of September 30, 2016 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [ ☐ ]    No [ ☒ ]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [ ☐ ]    No [ ☐ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ☐ ]    No [ ☒ ]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ ]    No [ ☐ ]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [ ☐ ]    No [ ☒ ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ☐ ]    No [ ☒ ]
- 4.2

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

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

5.

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

Yes [ ☐ ]    No [ ☒ ]    N/A [ ☐ ]

- 6.1

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

12/31/2011
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2011
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

10/26/2012

- 6.4

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

- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ☐ ]    No [ ☒ ]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [ ☐ ]    No [ ☒ ]
- 8.2

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

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ ☒ ]    No [ ☐ ]
- 8.4

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

| 1                                     | 2                      | 3   | 4   | 5    | 6   |
|---------------------------------------|------------------------|-----|-----|------|-----|
| Affiliate Name                        | Location (City, State) | FRB | OCC | FDIC | SEC |
| Great American Advisors               | Cincinnati, OH         | NO  | NO  | NO   | YES |
| American Money Management Corporation | Cincinnati, OH         | NO  | NO  | NO   | YES |

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [ ☒ ]    No [ ☐ ]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ]    No [ ☒ ]
- 9.21

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

- 9.3

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

Yes [ ☐ ]    No [ ☒ ]
- 9.31

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

Statement as of September 30, 2016 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

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

\$

7,192

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒

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

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

\$

0

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

\$

0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☐ No ☒

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☒ No ☐

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☒ No ☐

If no, attach a description with this statement.

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

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

\$

0

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

\$

0

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

\$

0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address            |
|---------------------------|-----------------------------------|
| Bank of New York Mellon   | 1 Wall Street, New York, NY 10286 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes ☐ No ☒

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

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

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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes ☒ No ☐

18.2 If no, list exceptions:

Statement as of September 30, 2016 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES (continued)**  
**PART 2 - LIFE & HEALTH**

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

Amount

\$.....

\$.....

\$.....

\$.....0

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms.....

\$.....

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

\$.....

\$.....

\$.....

\$.....0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages.....

1.42 Residential mortgages.....

1.43 Commercial mortgages.....

1.44 Total mortgages in process of foreclosure.....

\$.....

\$.....

\$.....

\$.....0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....

\$.....0

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages.....

1.62 Residential mortgages.....

1.63 Commercial mortgages.....

1.64 Total mortgages foreclosed and transferred to real estate.....

\$.....

\$.....

\$.....

\$.....0

2. Operating Percentages:

2.1 A&H loss percent.....

2.2 A&H cost containment percent.....

2.3 A&H expense percent excluding cost containment expenses.....

.....

.....

.....

3.1 Do you act as a custodian for health savings accounts?.....

3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....

3.3 Do you act as an administrator for health savings accounts?.....

3.4 If yes, please provide the balance of the funds administered as of the reporting date.....

Yes [ ] No [X]

\$.....

Yes [ ] No [X]

\$.....

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1                       | 2            | 3                 | 4                 | 5                           | 6                               | 7                    | 8                                              | 9                                                 |
|-------------------------|--------------|-------------------|-------------------|-----------------------------|---------------------------------|----------------------|------------------------------------------------|---------------------------------------------------|
| NAIC<br>Company<br>Code | ID<br>Number | Effective<br>Date | Name of Reinsurer | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Reinsurer | Certified<br>Reinsurer Rating<br>(1 through 6) | Effective Date<br>of Certified<br>Reinsuer Rating |

NONE

ANNUITY INVESTORS LIFE INSURANCE COMPANY  
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| States, Etc. |                                                                                             | 1               | Direct Business Only    |                        |                                                                    |                      |                           |                        |
|--------------|---------------------------------------------------------------------------------------------|-----------------|-------------------------|------------------------|--------------------------------------------------------------------|----------------------|---------------------------|------------------------|
|              |                                                                                             |                 | Life Contracts          |                        | 4                                                                  | 5                    | 6                         | 7                      |
|              |                                                                                             |                 | 2                       | 3                      |                                                                    |                      |                           |                        |
|              |                                                                                             | Active Status   | Life Insurance Premiums | Annuity Considerations | A&H Insurance Premiums, Including Policy Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1.           | Alabama.....                                                                                | AL.....L.....   |                         | 323,488                |                                                                    |                      | 323,488                   |                        |
| 2.           | Alaska.....                                                                                 | AK.....L.....   |                         | 81,047                 |                                                                    |                      | 81,047                    |                        |
| 3.           | Arizona.....                                                                                | AZ.....L.....   |                         | 1,336,835              |                                                                    |                      | 1,336,835                 |                        |
| 4.           | Arkansas.....                                                                               | AR.....L.....   |                         | 171,270                |                                                                    |                      | 171,270                   |                        |
| 5.           | California.....                                                                             | CA.....L.....   |                         | 25,189,549             |                                                                    |                      | 25,189,549                |                        |
| 6.           | Colorado.....                                                                               | CO.....L.....   |                         | 179,646                |                                                                    |                      | 179,646                   |                        |
| 7.           | Connecticut.....                                                                            | CT.....L.....   |                         | 2,617,588              |                                                                    |                      | 2,617,588                 |                        |
| 8.           | Delaware.....                                                                               | DE.....L.....   |                         | 197,409                |                                                                    |                      | 197,409                   |                        |
| 9.           | District of Columbia.....                                                                   | DC.....L.....   |                         | 83,705                 |                                                                    |                      | 83,705                    |                        |
| 10.          | Florida.....                                                                                | FL.....L.....   |                         | 19,488,737             |                                                                    |                      | 19,488,737                |                        |
| 11.          | Georgia.....                                                                                | GA.....L.....   |                         | 690,297                |                                                                    |                      | 690,297                   |                        |
| 12.          | Hawaii.....                                                                                 | HI.....L.....   |                         | 1,103,954              |                                                                    |                      | 1,103,954                 |                        |
| 13.          | Idaho.....                                                                                  | ID.....L.....   |                         | 646,351                |                                                                    |                      | 646,351                   |                        |
| 14.          | Illinois.....                                                                               | IL.....L.....   |                         | 2,841,800              |                                                                    |                      | 2,841,800                 |                        |
| 15.          | Indiana.....                                                                                | IN.....L.....   |                         | 1,417,722              |                                                                    |                      | 1,417,722                 |                        |
| 16.          | Iowa.....                                                                                   | IA.....L.....   |                         | 819,644                |                                                                    |                      | 819,644                   |                        |
| 17.          | Kansas.....                                                                                 | KS.....L.....   |                         | 319,514                |                                                                    |                      | 319,514                   |                        |
| 18.          | Kentucky.....                                                                               | KY.....L.....   |                         | 1,302,613              |                                                                    |                      | 1,302,613                 |                        |
| 19.          | Louisiana.....                                                                              | LA.....L.....   |                         | 327,678                |                                                                    |                      | 327,678                   |                        |
| 20.          | Maine.....                                                                                  | ME.....L.....   |                         | 1,027,702              |                                                                    |                      | 1,027,702                 |                        |
| 21.          | Maryland.....                                                                               | MD.....L.....   |                         | 457,510                |                                                                    |                      | 457,510                   |                        |
| 22.          | Massachusetts.....                                                                          | MA.....L.....   |                         | 5,395,267              |                                                                    |                      | 5,395,267                 |                        |
| 23.          | Michigan.....                                                                               | MI.....L.....   |                         | 6,544,840              |                                                                    |                      | 6,544,840                 |                        |
| 24.          | Minnesota.....                                                                              | MN.....L.....   |                         | 1,746,638              |                                                                    |                      | 1,746,638                 |                        |
| 25.          | Mississippi.....                                                                            | MS.....L.....   |                         | 161,771                |                                                                    |                      | 161,771                   |                        |
| 26.          | Missouri.....                                                                               | MO.....L.....   |                         | 229,009                |                                                                    |                      | 229,009                   |                        |
| 27.          | Montana.....                                                                                | MT.....L.....   |                         | 373,269                |                                                                    |                      | 373,269                   |                        |
| 28.          | Nebraska.....                                                                               | NE.....L.....   |                         | 165,796                |                                                                    |                      | 165,796                   |                        |
| 29.          | Nevada.....                                                                                 | NV.....L.....   |                         | 2,661,594              |                                                                    |                      | 2,661,594                 |                        |
| 30.          | New Hampshire.....                                                                          | NH.....L.....   |                         | 992,340                |                                                                    |                      | 992,340                   |                        |
| 31.          | New Jersey.....                                                                             | NJ.....L.....   |                         | 7,125,861              |                                                                    |                      | 7,125,861                 |                        |
| 32.          | New Mexico.....                                                                             | NM.....L.....   |                         | 368,236                |                                                                    |                      | 368,236                   |                        |
| 33.          | New York.....                                                                               | NY.....N.....   |                         | 54,089                 |                                                                    |                      | 54,089                    |                        |
| 34.          | North Carolina.....                                                                         | NC.....L.....   |                         | 14,772,058             |                                                                    |                      | 14,772,058                |                        |
| 35.          | North Dakota.....                                                                           | ND.....L.....   |                         | 359,527                |                                                                    |                      | 359,527                   |                        |
| 36.          | Ohio.....                                                                                   | OH.....L.....   |                         | 15,095,299             |                                                                    |                      | 15,095,299                |                        |
| 37.          | Oklahoma.....                                                                               | OK.....L.....   |                         | 153,693                |                                                                    |                      | 153,693                   |                        |
| 38.          | Oregon.....                                                                                 | OR.....L.....   |                         | 154,122                |                                                                    |                      | 154,122                   |                        |
| 39.          | Pennsylvania.....                                                                           | PA.....L.....   |                         | 3,139,560              |                                                                    |                      | 3,139,560                 |                        |
| 40.          | Rhode Island.....                                                                           | RI.....L.....   |                         | 1,999,699              |                                                                    |                      | 1,999,699                 |                        |
| 41.          | South Carolina.....                                                                         | SC.....L.....   |                         | 1,594,058              |                                                                    |                      | 1,594,058                 |                        |
| 42.          | South Dakota.....                                                                           | SD.....L.....   |                         | 34,109                 |                                                                    |                      | 34,109                    |                        |
| 43.          | Tennessee.....                                                                              | TN.....L.....   |                         | 2,427,963              |                                                                    |                      | 2,427,963                 |                        |
| 44.          | Texas.....                                                                                  | TX.....L.....   |                         | 15,942,231             |                                                                    |                      | 15,942,231                |                        |
| 45.          | Utah.....                                                                                   | UT.....L.....   |                         | 2,296,529              |                                                                    |                      | 2,296,529                 |                        |
| 46.          | Vermont.....                                                                                | VT.....N.....   |                         | 31,010                 |                                                                    |                      | 31,010                    |                        |
| 47.          | Virginia.....                                                                               | VA.....L.....   |                         | 1,046,091              |                                                                    |                      | 1,046,091                 |                        |
| 48.          | Washington.....                                                                             | WA.....L.....   |                         | 2,479,320              |                                                                    |                      | 2,479,320                 | 48,300                 |
| 49.          | West Virginia.....                                                                          | WV.....L.....   |                         | 76,523                 |                                                                    |                      | 76,523                    |                        |
| 50.          | Wisconsin.....                                                                              | WI.....L.....   |                         | 521,241                |                                                                    |                      | 521,241                   |                        |
| 51.          | Wyoming.....                                                                                | WY.....L.....   |                         | 68,726                 |                                                                    |                      | 68,726                    |                        |
| 52.          | American Samoa.....                                                                         | AS.....N.....   |                         |                        |                                                                    |                      | 0                         |                        |
| 53.          | Guam.....                                                                                   | GU.....N.....   |                         |                        |                                                                    |                      | 0                         |                        |
| 54.          | Puerto Rico.....                                                                            | PR.....N.....   |                         |                        |                                                                    |                      | 0                         |                        |
| 55.          | US Virgin Islands.....                                                                      | VI.....N.....   |                         |                        |                                                                    |                      | 0                         |                        |
| 56.          | Northern Mariana Islands.....                                                               | MP.....N.....   |                         |                        |                                                                    |                      | 0                         |                        |
| 57.          | Canada.....                                                                                 | CAN.....N.....  |                         |                        |                                                                    |                      | 0                         |                        |
| 58.          | Aggregate Other Alien.....                                                                  | OT.....XXX..... | 0                       | 164,190                | 0                                                                  | 0                    | 164,190                   | 0                      |
| 59.          | Subtotal.....                                                                               | (a). 49.....    | 0                       | 148,798,718            | 0                                                                  | 0                    | 148,798,718               | 48,300                 |
| 90.          | Reporting entity contributions for employee benefit plans.....                              | XXX.....        |                         |                        |                                                                    |                      | 0                         |                        |
| 91.          | Dividends or refunds applied to purchase paid-up additions and annuities.....               | XXX.....        |                         |                        |                                                                    |                      | 0                         |                        |
| 92.          | Dividends or refunds applied to shorten endowment or premium paying period.....             | XXX.....        |                         |                        |                                                                    |                      | 0                         |                        |
| 93.          | Premium or annuity considerations waived under disability or other contract provisions..... | XXX.....        |                         |                        |                                                                    |                      | 0                         |                        |
| 94.          | Aggregate other amounts not allocable by State.....                                         | XXX.....        | 0                       | 0                      | 0                                                                  | 0                    | 0                         | 0                      |
| 95.          | Totals (Direct Business).....                                                               | XXX.....        | 0                       | 148,798,718            | 0                                                                  | 0                    | 148,798,718               | 48,300                 |
| 96.          | Plus Reinsurance Assumed.....                                                               | XXX.....        |                         |                        |                                                                    |                      | 0                         |                        |
| 97.          | Totals (All Business).....                                                                  | XXX.....        | 0                       | 148,798,718            | 0                                                                  | 0                    | 148,798,718               | 48,300                 |
| 98.          | Less Reinsurance Ceded.....                                                                 | XXX.....        |                         |                        |                                                                    |                      | 0                         |                        |
| 99.          | Totals (All Business) less Reinsurance Ceded.....                                           | XXX.....        | 0                       | 148,798,718            | 0                                                                  | 0                    | 148,798,718               | 48,300                 |

| DETAILS OF WRITE-INS |                                                                    |          |   |         |   |   |         |
|----------------------|--------------------------------------------------------------------|----------|---|---------|---|---|---------|
| 58001.               | Other Alien.....                                                   | XXX..... |   | 164,190 |   |   | 164,190 |
| 58002.               | .....                                                              | XXX..... |   |         |   |   | 0       |
| 58003.               | .....                                                              | XXX..... |   |         |   |   | 0       |
| 58998.               | Summary of remaining write-ins for line 58 from overflow page..... | XXX..... | 0 | 0       | 0 | 0 | 0       |
| 58999.               | Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....     | XXX..... | 0 | 164,190 | 0 | 0 | 164,190 |
| 9401.                | .....                                                              | XXX..... |   |         |   |   | 0       |
| 9402.                | .....                                                              | XXX..... |   |         |   |   | 0       |
| 9403.                | .....                                                              | XXX..... |   |         |   |   | 0       |
| 9498.                | Summary of remaining write-ins for line 94 from overflow page..... | XXX..... | 0 | 0       | 0 | 0 | 0       |
| 9499.                | Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....        | XXX..... | 0 | 0       | 0 | 0 | 0       |

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

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

|                                                                               | Domiciliary Location | FEIN       | NAIC Co. Code |
|-------------------------------------------------------------------------------|----------------------|------------|---------------|
| American Financial Group, Inc.                                                | OH                   | 31-1544320 |               |
| American Financial Capital Trust II                                           | DE                   | 31-6549738 |               |
| American Financial Capital Trust III                                          | DE                   | 16-6543606 |               |
| American Financial Capital Trust IV                                           | DE                   | 16-6543609 |               |
| American Financial Enterprises, Inc.                                          | CT                   | 31-0996797 |               |
| American Money Management Corporation                                         | OH                   | 31-0828578 |               |
| American Real Estate Capital Company, LLC (80%)                               | OH                   | 27-1577326 |               |
| MidMarket Capital Partners, LLC (65%)                                         | DE                   | 27-2829629 |               |
| APU Holding Company                                                           | OH                   | 41-2112001 |               |
| American Premier Underwriters, Inc.                                           | PA                   | 23-6000765 |               |
| The Associates of the Jersey Company                                          | NJ                   | 23-6297584 |               |
| Cal Coal, Inc.                                                                | IL                   | 37-1094159 |               |
| Great Southwest Corporation                                                   | DE                   | 95-2802826 |               |
| The Indianapolis Union Railway Company                                        | IN                   | 35-6001691 |               |
| Lehigh Valley Railroad Company                                                | PA                   | 13-6400464 |               |
| Pennsylvania Lehigh Oil & Gas Holdings LLC                                    | PA                   | 46-1665396 |               |
| Magnolia Alabama Holdings, Inc.                                               | DE                   | 20-1548213 |               |
| Magnolia Alabama Holdings LLC                                                 | AL                   | 20-1574094 |               |
| Michigan Oil & Gas Holdings, LLC                                              | MI                   | 46-1852532 |               |
| Ohio Oil & Gas Holdings, LLC                                                  | OH                   | 46-1480078 |               |
| The Owasco River Railway, Inc.                                                | NY                   | 13-6021353 |               |
| PCC Real Estate, Inc.                                                         | NY                   | 31-1236926 |               |
| PCC Technical Industries, Inc.                                                | DE                   | 76-0080537 |               |
| PCC Maryland Realty Corp.                                                     | MD                   | 31-1388401 |               |
| Penn Central Energy Management Company                                        | DE                   | 06-1209709 |               |
| Penn Towers, Inc.                                                             | PA                   | 23-1537928 |               |
| Pennsylvania Oil & Gas Holdings, LLC                                          | PA                   | 46-3246684 |               |
| Pennsylvania-Reading Seashore Lines (66.67%)                                  | NJ                   | 23-6000766 |               |
| Pittsburgh and Cross Creek Railroad Company (83%)                             | PA                   | 23-6207599 |               |
| Terminal Realty Penn Co.                                                      | DC                   | 23-1707450 |               |
| Waynesburg Southern Railroad Company                                          | PA                   | 23-1675796 |               |
| GAI Insurance Company, Ltd. *                                                 | BMU                  | 98-1073776 |               |
| Great American Specialty & Affinity Limited                                   | GBR                  |            |               |
| Hangar Acquisition Corp.                                                      | OH                   | 31-1446308 |               |
| Premier Lease & Loan Services Insurance Agency, Inc.                          | WA                   | 91-1242743 |               |
| Premier Lease & Loan Services of Canada, Inc.                                 | WA                   | 91-1508644 |               |
| Risico Management Corporation                                                 | DE                   | 31-1262960 |               |
| Dixie Terminal Corporation                                                    | OH                   | 31-0823725 |               |
| GAI Holding Bermuda Ltd.                                                      | BMU                  | 98-0606803 |               |
| GAI Indemnity, Ltd. #                                                         | GBR                  | 98-0556144 |               |
| Neon Capital Limited (fka Marketform Group Limited)                           | GBR                  |            |               |
| Neon Holdings (U.K.) Limited (fka Marketform Holdings Limited)                | GBR                  |            |               |
| Lavenham Underwriting Limited #                                               | GBR                  | 98-0412245 |               |
| Marketform Hong Kong Limited                                                  | HKG                  |            |               |
| Neon Management Services Limited (fka Marketform Management Services Limited) | GBR                  |            |               |
| Neon Service Company (U.K.) Limited (fka Marketform Limited)                  | GBR                  |            |               |
| Marketform Australia Pty Limited                                              | AUS                  |            |               |
| Studio Marketform SRL                                                         | ITA                  |            |               |
| Neon Underwriting Bermuda Limited                                             | BMU                  |            |               |
| Neon Underwriting Limited (fka Marketform Managing Agency Limited)            | GBR                  |            |               |
| Sampford Underwriting Limited #                                               | GBR                  | 98-0431601 |               |

\* Denotes insurer  
@ Company affiliated but not owned  
# Participant in Lloyd's Syndicate 2468  
Subsidiaries 100% owned by respective parent unless otherwise stated  
^ Total percentage owned by respective parent and other affiliated companies

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

|                                                      | Domiciliary Location | FEIN       | NAIC Co. Code |
|------------------------------------------------------|----------------------|------------|---------------|
| American Financial Group, Inc.                       | OH                   | 31-1544320 |               |
| Great American Financial Resources, Inc. ^           | DE                   | 06-1356481 |               |
| AAG Insurance Agency, Inc.                           | KY                   | 31-1422717 |               |
| Ceres Group, Inc.                                    | DE                   | 34-1017531 |               |
| Continental General Corporation                      | NE                   | 47-0717079 |               |
| QQAgency of Texas, Inc.                              | TX                   | 34-1947042 |               |
| Great American Advisors, Inc.                        | OH                   | 31-1395344 |               |
| Great American Life Insurance Company *              | OH                   | 13-1935920 | 63312         |
| Aerielle IP Holdings, LLC ^                          | OH                   | 45-2969767 |               |
| Aerielle, LLC ^                                      | DE                   | 26-4391696 |               |
| Annuity Investors Life Insurance Company *           | OH                   | 31-1021738 | 93661         |
| Bay Bridge Marina Hemingway's Restaurant, LLC (85%)  | MD                   | 27-4078277 |               |
| Bay Bridge Marina Management, LLC (85%)              | MD                   | 27-0513333 |               |
| Brothers Management, LLC (99%)                       | FL                   | 20-1246122 |               |
| Charleston Harbor Fishing, LLC                       | SC                   | 81-3737639 |               |
| GA Key Lime, LLC ^                                   | OH                   | 47-5618395 |               |
| GALIC - Bay Bridge Marina, LLC                       | MD                   | 20-4604276 |               |
| GALIC - Sorrento, LLC ^                              | FL                   | 45-5565693 |               |
| GALIC Brothers, Inc. (80%)                           | OH                   | 31-1391777 |               |
| GALIC Pointe, LLC ^                                  | FL                   | 45-1144095 |               |
| Manhattan National Holding Corporation               | OH                   | 26-3260520 |               |
| Manhattan National Life Insurance Company *          | OH                   | 45-0252531 | 67083         |
| Skipjack Marina Corp.                                | MD                   | 52-2179330 |               |
| Great American Holding, Inc.                         | OH                   | 42-1575938 |               |
| Agricultural Services, LLC                           | OH                   | 27-3062314 |               |
| American Empire Surplus Lines Insurance Company *    | DE                   | 31-0912199 | 35351         |
| American Empire Insurance Company *                  | OH                   | 31-0973761 | 37990         |
| American Empire Underwriters, Inc.                   | TX                   | 59-1671722 |               |
| GAI Australia Pty Ltd                                | AUS                  |            |               |
| Great American International Insurance Limited *     | IRL                  |            |               |
| Mid-Continent Casualty Company *                     | OH                   | 73-0556513 | 23418         |
| Mid-Continent Assurance Company *                    | OH                   | 73-1406844 | 15380         |
| Mid-Continent Excess and Surplus Insurance Company * | DE                   | 38-3803661 | 13794         |
| Mid-Continent Specialty Insurance Services, Inc.     | OK                   | 30-0571535 |               |
| Oklahoma Surety Company *                            | OH                   | 73-0773259 | 23426         |
| Republic Indemnity Company of America *              | CA                   | 95-2801326 | 22179         |
| Republic Indemnity Company of California *           | CA                   | 31-1054123 | 43753         |
| Summit Consulting, LLC                               | FL                   | 59-1683711 |               |
| Heritage Summit Healthcare, LLC                      | FL                   | 59-3385208 |               |
| Summit Holding Southeast, Inc.                       | FL                   | 59-3409855 |               |
| Bridgefield Employers Insurance Company*             | FL                   | 59-1835212 | 10701         |
| Bridgefield Casualty Insurance Company*              | FL                   | 59-3269531 | 10335         |

\* Denotes insurer  
@ Company affiliated but not owned  
# Participant in Lloyd's Syndicate 2468  
Subsidiaries 100% owned by respective parent unless otherwise stated  
^ Total percentage owned by respective parent and other affiliated companies

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

|                                                         | Domiciliary Location | FEIN       | NAIC Co. Code |
|---------------------------------------------------------|----------------------|------------|---------------|
| American Financial Group, Inc.                          | OH                   | 31-1544320 |               |
| Great American Insurance Company *                      | OH                   | 31-0501234 | 16691         |
| American Signature Underwriters, Inc.                   | OH                   | 31-1463075 |               |
| Brothers Property Corporation (80%)                     | OH                   | 59-2840291 |               |
| Brothers Pennsylvanian Corporation                      | PA                   | 25-1754638 |               |
| Brothers Property Management Corporation                | OH                   | 59-2840294 |               |
| Crescent Centre Apartments ^                            | OH                   | 20-4498054 |               |
| Crop Managers Insurance Agency, Inc.                    | KS                   | 31-1277904 |               |
| Dempsey & Siders Agency, Inc.                           | OH                   | 31-0589001 |               |
| Eden Park Insurance Brokers, Inc.                       | CA                   | 31-1341668 |               |
| El Aguila, Compañía de Seguros, S.A. de C.V. *          | MEX                  |            |               |
| Financiadora de Primas Condor, S.A. de C.V. (99%)       | MEX                  |            |               |
| Farmers Crop Insurance Alliance, Inc.                   | KS                   | 39-1404033 |               |
| FCIA Management Company, Inc.                           | NY                   | 13-3628555 |               |
| Foreign Credit Insurance Association @                  | NY                   |            |               |
| GAI Mexico Holdings, LLC                                | DE                   | 81-0814136 |               |
| GAI Warranty Company                                    | OH                   | 31-1753938 |               |
| GAI Warranty Company of Florida                         | FL                   | 31-1765544 |               |
| GAI Warranty Company of Canada Inc.                     | CAN                  |            |               |
| GAIC Alloy, Inc.                                        | OH                   |            |               |
| Global Premier Finance Company                          | OH                   | 61-1329718 |               |
| Great American Agency of Texas, Inc.                    | TX                   | 74-2693636 |               |
| Great American Alliance Insurance Company *             | OH                   | 95-1542353 | 26832         |
| Great American Assurance Company *                      | OH                   | 15-6020948 | 26344         |
| Great American Casualty Insurance Company *             | OH                   | 61-0983091 | 39896         |
| Great American Contemporary Insurance Company *         | OH                   | 36-4079497 | 10646         |
| Great American E & S Insurance Company *                | DE                   | 31-0954439 | 37532         |
| Great American Fidelity Insurance Company *             | DE                   | 31-1036473 | 41858         |
| Great American Insurance Agency, Inc.                   | OH                   | 31-1652643 |               |
| Great American Insurance Company of New York *          | NY                   | 13-5539046 | 22136         |
| Great American Lloyd's Insurance Company * @            | TX                   | 31-0974853 | 38024         |
| Great American Lloyd's, Inc.                            | TX                   | 31-1073664 |               |
| Great American Management Services, Inc.                | OH                   | 31-0856644 |               |
| Great American Protection Insurance Company *           | OH                   | 31-1288778 | 38580         |
| Great American Re Inc.                                  | DE                   | 31-0918893 |               |
| Great American Security Insurance Company *             | OH                   | 31-1209419 | 31135         |
| Great American Spirit Insurance Company *               | OH                   | 31-1237970 | 33723         |
| Insurance (GB) Limited *                                | GBR                  |            |               |
| Key Largo Group, Inc.                                   | FL                   | 59-1263251 |               |
| National Interstate Corporation (51%)                   | OH                   | 34-1607394 |               |
| American Highways Insurance Agency, Inc.                | OH                   | 34-1899058 |               |
| Explorer RV Insurance Agency, Inc.                      | OH                   | 31-1548235 |               |
| Hudson Indemnity, Ltd. *                                | CYM                  | 98-0191335 |               |
| Hudson Management Group, Ltd.                           | VIR                  | 66-0660039 |               |
| National Interstate Insurance Agency, Inc.              | OH                   | 34-1607396 |               |
| Commercial For Hire Transportation Purchasing Group @   | SC                   |            |               |
| National Interstate Insurance Company *                 | OH                   | 34-1607395 | 32620         |
| National Interstate Insurance Company of Hawaii, Inc. * | OH                   | 99-0345306 | 11051         |
| TransProtection Service Company                         | MO                   | 43-1254631 |               |
| Triumphe Casualty Company *                             | OH                   | 95-3623282 | 41106         |
| Vanliner Insurance Company *                            | MO                   | 86-0114294 | 21172         |
| Safety Claims & Litigation Services, LLC                | MT                   | 20-5546054 |               |
| Safety, Claims and Litigation Services, LLC             | OH                   | 46-4570914 |               |
| PLLS Canada Insurance Brokers Inc. (49%)                | CAN                  | 871850814  |               |
| Professional Risk Brokers, Inc.                         | IL                   | 31-1293064 |               |
| One East Fourth, Inc.                                   | OH                   | 31-0686194 |               |
| Pioneer Carpet Mills, Inc.                              | OH                   | 31-0883227 |               |
| TEJ Holdings, Inc.                                      | OH                   | 31-1119320 |               |
| Three East Fourth, Inc.                                 | OH                   | 31-0728327 |               |

\* Denotes insurer  
@ Company affiliated but not owned  
# Participant in Lloyd's Syndicate 2468  
Subsidiaries 100% owned by respective parent unless otherwise stated  
^ Total percentage owned by respective parent and other affiliated companies

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1              | 2             | 3                       | 4            | 5               | 6          | 7                                                                                        | 8                                                        | 9                       | 10                                     | 11                                                | 12                                                                                                 | 13                                                  | 14                                            | 15 |
|----------------|---------------|-------------------------|--------------|-----------------|------------|------------------------------------------------------------------------------------------|----------------------------------------------------------|-------------------------|----------------------------------------|---------------------------------------------------|----------------------------------------------------------------------------------------------------|-----------------------------------------------------|-----------------------------------------------|----|
| Group<br>Code  | Group<br>Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK        | Name of<br>Securities<br>Exchange<br>if Publicly<br>Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>or Affiliates        | Domiciliary<br>Location | Relationship<br>to Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) | Type of<br>Control<br>(Ownership<br>Board,<br>Management<br>Attorney-in-Fact,<br>Influence, Other) | If Control is<br>Ownership<br>Provide<br>Percentage | Ultimate Controlling<br>Entity(ies)/Person(s) | *  |
| <b>Members</b> |               |                         |              |                 |            |                                                                                          |                                                          |                         |                                        |                                                   |                                                                                                    |                                                     |                                               |    |
| Q13            |               |                         | 31-1544320.. |                 | 0000944707 | NYSE.....                                                                                | American Financial Group, Inc.....                       | OH.....                 | UIP.....                               |                                                   | Ownership.....                                                                                     |                                                     |                                               |    |
|                |               |                         | 31-6549738.. |                 |            |                                                                                          | American Financial Capital Trust II.....                 | DE.....                 | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 16-6543606.. |                 |            |                                                                                          | American Financial Capital Trust III.....                | DE.....                 | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 16-6543609.. |                 |            |                                                                                          | American Financial Capital Trust IV.....                 | DE.....                 | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 31-0996797.. |                 |            |                                                                                          | American Financial Enterprises, Inc.....                 | CT.....                 | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 31-0828578.. |                 |            |                                                                                          | American Money Management Corporation.....               | OH.....                 | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 27-1577326.. |                 |            |                                                                                          | American Real Estate Capital Company, LLC.....           | OH.....                 | NIA.....                               | American Money Management Corporation.....        | Ownership.....                                                                                     | ...80.000                                           | American Financial Group, Inc.....            |    |
|                |               |                         | 27-2829629.. |                 |            |                                                                                          | MidMarket Capital Partners, LLC.....                     | DE.....                 | NIA.....                               | American Money Management Corporation.....        | Ownership.....                                                                                     | ...65.000                                           | American Financial Group, Inc.....            |    |
|                |               |                         | 41-2112001.. |                 |            |                                                                                          | APU Holding Company.....                                 | OH.....                 | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 23-6000765.. |                 |            |                                                                                          | American Premier Underwriters, Inc.....                  | PA.....                 | NIA.....                               | APU Holding Company.....                          | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 23-6297584.. |                 |            |                                                                                          | The Associates of the Jersey Company.....                | NJ.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 37-1094159.. |                 |            |                                                                                          | Cal Coal, Inc.....                                       | IL.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 95-2802826.. |                 |            |                                                                                          | Great Southwest Corporation.....                         | DE.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 35-6001691.. |                 |            |                                                                                          | The Indianapolis Union Railway Company.....              | IN.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 13-6400464.. |                 |            |                                                                                          | Lehigh Valley Railroad Company.....                      | PA.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 46-1665396.. |                 |            |                                                                                          | Pennsylvania Lehigh Oil & Gas Holdings LLC.....          | PA.....                 | NIA.....                               | Lehigh Valley Railroad Company.....               | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 20-1548213.. |                 |            |                                                                                          | Magnolia Alabama Holdings, Inc.....                      | DE.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 20-1574094.. |                 |            |                                                                                          | Magnolia Alabama Holdings LLC.....                       | AL.....                 | NIA.....                               | Magnolia Alabama Holdings, Inc.....               | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 46-1852532.. |                 |            |                                                                                          | Michigan Oil & Gas Holdings, LLC.....                    | MI.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 46-1480078.. |                 |            |                                                                                          | Ohio Oil & Gas Holdings, LLC.....                        | OH.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 13-6021353.. |                 |            |                                                                                          | The Owasco River Railway, Inc.....                       | NY.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 31-1236926.. |                 |            |                                                                                          | PCC Real Estate, Inc.....                                | NY.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 76-0080537.. |                 |            |                                                                                          | PCC Technical Industries, Inc.....                       | DE.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 31-1388401.. |                 |            |                                                                                          | PCC Maryland Realty Corp.....                            | MD.....                 | NIA.....                               | PCC Technical Industries, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 06-1209709.. |                 |            |                                                                                          | Penn Central Energy Management Company.....              | DE.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 23-1537928.. |                 |            |                                                                                          | Penn Towers, Inc.....                                    | PA.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 46-3246684.. |                 |            |                                                                                          | Pennsylvania Oil & Gas Holdings, LLC.....                | PA.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 23-6000766.. |                 |            |                                                                                          | Pennsylvania-Reading Seashore Lines.....                 | NJ.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...66.670                                           | American Financial Group, Inc.....            |    |
|                |               |                         | 23-6207599.. |                 |            |                                                                                          | Pittsburgh and Cross Creek Railroad Company.....         | PA.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...83.000                                           | American Financial Group, Inc.....            |    |
|                |               |                         | 23-1707450.. |                 |            |                                                                                          | Terminal Realty Penn Co.....                             | DC.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 23-1675796.. |                 |            |                                                                                          | Waynesburg Southern Railroad Company.....                | PA.....                 | NIA.....                               | American Premier Underwriters, Inc.....           | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 98-1073776.. |                 |            |                                                                                          | GAI Insurance Company, Ltd.....                          | BMU.....                | IA.....                                | APU Holding Company.....                          | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         |              |                 |            |                                                                                          | Great American Specialty & Affinity Limited.....         | GBR.....                | NIA.....                               | APU Holding Company.....                          | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 31-1446308.. |                 |            |                                                                                          | Hangar Acquisition Corp.....                             | OH.....                 | NIA.....                               | APU Holding Company.....                          | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 91-1242743.. |                 |            |                                                                                          | Premier Lease & Loan Services Insurance Agency, Inc..... | WA.....                 | NIA.....                               | APU Holding Company.....                          | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 91-1508644.. |                 |            |                                                                                          | Premier Lease & Loan Services of Canada, Inc.....        | WA.....                 | NIA.....                               | APU Holding Company.....                          | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 31-1262960.. |                 |            |                                                                                          | Risico Management Corporation.....                       | DE.....                 | NIA.....                               | APU Holding Company.....                          | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 31-0823725.. |                 |            |                                                                                          | Dixie Terminal Corporation.....                          | OH.....                 | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 98-0606803.. |                 |            |                                                                                          | GAI Holding Bermuda Ltd.....                             | BMU.....                | NIA.....                               | American Financial Group, Inc.....                | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 98-0556144.. |                 |            |                                                                                          | GAI Indemnity, Ltd.....                                  | GBR.....                | IA.....                                | GAI Holding Bermuda Ltd.....                      | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         |              |                 |            |                                                                                          | Neon Capital Limited.....                                | GBR.....                | NIA.....                               | GAI Holding Bermuda Ltd.....                      | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         |              |                 |            |                                                                                          | Neon Holdings (U.K.) Limited.....                        | GBR.....                | NIA.....                               | Neon Capital Limited.....                         | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |
|                |               |                         | 98-0412245.. |                 |            |                                                                                          | Lavenham Underwriting Limited.....                       | GBR.....                | IA.....                                | Neon Holdings (U.K.) Limited.....                 | Ownership.....                                                                                     | ...100.000                                          | American Financial Group, Inc.....            |    |

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

Q13.1

| 1          | 2                                  | 3                 | 4            | 5            | 6   | 7                                                                      | 8                                                    | 9                    | 10                               | 11                                                   | 12                                                                               | 13                                         | 14                                         | 15     |
|------------|------------------------------------|-------------------|--------------|--------------|-----|------------------------------------------------------------------------|------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------------|----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------|
| Group Code | Group Name                         | NAIC Company Code | ID Number    | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates          | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)       | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *      |
|            |                                    |                   |              |              |     |                                                                        | Marketform Hong Kong Limited.....                    | HKG.....             | NIA.....                         | Neon Holdings (U.K.) Limited.....                    | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Neon Management Services Limited.....                | GBR.....             | NIA.....                         | Neon Holdings (U.K.) Limited.....                    | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Neon Service Company (U.K.) Limited.....             | GBR.....             | NIA.....                         | Neon Holdings (U.K.) Limited.....                    | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Marketform Australia Pty Limited.....                | AUS.....             | NIA.....                         | Neon Service Company (U.K.) Limited.....             | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Studio Marketform SRL.....                           | ITA.....             | NIA.....                         | Neon Service Company (U.K.) Limited.....             | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Neon Underwriting Bermuda Limited.....               | BMU.....             | NIA.....                         | Neon Holdings (U.K.) Limited.....                    | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Neon Underwriting Limited.....                       | GBR.....             | NIA.....                         | Neon Holdings (U.K.) Limited.....                    | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 98-0431601.. |              |     |                                                                        | Sampford Underwriting Limited.....                   | GBR.....             | IA.....                          | Neon Holdings (U.K.) Limited.....                    | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Marketform Trust Company Limited.....                | GBR.....             | NIA.....                         | Marketform Group Limited.....                        | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 06-1356481.. |              |     |                                                                        | Great American Financial Resources, Inc.....         | DE.....              | UIP.....                         | American Financial Group, Inc.....                   | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         | 1..... |
|            |                                    |                   | 31-1422717.. |              |     |                                                                        | AAG Insurance Agency, Inc.....                       | KY.....              | NIA.....                         | Great American Financial Resources, Inc.....         | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 34-1017531.. |              |     |                                                                        | Ceres Group, Inc.....                                | DE.....              | NIA.....                         | Great American Financial Resources, Inc.....         | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 47-0717079.. |              |     |                                                                        | Continental General Corporation.....                 | NE.....              | NIA.....                         | Ceres Group, Inc.....                                | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 34-1947042.. |              |     |                                                                        | QQAgency of Texas, Inc.....                          | TX.....              | NIA.....                         | Ceres Group, Inc.....                                | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 31-1395344.. |              |     |                                                                        | Great American Advisors, Inc.....                    | OH.....              | NIA.....                         | Great American Financial Resources, Inc.....         | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 63312..           | 13-1935920.. |              |     |                                                                        | Great American Life Insurance Company.....           | OH.....              | UDP.....                         | Great American Financial Resources, Inc.....         | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 45-2969767.. |              |     |                                                                        | Aerielle IP Holdings, LLC.....                       | OH.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 62.500                                     | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 26-4391696.. |              |     |                                                                        | Aerielle, LLC.....                                   | DE.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 62.500                                     | American Financial Group, Inc.....         | 2..... |
| 0084.....  | American Financial Group, Inc..... | 93661..           | 31-1021738.. |              |     |                                                                        | Annuity Investors Life Insurance Company.....        | OH.....              | RE.....                          | Great American Life Insurance Company.....           | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 27-4078277.. |              |     |                                                                        | Bay Bridge Marina Hemingway's Restaurant, LLC.....   | MD.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 85.000                                     | American Financial Group, Inc.....         |        |
|            |                                    |                   | 27-0513333.. |              |     |                                                                        | Bay Bridge Marina Management, LLC.....               | MD.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 85.000                                     | American Financial Group, Inc.....         |        |
|            |                                    |                   | 20-1246122.. |              |     |                                                                        | Brothers Management, LLC.....                        | FL.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 99.000                                     | American Financial Group, Inc.....         |        |
|            |                                    |                   | 45-3988240.. |              |     |                                                                        | FT Liquidation, LLC.....                             | MD.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 20-4604276.. |              |     |                                                                        | GALIC - Bay Bridge Marina, LLC.....                  | FL.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 45-5565693.. |              |     |                                                                        | GALIC - Sorrento, LLC.....                           | FL.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 65.000                                     | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 31-1391777.. |              |     |                                                                        | GALIC Brothers, Inc.....                             | OH.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 80.000                                     | American Financial Group, Inc.....         |        |
|            |                                    |                   | 45-1144095.. |              |     |                                                                        | GALIC Pointe, LLC.....                               | FL.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 65.000                                     | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 26-3260520.. |              |     |                                                                        | Manhattan National Holding Corporation.....          | OH.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 67083..           | 45-0252531.. |              |     |                                                                        | Manhattan National Life Insurance Company.....       | OH.....              | IA.....                          | Manhattan National Holding Corporation.....          | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 52-2179330.. |              |     |                                                                        | Skipjack Marina Corp.....                            | MD.....              | NIA.....                         | Great American Life Insurance Company.....           | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 42-1575938.. |              |     |                                                                        | Great American Holding, Inc.....                     | OH.....              | NIA.....                         | American Financial Group, Inc.....                   | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 27-3062314.. |              |     |                                                                        | Agricultural Services, LLC.....                      | OH.....              | NIA.....                         | Great American Holding, Inc.....                     | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 35351..           | 31-0912199.. |              |     |                                                                        | American Empire Surplus Lines Insurance Company...   | DE.....              | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | American Empire Surplus Lines Insurance Company..... | OH.....              | IA.....                          | American Empire Surplus Lines Insurance Company..... | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 37990..           | 31-0973761.. |              |     |                                                                        | American Empire Underwriters, Inc.....               | TX.....              | NIA.....                         | American Empire Insurance Company.....               | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 59-1671722.. |              |     |                                                                        | GAI Australia Pty Ltd.....                           | AUS.....             | NIA.....                         | Great American Holding, Inc.....                     | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   |              |              |     |                                                                        | Great American International Insurance Limited.....  | IRL.....             | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 23418..           | 73-0556513.. |              |     |                                                                        | Mid-Continent Casualty Company.....                  | OH.....              | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 15380..           | 73-1406844.. |              |     |                                                                        | Mid-Continent Assurance Company.....                 | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 13794..           | 38-3803661.. |              |     |                                                                        | Mid-Continent Excess and Surplus Insurance Company   | DE.....              | IA.....                          | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
|            |                                    |                   | 30-0571535.. |              |     |                                                                        | Mid-Continent Specialty Insurance Services, Inc..... | OK.....              | NIA.....                         | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 23426..           | 73-0773259.. |              |     |                                                                        | Oklahoma Surety Company.....                         | OH.....              | IA.....                          | Mid-Continent Casualty Company.....                  | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |
| 0084.....  | American Financial Group, Inc..... | 22179..           | 95-2801326.. |              |     |                                                                        | Republic Indemnity Company of America.....           | CA.....              | IA.....                          | Great American Holding, Inc.....                     | Ownership.....                                                                   | 100.000                                    | American Financial Group, Inc.....         |        |

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

Q13.2

| 1          | 2                                  | 3                 | 4            | 5            | 6   | 7                                                                      | 8                                                 | 9                    | 10                               | 11                                               | 12                                                                               | 13                                         | 14                                         | 15     |
|------------|------------------------------------|-------------------|--------------|--------------|-----|------------------------------------------------------------------------|---------------------------------------------------|----------------------|----------------------------------|--------------------------------------------------|----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------|
| Group Code | Group Name                         | NAIC Company Code | ID Number    | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates       | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)   | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *      |
| 0084.....  | American Financial Group, Inc..... | 43753..           | 31-1054123.. |              |     |                                                                        | Republic Indemnity Company of California.....     | CA.....              | IA.....                          | Republic Indemnity Company of America.....       | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 59-1683711.. |              |     |                                                                        | Summit Consulting, LLC.....                       | FL.....              | NIA.....                         | Great American Holding, Inc.....                 | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 59-3385208.. |              |     |                                                                        | Heritage Summit Healthcare, LLC.....              | FL.....              | NIA.....                         | Summit Consulting, LLC.....                      | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 59-3409855.. |              |     |                                                                        | Summit Holding Southeast, Inc.....                | FL.....              | NIA.....                         | Great American Holding, Inc.....                 | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 10701..           | 59-1835212.. |              |     |                                                                        | Bridgefield Employers Insurance Company.....      | FL.....              | IA.....                          | Summit Holding Southeast, Inc.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 10335..           | 59-3269531.. |              |     |                                                                        | Bridgefield Casualty Insurance Company.....       | FL.....              | IA.....                          | Bridgefield Employers Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 16691..           | 31-0501234.. |              |     |                                                                        | Great American Insurance Company.....             | OH.....              | IA.....                          | American Financial Group, Inc.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 45-2969767.. |              |     |                                                                        | Aerielle IP Holdings, LLC.....                    | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...37.500                                  | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 26-4391696.. |              |     |                                                                        | Aerielle, LLC.....                                | DE.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...37.500                                  | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 31-1463075.. |              |     |                                                                        | American Signature Underwriters, Inc.....         | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 59-2840291.. |              |     |                                                                        | Brothers Property Corporation.....                | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...80.000                                  | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 25-1754638.. |              |     |                                                                        | Brothers Pennsylvanian Corporation.....           | PA.....              | NIA.....                         | Brothers Property Corporation.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 59-2840294.. |              |     |                                                                        | Brothers Property Management Corporation.....     | OH.....              | NIA.....                         | Brothers Property Corporation.....               | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 20-4498054.. |              |     |                                                                        | Crescent Centre Apartments.....                   | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | 1..... |
|            |                                    |                   | 31-1277904.. |              |     |                                                                        | Crop Managers Insurance Agency, Inc.....          | KS.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 31-0589001.. |              |     |                                                                        | Dempsey & Siders Agency, Inc.....                 | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 31-1341668.. |              |     |                                                                        | Eden Park Insurance Brokers, Inc.....             | CA.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   |              |              |     |                                                                        | El Aguila, Compañía de Seguros, S.A. de C.V.....  | MEX.....             | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   |              |              |     |                                                                        | Financiadora de Primas Condor, S.A. de C.V.....   | MEX.....             | NIA.....                         | El Aguila, Compañía de Seguros, S.A. de C.V..... | Ownership.....                                                                   | ...99.000                                  | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 39-1404033.. |              |     |                                                                        | Farmers Crop Insurance Alliance, Inc.....         | KS.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 13-3628555.. |              |     |                                                                        | FCIA Management Company, Inc.....                 | NY.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   |              |              |     |                                                                        | Foreign Credit Insurance Association.....         | NY.....              | OTH.....                         | Great American Insurance Company.....            | Management.....                                                                  | .....                                      | American Financial Group, Inc.....         | 3..... |
|            |                                    |                   | 47-5618395.. |              |     |                                                                        | GA Key Lime, LLC.....                             | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...50.000                                  | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 81-0814136.. |              |     |                                                                        | GAI Mexico Holdings, LLC.....                     | DE.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 31-1753938.. |              |     |                                                                        | GAI Warranty Company.....                         | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 31-1765544.. |              |     |                                                                        | GAI Warranty Company of Florida.....              | FL.....              | NIA.....                         | GAI Warranty Company.....                        | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   |              |              |     |                                                                        | GAI Warranty Company of Canada Inc.....           | CAN.....             | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 45-5565693.. |              |     |                                                                        | GALIC - Sorrento, LLC.....                        | FL.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...35.000                                  | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 45-1144095.. |              |     |                                                                        | GALIC Pointe, LLC.....                            | FL.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...35.000                                  | American Financial Group, Inc.....         | 2..... |
|            |                                    |                   | 61-1329718.. |              |     |                                                                        | Global Premier Finance Company.....               | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 74-2693636.. |              |     |                                                                        | Great American Agency of Texas, Inc.....          | TX.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 26832..           | 95-1542353.. |              |     |                                                                        | Great American Alliance Insurance Company.....    | OH.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 26344..           | 15-6020948.. |              |     |                                                                        | Great American Assurance Company.....             | OH.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 39896..           | 61-0983091.. |              |     |                                                                        | Great American Casualty Insurance Company.....    | OH.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 10646..           | 36-4079497.. |              |     |                                                                        | Great American Contemporary Insurance Company.... | OH.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 37532..           | 31-0954439.. |              |     |                                                                        | Great American E & S Insurance Company.....       | DE.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 41858..           | 31-1036473.. |              |     |                                                                        | Great American Fidelity Insurance Company.....    | DE.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 31-1652643.. |              |     |                                                                        | Great American Insurance Agency, Inc.....         | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 22136..           | 13-5539046.. |              |     |                                                                        | Great American Insurance Company of New York..... | NY.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 38024..           | 31-0974853.. |              |     |                                                                        | Great American Lloyd's Insurance Company.....     | TX.....              | IA.....                          | Great American Insurance Company.....            | Other.....                                                                       | .....                                      | American Financial Group, Inc.....         | 4..... |
|            |                                    |                   | 31-1073664.. |              |     |                                                                        | Great American Lloyd's, Inc.....                  | TX.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 31-0856644.. |              |     |                                                                        | Great American Management Services, Inc.....      | OH.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 38580..           | 31-1288778.. |              |     |                                                                        | Great American Protection Insurance Company.....  | OH.....              | IA.....                          | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
|            |                                    |                   | 31-0918893.. |              |     |                                                                        | Great American Re Inc.....                        | DE.....              | NIA.....                         | Great American Insurance Company.....            | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2                                  | 3                 | 4            | 5            | 6          | 7                                                                      | 8                                                      | 9                    | 10                               | 11                                             | 12                                                                               | 13                                         | 14                                         | 15     |
|------------|------------------------------------|-------------------|--------------|--------------|------------|------------------------------------------------------------------------|--------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------|----------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------|
| Group Code | Group Name                         | NAIC Company Code | ID Number    | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates            | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *      |
| 0084.....  | American Financial Group, Inc..... | 31135...          | 31-1209419.. | .....        | .....      | .....                                                                  | Great American Security Insurance Company.....         | OH.....              | IA.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 33723...          | 31-1237970.. | .....        | .....      | .....                                                                  | Great American Spirit Insurance Company.....           | OH.....              | IA.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | AA-1120817.. | .....        | .....      | .....                                                                  | Insurance (GB) Limited.....                            | GBR.....             | IA.....                          | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 59-1263251.. | .....        | .....      | .....                                                                  | Key Largo Group, Inc.....                              | FL.....              | NIA.....                         | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 34-1607394.. | .....        | 0001301106 | NASDAQ.....                                                            | National Interstate Corporation.....                   | OH.....              | NIA.....                         | Great American Insurance Company.....          | Ownership.....                                                                   | ...51.000                                  | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 34-1899058.. | .....        | .....      | .....                                                                  | American Highways Insurance Agency, Inc.....           | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-1548235.. | .....        | .....      | .....                                                                  | Explorer RV Insurance Agency, Inc.....                 | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 98-0191335.. | .....        | .....      | .....                                                                  | Hudson Indemnity, Ltd.....                             | CYM.....             | IA.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 66-0660039.. | .....        | .....      | .....                                                                  | Hudson Management Group, Ltd.....                      | VIR.....             | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 34-1607396.. | .....        | .....      | .....                                                                  | National Interstate Insurance Agency, Inc.....         | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 36-4670968.. | .....        | .....      | .....                                                                  | Commercial For Hire Transportation Purchasing Group    | SC.....              | NIA.....                         | National Interstate Insurance Agency, Inc..... | Management.....                                                                  | .....                                      | American Financial Group, Inc.....         | 5..... |
| 0084.....  | American Financial Group, Inc..... | 32620...          | 34-1607395.. | .....        | .....      | .....                                                                  | National Interstate Insurance Company.....             | OH.....              | IA.....                          | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 11051...          | 99-0345306.. | .....        | .....      | .....                                                                  | National Interstate Insurance Company of Hawaii, Inc.. | OH.....              | IA.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 43-1254631.. | .....        | .....      | .....                                                                  | TransProtection Service Company.....                   | MO.....              | NIA.....                         | National Interstate Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 41106...          | 95-3623282.. | .....        | .....      | .....                                                                  | Triumphe Casualty Company.....                         | OH.....              | IA.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| 0084.....  | American Financial Group, Inc..... | 21172...          | 86-0114294.. | .....        | .....      | .....                                                                  | Vanliner Insurance Company.....                        | MO.....              | IA.....                          | National Interstate Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 20-5546054.. | .....        | .....      | .....                                                                  | Safety Claims & Litigation Services, LLC.....          | MT.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 46-4570914.. | .....        | .....      | .....                                                                  | Safety, Claims and Litigation Services, LLC.....       | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 871850814..  | .....        | .....      | .....                                                                  | PLLS Canada Insurance Brokers Inc.....                 | CAN.....             | NIA.....                         | Great American Insurance Company.....          | Ownership.....                                                                   | ...49.000                                  | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-1293064.. | .....        | .....      | .....                                                                  | Professional Risk Brokers, Inc.....                    | IL.....              | NIA.....                         | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-0686194.. | .....        | .....      | .....                                                                  | One East Fourth, Inc.....                              | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-0883227.. | .....        | .....      | .....                                                                  | Pioneer Carpet Mills, Inc.....                         | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-1119320.. | .....        | .....      | .....                                                                  | TEJ Holdings, Inc.....                                 | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 81-3737639.. | .....        | .....      | .....                                                                  | Charleston Harbor Fishing, LLC.....                    | SC.....              | NIA.....                         | Great American Life Insurance Company.....     | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | .....        | .....        | .....      | .....                                                                  | GAIC Alloy, Inc.....                                   | OH.....              | NIA.....                         | Great American Insurance Company.....          | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |
| .....      | .....                              | .....             | 31-0728327.. | .....        | .....      | .....                                                                  | Three East Fourth, Inc.....                            | OH.....              | NIA.....                         | American Financial Group, Inc.....             | Ownership.....                                                                   | ...100.000                                 | American Financial Group, Inc.....         | .....  |

**Asterisk**

**Explanation**

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

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

|                                                                                                                                                                                                                    | Response |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?                                                                                                       | NO       |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?                                                                                              | NO       |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?                                                 | NO       |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?                                 | YES      |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?             | NO       |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO       |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?         | NO       |

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.

Bar Code:



Additional Write-ins for Assets:

|                                                       | Current Statement Date |                                |                                                  | 4<br><br>December 31,<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|------------------------------------------------------------|
|                                                       | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                            |
| 2504. Other assets.....                               | .....50,689            | .....29,189                    | .....21,500                                      | .....21,500                                                |
| 2597. Summary of remaining write-ins for Line 25..... | .....50,689            | .....29,189                    | .....21,500                                      | .....21,500                                                |

Additional Write-ins for Summary of Operations:

|         |                                                  | 1<br>Current<br>Year to Date | 2<br>Prior<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|---------|--------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 08.304. | Miscellaneous income.....                        | .....103                     | .....3,333                 | .....3,333                           |
| 08.397. | Summary of remaining write-ins for Line 8.3..... | .....103                     | .....3,333                 | .....3,333                           |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                          | 1             | 2                               |
|------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                          | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....      | 2,286,152,264 | 2,212,363,737                   |
| 2. Cost of bonds and stocks acquired.....                                                | 304,242,249   | 317,719,850                     |
| 3. Accrual of discount.....                                                              | 4,559,093     | 8,744,508                       |
| 4. Unrealized valuation increase (decrease).....                                         | 818,662       | (1,053,728)                     |
| 5. Total gain (loss) on disposals.....                                                   | 2,753,334     | 2,347,377                       |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 262,685,099   | 249,616,474                     |
| 7. Deduct amortization of premium.....                                                   |               | 2,657,805                       |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    |               |                                 |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 466,441       | 1,695,201                       |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 2,335,374,062 | 2,286,152,264                   |
| 11. Deduct total nonadmitted amounts.....                                                |               |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 2,335,374,062 | 2,286,152,264                   |

**SCHEDULE D - PART 1B**

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

QSI02

| NAIC Designation                         | 1<br>Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted Carrying<br>Value End of<br>First Quarter | 6<br>Book/Adjusted Carrying<br>Value End of<br>Second Quarter | 7<br>Book/Adjusted Carrying<br>Value End of<br>Third Quarter | 8<br>Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
|------------------------------------------|----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| BONDS                                    |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 1. NAIC 1 (a).....                       | 1,645,539,859                                                        | 160,156,810                                    | 174,285,085                                    | (7,416,378)                                            | 1,618,253,360                                                | 1,645,539,859                                                 | 1,623,995,206                                                | 1,639,235,945                                                  |
| 2. NAIC 2 (a).....                       | 655,328,509                                                          | 28,915,160                                     | 4,395,928                                      | 10,063,453                                             | 659,514,475                                                  | 655,328,509                                                   | 689,911,194                                                  | 631,643,799                                                    |
| 3. NAIC 3 (a).....                       | 38,416,329                                                           |                                                | 2,316,005                                      | (987,523)                                              | 46,595,866                                                   | 38,416,329                                                    | 35,112,801                                                   | 32,319,478                                                     |
| 4. NAIC 4 (a).....                       | 7,281,727                                                            |                                                | 2,418                                          | 989                                                    | 9,782,913                                                    | 7,281,727                                                     | 7,280,298                                                    | 9,608,633                                                      |
| 5. NAIC 5 (a).....                       | 0                                                                    |                                                |                                                |                                                        | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 6. NAIC 6 (a).....                       | 225,853                                                              |                                                |                                                | (17,373)                                               | 251,913                                                      | 225,853                                                       | 208,480                                                      | 331,424                                                        |
| 7. Total Bonds.....                      | 2,346,792,277                                                        | 189,071,970                                    | 180,999,436                                    | 1,643,168                                              | 2,334,398,527                                                | 2,346,792,277                                                 | 2,356,507,979                                                | 2,313,139,279                                                  |
| PREFERRED STOCK                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 8. NAIC 1.....                           |                                                                      |                                                |                                                |                                                        |                                                              |                                                               | 0                                                            |                                                                |
| 9. NAIC 2.....                           | 1,000,000                                                            |                                                |                                                |                                                        | 1,000,000                                                    | 1,000,000                                                     | 1,000,000                                                    | 1,000,000                                                      |
| 10. NAIC 3.....                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               | 0                                                            |                                                                |
| 11. NAIC 4.....                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               | 0                                                            |                                                                |
| 12. NAIC 5.....                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               | 0                                                            |                                                                |
| 13. NAIC 6.....                          |                                                                      |                                                |                                                |                                                        |                                                              |                                                               | 0                                                            |                                                                |
| 14. Total Preferred Stock.....           | 1,000,000                                                            | 0                                              | 0                                              | 0                                                      | 1,000,000                                                    | 1,000,000                                                     | 1,000,000                                                    | 1,000,000                                                      |
| 15. Total Bonds and Preferred Stock..... | 2,347,792,277                                                        | 189,071,970                                    | 180,999,436                                    | 1,643,168                                              | 2,335,398,527                                                | 2,347,792,277                                                 | 2,357,507,979                                                | 2,314,139,279                                                  |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....28,086,319; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

|              | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|--------------|--------------------------------------|----------------|---------------------|-----------------------------------------|------------------------------------------------|
| 9199999..... | 28,086,319                           | XXX.....       | 28,086,319          | 51,179                                  |                                                |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                          | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 33,207,439        | 21,102,454                           |
| 2. Cost of short-term investments acquired.....                                          | 258,020,680       | 343,674,080                          |
| 3. Accrual of discount.....                                                              |                   |                                      |
| 4. Unrealized valuation increase (decrease).....                                         |                   |                                      |
| 5. Total gain (loss) on disposals.....                                                   |                   |                                      |
| 6. Deduct consideration received on disposals.....                                       | 263,141,800       | 331,569,095                          |
| 7. Deduct amortization of premium.....                                                   |                   |                                      |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    |                   |                                      |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 |                   |                                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 28,086,319        | 33,207,439                           |
| 11. Deduct total nonadmitted amounts.....                                                |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 28,086,319        | 33,207,439                           |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                                  |             |
|-----|--------------------------------------------------------------------------------------------------|-------------|
| 1.  | Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....                  | 7,113,747   |
| 2.  | Cost paid/(consideration received) on additions.....                                             | 7,002,901   |
| 3.  | Unrealized valuation increase/(decrease).....                                                    | 5,251,707   |
| 4.  | Total gain (loss) on termination recognized.....                                                 |             |
| 5.  | Considerations received/(paid) on terminations.....                                              |             |
| 6.  | Amortization.....                                                                                | (6,857,363) |
| 7.  | Adjustment to the book/adjusted carrying value of hedge item.....                                |             |
| 8.  | Total foreign exchange change in book/adjusted carrying value.....                               |             |
| 9.  | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)..... | 12,510,992  |
| 10. | Deduct nonadmitted assets.....                                                                   |             |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                             | 12,510,992  |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |                                                                                                                 |    |
|------|-----------------------------------------------------------------------------------------------------------------|----|
| 1.   | Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....                                 |    |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)..... |    |
| 3.1  | Add:                                                                                                            |    |
|      | Change in variation margin on open contracts - Highly Effective Hedges:                                         |    |
| 3.11 | Section 1, Column 15, current year to date minus.....                                                           |    |
| 3.12 | Section 1, Column 15, prior year.....                                                                           | 0  |
|      | Change in variation margin on open contracts - All Other:                                                       |    |
| 3.13 | Section 1, Column 18, current year to date minus.....                                                           |    |
| 3.14 | Section 1, Column 18, prior year.....                                                                           | 00 |
| 3.2  | Add:                                                                                                            |    |
|      | Change in adjustment to basis of hedged item:                                                                   |    |
| 3.21 | Section 1, Column 17, current year to date minus.....                                                           |    |
| 3.22 | Section 1, Column 17, prior year.....                                                                           | 0  |
|      | Change in amount recognized:                                                                                    |    |
| 3.23 | Section 1, Column 19, current year to date minus.....                                                           |    |
| 3.24 | Section 1, Column 19, prior year.....                                                                           | 00 |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2).....                                                                         | 0  |
| 4.1  | Cumulative variation margin on terminated contracts during the year.....                                        |    |
| 4.2  | Less:                                                                                                           |    |
| 4.21 | Amount used to adjust basis of hedged item.....                                                                 |    |
| 4.22 | Amount recognized.....                                                                                          | 0  |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2).....                                                                         | 0  |
| 5.   | Dispositions gains (losses) on contracts terminated in prior year:                                              |    |
| 5.1  | Total gain (loss) recognized for terminations in prior year.....                                                |    |
| 5.2  | Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....                      |    |
| 6.   | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....                | 0  |
| 7.   | Deduct nonadmitted assets.....                                                                                  |    |
| 8.   | Statement value at end of current period (Line 6 minus Line 7).....                                             | 0  |

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

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

Statement as of September 30, 2016 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.....                                                             | <div>12,510,992</div> |
| 2.                                 | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | <div></div>           |
| 3.                                 | Total (Line 1 plus Line 2).....                                                               | <div>12,510,992</div> |
| 4.                                 | Part D, Section 1, Column 5.....                                                              | <div>12,510,992</div> |
| 5.                                 | Part D, Section 1, Column 6.....                                                              | <div></div>           |
| 6.                                 | Total (Line 3 minus Line 4 minus Line 5).....                                                 | <div>0</div>          |
| Fair Value Check                   |                                                                                               |                       |
| 7.                                 | Part A, Section 1, Column 16.....                                                             | <div>12,510,992</div> |
| 8.                                 | Part B, Section 1, Column 13.....                                                             | <div></div>           |
| 9.                                 | Total (Line 7 plus Line 8).....                                                               | <div>12,510,992</div> |
| 10.                                | Part D, Section 1, Column 8.....                                                              | <div>12,510,992</div> |
| 11.                                | Part D, Section 1, Column 9.....                                                              | <div></div>           |
| 12.                                | Total (Line 9 minus Line 10 minus Line 11).....                                               | <div>0</div>          |
| Potential Exposure Check           |                                                                                               |                       |
| 13.                                | Part A, Section 1, Column 21.....                                                             | <div></div>           |
| 14.                                | Part B, Section 1, Column 20.....                                                             | <div></div>           |
| 15.                                | Part D, Section 1, Column 11.....                                                             | <div></div>           |
| 16.                                | Total (Line 13 plus Line 14 minus Line 15).....                                               | <div>0</div>          |

**Sch. E - Verification**  
**NONE**

**Sch. A - Pt. 2**  
**NONE**

**Sch. A - Pt. 3**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**

**SCHEDULE D - PART 3**

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

| 1                                                                       | 2           |   |                                               | 3       | 4              | 5                                   | 6                         | 7           | 8         | 9                                       | 10                                       |
|-------------------------------------------------------------------------|-------------|---|-----------------------------------------------|---------|----------------|-------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|------------------------------------------|
| CUSIP Identification                                                    | Description |   |                                               | Foreign | Date Acquired  | Name of Vendor                      | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Special Revenue and Special Assessment                     |             |   |                                               |         |                |                                     |                           |             |           |                                         |                                          |
| 59465M                                                                  | W9          | 2 | MI ST HSG DEV B 3.736 10/01/2033.....         |         | 08/12/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 1,000,000   | 1,000,000 |                                         | 1FE.....                                 |
| 647200                                                                  | 4S          | 0 | NEW MEXICO ST MTGE B 2.60 09/01/2040.....     |         | 08/03/2016.... | JP MORGAN SECURITIES INC.....       |                           | 1,000,000   | 1,000,000 |                                         | 1FE.....                                 |
| 677377                                                                  | 2P          | 7 | OHIO ST HSG FIN AGY SF 2.65 11/01/2041.....   |         | 07/15/2016.... | GEORGE K BAUM & COMPANY.....        |                           | 3,000,000   | 3,000,000 |                                         | 1FE.....                                 |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment..... |             |   |                                               |         |                |                                     |                           | 5,000,000   | 5,000,000 | .0                                      | XXX                                      |
| Bonds - Industrial and Miscellaneous                                    |             |   |                                               |         |                |                                     |                           |             |           |                                         |                                          |
| 001055                                                                  | AD          | 4 | AFLAC INC 6.90 12/17/2039.....                |         | 08/05/2016.... | BARCLAYS CAPITAL.....               |                           | 1,412,630   | 1,000,000 | 10,158                                  | 1FE.....                                 |
| 00507V                                                                  | AJ          | 8 | ACTIVISION BLIZZARD 3.40 09/15/2026.....      |         | 09/14/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 1,992,280   | 2,000,000 |                                         | 2FE.....                                 |
| 03076C                                                                  | AH          | 9 | AMERIPRISE FINL 2.875 09/15/2026.....         |         | 08/08/2016.... | WELLS FARGO BROKERAGE SERVICES..... |                           | 998,930     | 1,000,000 |                                         | 1FE.....                                 |
| 039483                                                                  | BL          | 5 | ARCHER-DANIELS 2.50 08/11/2026.....           |         | 08/08/2016.... | HSBC SECURITIES.....                |                           | 997,100     | 1,000,000 |                                         | 1FE.....                                 |
| 04010L                                                                  | AR          | 4 | ARES CAPITAL CORP 3.625 01/19/2022.....       |         | 09/14/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 1,992,780   | 2,000,000 |                                         | 2FE.....                                 |
| 05533N                                                                  | AJ          | 3 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE..... |         | 07/01/2016.... | Prior Period Adjustment.....        |                           |             |           | .1                                      | 1FM.....                                 |
| 05990H                                                                  | AQ          | 6 | BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE.....   |         | 08/24/2016.... | CITIGROUP.....                      |                           | 972,188     | 1,000,000 | 2,213                                   | 1Z.....                                  |
| 120568                                                                  | AX          | 8 | BUNGE LTD FIN CORP 3.25 08/15/2026.....       |         | 08/10/2016.... | MORGAN STANLEY.....                 |                           | 1,998,140   | 2,000,000 |                                         | 2FE.....                                 |
| 126694                                                                  | D5          | 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36..... |         | 07/01/2016.... | Prior Period Adjustment.....        |                           |             |           | .1                                      | 1Z.....                                  |
| 14040H                                                                  | BK          | 0 | CAPITAL ONE FINL 3.75 07/28/2026.....         |         | 07/25/2016.... | MORGAN STANLEY.....                 |                           | 1,992,900   | 2,000,000 |                                         | 2FE.....                                 |
| 172967                                                                  | KU          | 4 | CITIGROUP INC 4.125 07/25/2028.....           |         | 07/18/2016.... | CITIGROUP.....                      |                           | 2,990,730   | 3,000,000 |                                         | 2FE.....                                 |
| 19828J                                                                  | AB          | 4 | COLUMBIA PROPERTY 3.65 08/15/2026.....        |         | 08/03/2016.... | JP MORGAN SECURITIES INC.....       |                           | 996,260     | 1,000,000 |                                         | 2FE.....                                 |
| 22966R                                                                  | AD          | 8 | CUBESMART LP 3.125 09/01/2026.....            |         | 08/08/2016.... | WELLS FARGO BROKERAGE SERVICES..... |                           | 995,040     | 1,000,000 |                                         | 2FE.....                                 |
| 25466A                                                                  | AJ          | 0 | DISCOVER BANK 3.45 07/27/2026.....            |         | 07/21/2016.... | CITIGROUP.....                      |                           | 998,910     | 1,000,000 |                                         | 2FE.....                                 |
| 268948                                                                  | AB          | 2 | EAGLE BANCORP 5.00 08/01/2026.....            |         | 07/21/2016.... | SANDLER & O'NEIL PARTNERS.....      |                           | 1,000,000   | 1,000,000 |                                         | 2FE.....                                 |
| 28618W                                                                  | AB          | 0 | ERL 2014-1A A2 ABS 3.668 04/19/2044.....      |         | 07/12/2016.... | CS FIRST BOSTON.....                |                           | 1,182,938   | 1,200,000 | 3,179                                   | 1FE.....                                 |
| 28618W                                                                  | AB          | 0 | ERL 2014-1A A2 ABS 3.668 04/19/2044.....      |         | 09/15/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 997,969     | 1,000,000 | .102                                    | 1FE.....                                 |
| 30288L                                                                  | AN          | 3 | FREMF 2016-K53 B MEZ 4.1557 03/25/2049.....   |         | 07/01/2016.... | Prior Period Adjustment.....        |                           |             |           | (.76)                                   | 1AM.....                                 |
| 30290U                                                                  | AL          | 3 | FREMF 2012-K22 C MEZ 3.8108 08/25/2045.....   |         | 07/25/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 997,813     | 1,000,000 | 2,858                                   | 1FM.....                                 |
| 30295D                                                                  | AG          | 7 | FREMF 2016-K57 B MEZ 3.9188 08/25/2049.....   |         | 09/15/2016.... | BARCLAYS CAPITAL.....               |                           | 575,308     | 600,000   | 1,763                                   | 1AM.....                                 |
| 32051G                                                                  | XQ          | 3 | FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35..... |         | 07/12/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 497,862     | 547,853   | .593                                    | 1FM.....                                 |
| 343498                                                                  | AB          | 7 | FLOWERS FOODS 3.50 10/01/2026.....            |         | 09/23/2016.... | DEUTSCHE BANK.....                  |                           | 994,730     | 1,000,000 |                                         | 2FE.....                                 |
| 357081                                                                  | AE          | 8 | FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022..... |         | 07/06/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 1,915,000   | 2,000,000 | 1,948                                   | 1FM.....                                 |
| 362341                                                                  | 4A          | 4 | GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036..... |         | 07/01/2016.... | Prior Period Adjustment.....        |                           |             |           | .60                                     | 1FM.....                                 |
| 375558                                                                  | BM          | 4 | GILEAD SCIENCES 2.95 03/01/2027.....          |         | 09/15/2016.... | JP MORGAN SECURITIES INC.....       |                           | 1,999,480   | 2,000,000 |                                         | 1FE.....                                 |
| 393647                                                                  | AC          | 6 | GRNBR 2007-1A C CLO MEZ FLT 11/01/2021.....   | R.....  | 09/14/2016.... | CS FIRST BOSTON.....                |                           | 980,625     | 1,000,000 | 3,412                                   | 1FE.....                                 |
| 42809H                                                                  | AG          | 2 | HESS CORP 4.30 04/01/2027.....                |         | 09/19/2016.... | JP MORGAN SECURITIES INC.....       |                           | 2,993,700   | 3,000,000 |                                         | 2FE.....                                 |
| 437303                                                                  | AA          | 8 | HPA 2016-2 A ABS SSNR FLT 10/17/2033.....     |         | 08/25/2016.... | CITIGROUP.....                      |                           | 1,984,632   | 2,000,000 |                                         | 1FE.....                                 |
| 460146                                                                  | CP          | 6 | INTL PAPER CO 3.00 02/15/2027.....            |         | 08/02/2016.... | JP MORGAN SECURITIES INC.....       |                           | 2,988,720   | 3,000,000 |                                         | 2FE.....                                 |
| 46619T                                                                  | AC          | 6 | JFIN 2016-1A AF CLO SSNR 2.737 07/27/28.....  |         | 07/08/2016.... | JEFFERIES & CO.....                 |                           | 2,000,000   | 2,000,000 |                                         | 1Z.....                                  |
| 46630J                                                                  | AE          | 9 | JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049.....  |         | 09/29/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 491,250     | 500,000   | .228                                    | 1FM.....                                 |
| 49338C                                                                  | AB          | 9 | KEYSPAN GAS EAST 2.742 08/15/2026.....        |         | 08/02/2016.... | CITIGROUP.....                      |                           | 2,000,000   | 2,000,000 |                                         | 1FE.....                                 |
| 49803X                                                                  | AA          | 1 | KITE REALTY GROUP 4.00 10/01/2026.....        |         | 09/15/2016.... | US BANCORP.....                     |                           | 2,987,970   | 3,000,000 |                                         | 2FE.....                                 |
| 50218Y                                                                  | AA          | 6 | LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20.....     |         | 07/20/2016.... | MIZUHO SEC USA.....                 |                           | 1,707,934   | 1,738,909 | 2,859                                   | 1Z.....                                  |
| 50587K                                                                  | AA          | 9 | LAFARGEHOLCIM 3.50 09/22/2026.....            |         | 09/15/2016.... | JP MORGAN SECURITIES INC.....       |                           | 1,998,320   | 2,000,000 |                                         | 2FE.....                                 |
| 525221                                                                  | GM          | 3 | LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036.....  |         | 08/03/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 2,927,373   | 3,432,610 | 1,012                                   | 1FM.....                                 |
| 543190                                                                  | AA          | 0 | LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045..... |         | 07/22/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 1,638,028   | 1,690,595 | 1,679                                   | 1FE.....                                 |
| 54910C                                                                  | AA          | 7 | LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021.....    |         | 08/02/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 2,192,251   | 2,201,884 | .610                                    | 1Z.....                                  |
| 594918                                                                  | BS          | 2 | MICROSOFT CORP 3.45 08/08/2036.....           |         | 08/01/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 2,988,390   | 3,000,000 |                                         | 1FE.....                                 |
| 62405T                                                                  | AE          | 7 | MHAWK 2013-2A B CLO FLT 07/22/2024.....       |         | 08/05/2016.... | BANC OF AMERICA SECURITIES.....     |                           | 1,912,500   | 2,000,000 | 2,795                                   | 1FE.....                                 |
| 62946A                                                                  | AB          | 0 | NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046..... |         | 07/20/2016.... | CS FIRST BOSTON.....                |                           | 1,021,719   | 1,000,000 | .755                                    | 1FE.....                                 |

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Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                                                        | 2                                             |  |  | 3       | 4              | 5                               | 6                         | 7           | 8           | 9                                       | 10                                       |
|----------------------------------------------------------|-----------------------------------------------|--|--|---------|----------------|---------------------------------|---------------------------|-------------|-------------|-----------------------------------------|------------------------------------------|
| CUSIP Identification                                     | Description                                   |  |  | Foreign | Date Acquired  | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 64129J AL 4                                              | NEUB 2013-14A B2 CLO MEZ 3.158 04/28/25.....  |  |  | R.....  | 08/05/2016.... | BANC OF AMERICA SECURITIES..... |                           | 2,006,875   | 2,000,000   | 2,105                                   | 1FE.....                                 |
| 65539C AK 2                                              | NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE.....    |  |  |         | 07/01/2016.... | Prior Period Adjustment.....    |                           |             |             | (36)                                    | 1FM.....                                 |
| 67575N AQ 6                                              | OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48.....  |  |  |         | 08/03/2016.... | BARCLAYS CAPITAL.....           |                           | 1,999,999   | 2,000,000   |                                         | 1FE.....                                 |
| 67575N AU 7                                              | OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49.....  |  |  |         | 08/03/2016.... | BARCLAYS CAPITAL.....           |                           | 1,999,998   | 2,000,000   |                                         | 1FE.....                                 |
| 67591E AE 3                                              | OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027.....  |  |  | R.....  | 09/08/2016.... | MORGAN STANLEY.....             |                           | 1,000,000   | 1,000,000   |                                         | 1Z.....                                  |
| 717081 CY 7                                              | PFIZER INC 7.20 03/15/2039.....               |  |  |         | 08/03/2016.... | BARCLAYS CAPITAL.....           |                           | 1,504,370   | 1,000,000   | 28,600                                  | 1FE.....                                 |
| 743756 AB 4                                              | ST JOSEPH HLTH H 2.746 10/01/2026.....        |  |  |         | 09/20/2016.... | BANC OF AMERICA SECURITIES..... |                           | 2,000,000   | 2,000,000   |                                         | 1FE.....                                 |
| 75887F AE 6                                              | REGT4 2014-1A B CLO MEZ FLT 07/25/2026.....   |  |  |         | 07/13/2016.... | BANC OF AMERICA SECURITIES..... |                           | 1,983,800   | 2,000,000   | 12,358                                  | 1FE.....                                 |
| 76112B NM 8                                              | GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035..... |  |  |         | 07/05/2016.... | CITIGROUP.....                  |                           | 3,404,394   | 3,715,573   | 2,212                                   | 1Z.....                                  |
| 83402Q AA 0                                              | SCLP 2016-2A A ABS SSNR 3.09 10/27/2025.....  |  |  |         | 07/26/2016.... | DEUTSCHE BANK.....              |                           | 3,999,373   | 4,000,000   |                                         | 1FE.....                                 |
| 87266H AA 6                                              | TFINS 2016-1A A CDO SNR FLT 01/20/2038.....   |  |  |         | 07/22/2016.... | BANC OF AMERICA SECURITIES..... |                           | 1,795,000   | 2,000,000   |                                         | 1FE.....                                 |
| 87407P AE 0                                              | TAL 2013-2A A ABS 3.55 11/20/2038.....        |  |  |         | 07/06/2016.... | BANC OF AMERICA SECURITIES..... |                           | 366,719     | 370,833     | 768                                     | 1FE.....                                 |
| 88167A AE 1                                              | TEVA PHARMACEUTICALS 3.15 10/01/2026.....     |  |  | R.....  | 07/18/2016.... | BARCLAYS CAPITAL.....           |                           | 1,994,680   | 2,000,000   |                                         | 2FE.....                                 |
| 891160 MJ 9                                              | TORONTO DOM BANK 3.625 09/15/2031.....        |  |  | I.....  | 09/08/2016.... | TD SECURITIES.....              |                           | 4,991,250   | 5,000,000   |                                         | 1FE.....                                 |
| 89412R AB 1                                              | TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034.....  |  |  |         | 07/12/2016.... | GUGGENHEIM CAPITAL MARKET.....  |                           | 2,018,750   | 2,500,000   |                                         | 1FE.....                                 |
| 89656F AA 4                                              | TRL 2012-1A A1 ABS 2.266 01/15/43.....        |  |  |         | 08/18/2016.... | CS FIRST BOSTON.....            |                           | 280,291     | 290,058     | 146                                     | 1FE.....                                 |
| 89656F AB 2                                              | TRL 2012-1A A2 ABS 3.525 01/15/43.....        |  |  |         | 09/15/2016.... | BANC OF AMERICA SECURITIES..... |                           | 990,469     | 1,000,000   | 490                                     | 1FE.....                                 |
| 89690E AA 5                                              | TRMF 2011-1A A1A ABS 4.37 07/15/41.....       |  |  |         | 07/26/2016.... | DEUTSCHE BANK.....              |                           | 84,962      | 84,856      | 144                                     | 1FE.....                                 |
| 89690E AD 9                                              | TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44.....  |  |  |         | 08/18/2016.... | BANC OF AMERICA SECURITIES..... |                           | 1,557,856   | 1,571,608   | 1,000                                   | 1FE.....                                 |
| 89690E AD 9                                              | TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44.....  |  |  |         | 09/15/2016.... | BANC OF AMERICA SECURITIES..... |                           | 1,542,901   | 1,553,338   | 618                                     | 1FE.....                                 |
| 91159H HN 3                                              | US BANCORP V 2.375 07/22/2026.....            |  |  |         | 07/19/2016.... | US BANCORP.....                 |                           | 2,978,040   | 3,000,000   |                                         | 1FE.....                                 |
| 92330W AE 7                                              | VENTR 2016-24A AF CLO SSNR 2.707 10/28.....   |  |  | R.....  | 08/11/2016.... | JEFFERIES & CO.....             |                           | 1,000,000   | 1,000,000   |                                         | 1FE.....                                 |
| 93363P AC 4                                              | WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36..... |  |  |         | 09/16/2016.... | GUGGENHEIM CAPITAL MARKET.....  |                           | 4,044,125   | 4,380,907   | 5,444                                   | 1FM.....                                 |
| 961214 DC 4                                              | WESTPAC BANKING 2.70 08/19/2026.....          |  |  | R.....  | 08/11/2016.... | BANC OF AMERICA SECURITIES..... |                           | 1,997,220   | 2,000,000   |                                         | 1FE.....                                 |
| 98875L AA 7                                              | ZAIS5 2016-2A A1 CLO SSNR FLT 10/15/2028..... |  |  | R.....  | 09/23/2016.... | JP MORGAN SECURITIES INC.....   |                           | 1,982,400   | 2,000,000   |                                         | 1FE.....                                 |
| 3899999. Total Bonds - Industrial and Miscellaneous..... |                                               |  |  |         |                |                                 |                           | 108,835,870 | 110,379,024 | 89,997                                  | XXX                                      |
| 8399997. Total Bonds - Part 3.....                       |                                               |  |  |         |                |                                 |                           | 113,835,870 | 115,379,024 | 89,997                                  | XXX                                      |
| 8399999. Total Bonds.....                                |                                               |  |  |         |                |                                 |                           | 113,835,870 | 115,379,024 | 89,997                                  | XXX                                      |
| 9999999. Total Bonds, Preferred and Common Stocks.....   |                                               |  |  |         |                |                                 |                           | 113,835,870 | XXX         | 89,997                                  | XXX                                      |

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

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SCHEDULE D - PART 4

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

| 1                                                                       |  |  | 2                                             |  | 3 | 4                               |               | 5                            |                   | 6 |                           | 7         |               | 8         |           | 9         |             | 10        |                                         | Change in Book/Adjusted Carrying Value |                                           |         |                                          |    | 16                                                        |         | 17                                   |    | 18                                         |           | 19                                            |  | 20                                       |  | 21                               |   | 22                            |         |                                                      |                |                                  |          |                                          |  |  |  |  |  |  |
|-------------------------------------------------------------------------|--|--|-----------------------------------------------|--|---|---------------------------------|---------------|------------------------------|-------------------|---|---------------------------|-----------|---------------|-----------|-----------|-----------|-------------|-----------|-----------------------------------------|----------------------------------------|-------------------------------------------|---------|------------------------------------------|----|-----------------------------------------------------------|---------|--------------------------------------|----|--------------------------------------------|-----------|-----------------------------------------------|--|------------------------------------------|--|----------------------------------|---|-------------------------------|---------|------------------------------------------------------|----------------|----------------------------------|----------|------------------------------------------|--|--|--|--|--|--|
|                                                                         |  |  |                                               |  |   |                                 |               |                              |                   |   |                           |           |               |           |           |           |             |           |                                         | 11                                     |                                           | 12      |                                          | 13 |                                                           | 14      |                                      | 15 |                                            |           |                                               |  |                                          |  |                                  |   |                               |         |                                                      |                |                                  |          |                                          |  |  |  |  |  |  |
| CUSIP Identification                                                    |  |  | Description                                   |  |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date |                              | Name of Purchaser |   | Number of Shares of Stock |           | Consideration |           | Par Value |           | Actual Cost |           | Prior Year Book/Adjusted Carrying Value |                                        | Unrealized Valuation Increase/ (Decrease) |         | Current Year's (Amortization)/ Accretion |    | Current Year's Other-Than-Temporary Impairment Recognized |         | Total Change in B./A.C.V. (11+12-13) |    | Total Foreign Exchange Change in B./A.C.V. |           | Book/Adjusted Carrying Value at Disposal Date |  | Foreign Exchange Gain (Loss) on Disposal |  | Realized Gain (Loss) on Disposal |   | Total Gain (Loss) on Disposal |         | Bond Interest / Stock Dividends Received During Year |                | Stated Contractual Maturity Date |          | NAIC Designation or Market Indicator (a) |  |  |  |  |  |  |
| Bonds - U.S. Government                                                 |  |  |                                               |  |   |                                 |               |                              |                   |   |                           |           |               |           |           |           |             |           |                                         |                                        |                                           |         |                                          |    |                                                           |         |                                      |    |                                            |           |                                               |  |                                          |  |                                  |   |                               |         |                                                      |                |                                  |          |                                          |  |  |  |  |  |  |
| 31383S RS 1                                                             |  |  | FNCL 511797 PT 6.0 5/01/2031.....             |  |   | 09/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 1,270     |               | 1,270     |           | 1,270     |             | 1,258     |                                         |                                        |                                           | (6)     |                                          |    |                                                           | (6)     |                                      |    |                                            | 1,270     |                                               |  |                                          |  |                                  | 0 |                               | 46      |                                                      | 05/01/2031.... |                                  | 1.....   |                                          |  |  |  |  |  |  |
| 31406J 2L 6                                                             |  |  | FNCL 811779 PT 5.0 1/1/2035.....              |  |   | 09/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 4,015     |               | 4,015     |           | 4,081     |             | 3,599     |                                         |                                        |                                           | (200)   |                                          |    |                                                           | (200)   |                                      |    |                                            | 4,015     |                                               |  |                                          |  |                                  | 0 |                               | 149     |                                                      | 01/01/2035.... |                                  | 1.....   |                                          |  |  |  |  |  |  |
| 63252F AA 7                                                             |  |  | NATIONAL ARCHIVE 8.50 09/01/2019.....         |  |   | 09/01/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 107,634   |               | 107,634   |           | 114,740   |             | 109,341   |                                         |                                        |                                           | (539)   |                                          |    |                                                           | (539)   |                                      |    |                                            | 107,634   |                                               |  |                                          |  |                                  | 0 |                               | 9,149   |                                                      | 09/01/2019.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 690353 RX 7                                                             |  |  | OVERSEAS PRIV INV 4.44 2/27/27.....           |  |   | 08/27/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 43,869    |               | 43,869    |           | 43,869    |             | 43,869    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 43,869    |                                               |  |                                          |  |                                  | 0 |                               | 974     |                                                      | 02/27/2027.... |                                  | 1.....   |                                          |  |  |  |  |  |  |
| 690353 XM 4                                                             |  |  | OVERSEAS PRI INV 3.59 12/15/2030.....         |  |   | 09/15/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 28,571    |               | 28,571    |           | 28,571    |             | 28,571    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 28,571    |                                               |  |                                          |  |                                  | 0 |                               | 769     |                                                      | 12/15/2030.... |                                  | 1.....   |                                          |  |  |  |  |  |  |
| 0599999. Total Bonds - U.S. Government.....                             |  |  |                                               |  |   |                                 |               |                              |                   |   |                           |           | 185,360       |           | 185,360   |           | 192,532     |           | 186,639                                 |                                        | 0                                         |         | (745)                                    |    | 0                                                         |         | (745)                                |    | 0                                          |           | 185,360                                       |  | 0                                        |  | 0                                |   | 0                             |         | 11,086                                               |                | XXX                              |          | XXX                                      |  |  |  |  |  |  |
| Bonds - U.S. Special Revenue and Special Assessment                     |  |  |                                               |  |   |                                 |               |                              |                   |   |                           |           |               |           |           |           |             |           |                                         |                                        |                                           |         |                                          |    |                                                           |         |                                      |    |                                            |           |                                               |  |                                          |  |                                  |   |                               |         |                                                      |                |                                  |          |                                          |  |  |  |  |  |  |
| 130333 CA 3                                                             |  |  | CA HSG FIN AGY A 2.90 02/01/2042.....         |  |   | 09/01/2016.                     |               | MBS Paydown.....             |                   |   |                           | 80,013    |               | 80,013    |           | 80,013    |             | 80,013    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 80,013    |                                               |  |                                          |  |                                  | 0 |                               | 1,527   |                                                      | 02/01/2042.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 130333 CB 1                                                             |  |  | CA HSG FIN AGY B 2.90 02/01/2042.....         |  |   | 09/01/2016.                     |               | MBS Paydown.....             |                   |   |                           | 82,584    |               | 82,584    |           | 82,377    |             | 82,405    |                                         |                                        |                                           | 113     |                                          |    |                                                           | 113     |                                      |    |                                            | 82,584    |                                               |  |                                          |  |                                  | 0 |                               | 1,516   |                                                      | 02/01/2042.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 31395X 3F 0                                                             |  |  | FHR 3018 UG PAC 5.50 10/15/2034.....          |  |   | 09/15/2016.                     |               | MBS Paydown.....             |                   |   |                           | 31,771    |               | 31,771    |           | 30,996    |             | 31,537    |                                         |                                        |                                           | 189     |                                          |    |                                                           | 189     |                                      |    |                                            | 31,771    |                                               |  |                                          |  |                                  | 0 |                               | 1,173   |                                                      | 10/15/2034.... |                                  | 1.....   |                                          |  |  |  |  |  |  |
| 34074M JB 8                                                             |  |  | FL HSG FIN CORP A 2.80 07/01/2041.....        |  |   | 09/01/2016.                     |               | MBS Paydown.....             |                   |   |                           | 51,516    |               | 51,516    |           | 51,516    |             | 51,516    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 51,516    |                                               |  |                                          |  |                                  | 0 |                               | 934     |                                                      | 07/01/2041.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 34074M JC 6                                                             |  |  | FL HSG FIN B TXBL 2.80 07/01/2041.....        |  |   | 09/01/2016.                     |               | MBS Paydown.....             |                   |   |                           | 61,384    |               | 61,384    |           | 61,384    |             | 61,384    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 61,384    |                                               |  |                                          |  |                                  | 0 |                               | 1,117   |                                                      | 07/01/2041.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 462467 NW 7                                                             |  |  | IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....   |  |   | 09/01/2016.                     |               | Partial Call.....            |                   |   |                           | 90,000    |               | 90,000    |           | 90,000    |             | 90,000    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 90,000    |                                               |  |                                          |  |                                  | 0 |                               | 1,728   |                                                      | 02/01/2042.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 49130T PS 9                                                             |  |  | KY HSG CORP A 3.00 11/01/2041.....            |  |   | 09/02/2016.                     |               | Partial Call.....            |                   |   |                           | 100,000   |               | 100,000   |           | 100,000   |             | 100,000   |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 100,000   |                                               |  |                                          |  |                                  | 0 |                               | 1,975   |                                                      | 11/01/2041.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 49130T PT 7                                                             |  |  | KY HSG CORP B 3.00 11/01/2041.....            |  |   | 09/02/2016.                     |               | Partial Call.....            |                   |   |                           | 55,000    |               | 55,000    |           | 55,000    |             | 55,000    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 55,000    |                                               |  |                                          |  |                                  | 0 |                               | 1,100   |                                                      | 11/01/2041.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 57429L AL 0                                                             |  |  | MARYLAND TRANS REV 6.48 7/01/22.....          |  |   | 07/01/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 70,000    |               | 70,000    |           | 75,525    |             | 72,551    |                                         |                                        |                                           | (400)   |                                          |    |                                                           | (400)   |                                      |    |                                            | 70,000    |                                               |  |                                          |  |                                  | 0 |                               | 4,536   |                                                      | 07/01/2022.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 57586N UR 0                                                             |  |  | MA ST HSG FIN A 4.375 01/15/2046.....         |  |   | 09/15/2016.                     |               | MBS Paydown.....             |                   |   |                           | 4,256     |               | 4,256     |           | 4,274     |             | 4,273     |                                         |                                        |                                           | (3)     |                                          |    |                                                           | (3)     |                                      |    |                                            | 4,256     |                                               |  |                                          |  |                                  | 0 |                               | 128     |                                                      | 01/15/2046.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 64972C BD 4                                                             |  |  | NYC HSG DEV A TXBL 3.05 06/15/2036.....       |  |   | 09/15/2016.                     |               | MBS Paydown.....             |                   |   |                           | 10,630    |               | 10,630    |           | 10,630    |             | 10,630    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 10,630    |                                               |  |                                          |  |                                  | 0 |                               | 216     |                                                      | 06/15/2036.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 658207 MA 0                                                             |  |  | NC HSG FIN AGY 4.00 01/01/2030.....           |  |   | 07/01/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 30,000    |               | 30,000    |           | 30,000    |             | 30,000    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 30,000    |                                               |  |                                          |  |                                  | 0 |                               | 1,204   |                                                      | 01/01/2030.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 658207 MA 0                                                             |  |  | NC HSG FIN AGY 4.00 01/01/2030.....           |  |   | 09/01/2016.                     |               | Partial Call.....            |                   |   |                           | 90,000    |               | 90,000    |           | 90,000    |             | 90,000    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 90,000    |                                               |  |                                          |  |                                  | 0 |                               | 3,634   |                                                      | 01/01/2030.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 677377 2P 7                                                             |  |  | OHIO ST HSG FIN AGY SF 2.65 11/01/2041.....   |  |   | 09/01/2016.                     |               | Partial Call.....            |                   |   |                           | 80,000    |               | 80,000    |           | 80,000    |             | 80,000    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 80,000    |                                               |  |                                          |  |                                  | 0 |                               | 194     |                                                      | 11/01/2041.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 797398 EF 7                                                             |  |  | SAN DIEGO CNTY CA PEN 5.648 08/15/2016.....   |  |   | 08/15/2016.                     |               | Maturity.....                |                   |   |                           | 3,000,000 |               | 3,000,000 |           | 3,069,240 |             | 3,006,840 |                                         |                                        |                                           | (6,840) |                                          |    |                                                           | (6,840) |                                      |    |                                            | 3,000,000 |                                               |  |                                          |  |                                  | 0 |                               | 169,440 |                                                      | 08/15/2016.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 882750 NE 8                                                             |  |  | TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....  |  |   | 09/01/2016.                     |               | Partial Call.....            |                   |   |                           | 15,000    |               | 15,000    |           | 15,000    |             | 15,000    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 15,000    |                                               |  |                                          |  |                                  | 0 |                               | 439     |                                                      | 07/01/2041.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 88275F NU 9                                                             |  |  | TEXAS ST DEPT OF HSG A 3.20 09/01/2039.....   |  |   | 09/01/2016.                     |               | Partial Call.....            |                   |   |                           | 35,000    |               | 35,000    |           | 35,000    |             | 35,002    |                                         |                                        |                                           | (2)     |                                          |    |                                                           | (2)     |                                      |    |                                            | 35,000    |                                               |  |                                          |  |                                  | 0 |                               | 566     |                                                      | 09/01/2039.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 91528N AA 9                                                             |  |  | UNM SANDOVAL REG MD 4.50 07/20/2036.....      |  |   | 07/20/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 30,000    |               | 30,000    |           | 30,000    |             | 30,000    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 30,000    |                                               |  |                                          |  |                                  | 0 |                               | 1,350   |                                                      | 07/20/2036.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 92812U Q3 5                                                             |  |  | VA ST HSG DEV D 4.30 12/25/2043.....          |  |   | 09/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 58,308    |               | 58,308    |           | 58,308    |             | 58,307    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 58,308    |                                               |  |                                          |  |                                  | 0 |                               | 1,604   |                                                      | 12/25/2043.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 92812U Q4 3                                                             |  |  | VA HSG DEV A 3.50 10/25/2037.....             |  |   | 09/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 64,059    |               | 64,059    |           | 64,059    |             | 64,059    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 64,059    |                                               |  |                                          |  |                                  | 0 |                               | 1,449   |                                                      | 10/25/2037.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 92812U Q6 8                                                             |  |  | VA HSG DEV AUTH PT A 3.10 06/25/2041.....     |  |   | 09/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 94,346    |               | 94,346    |           | 94,346    |             | 94,346    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 94,346    |                                               |  |                                          |  |                                  | 0 |                               | 340     |                                                      | 06/25/2041.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 92813T EE 6                                                             |  |  | VIRGINIA HSG AUTH SER A 3.25 08/25/2042.....  |  |   | 09/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 59,581    |               | 59,581    |           | 59,581    |             | 59,580    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 59,581    |                                               |  |                                          |  |                                  | 0 |                               | 1,191   |                                                      | 08/25/2042.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment..... |  |  |                                               |  |   |                                 |               |                              |                   |   |                           |           | 4,193,448     |           | 4,193,448 |           | 4,267,250   |           | 4,028,098                               |                                        | 0                                         |         | (6,941)                                  |    | 0                                                         |         | (6,941)                              |    | 0                                          |           | 4,193,448                                     |  | 0                                        |  | 0                                |   | 0                             |         | 197,362                                              |                | XXX                              |          | XXX                                      |  |  |  |  |  |  |
| Bonds - Industrial and Miscellaneous                                    |  |  |                                               |  |   |                                 |               |                              |                   |   |                           |           |               |           |           |           |             |           |                                         |                                        |                                           |         |                                          |    |                                                           |         |                                      |    |                                            |           |                                               |  |                                          |  |                                  |   |                               |         |                                                      |                |                                  |          |                                          |  |  |  |  |  |  |
| 00084V AQ 3                                                             |  |  | ACASC 2013-2A A2B CLO 4.55 10/25/2025.....    |  |   | 07/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 1,000,000 |               | 1,000,000 |           | 1,000,000 |             | 1,000,000 |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 1,000,000 |                                               |  |                                          |  |                                  | 0 |                               | 34,125  |                                                      | 10/25/2025.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 00164T AA 6                                                             |  |  | AMC EAST COMM LLC 5.74 01/15/2028.....        |  |   | 07/15/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 52,757    |               | 52,757    |           | 55,216    |             | 54,340    |                                         |                                        |                                           | (112)   |                                          |    |                                                           | (112)   |                                      |    |                                            | 52,757    |                                               |  |                                          |  |                                  | 0 |                               | 3,028   |                                                      | 01/15/2028.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 00191D AJ 9                                                             |  |  | ARES 2012-3A B2 CLO 3.3815 01/17/2024.....    |  |   | 09/08/2016.                     |               | Distribution.....            |                   |   |                           | 1,350,000 |               | 1,350,000 |           | 1,350,000 |             | 1,350,000 |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 1,350,000 |                                               |  |                                          |  |                                  | 0 |                               | 40,705  |                                                      | 01/17/2024.... |                                  | 1Z.....  |                                          |  |  |  |  |  |  |
| 00192J AA 4                                                             |  |  | APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE..... |  |   | 09/27/2016.                     |               | MBS Paydown.....             |                   |   |                           | 82,587    |               | 82,587    |           | 73,605    |             |           |                                         |                                        |                                           | 2,576   |                                          |    |                                                           | 2,576   |                                      |    |                                            | 82,587    |                                               |  |                                          |  |                                  | 0 |                               | 203     |                                                      | 07/31/2057.... |                                  | 1AM..... |                                          |  |  |  |  |  |  |
| 00213R AA 1                                                             |  |  | ARLFR 2012-1A A1 ABS FLT 12/15/2042.....      |  |   | 09/15/2016.                     |               | MBS Paydown.....             |                   |   |                           | 26,315    |               | 26,315    |           | 26,315    |             | 26,315    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 26,315    |                                               |  |                                          |  |                                  | 0 |                               | 388     |                                                      | 12/15/2042.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 00214M AA 1                                                             |  |  | ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044..... |  |   | 09/15/2016.                     |               | MBS Paydown.....             |                   |   |                           | 39,510    |               | 39,510    |           | 38,339    |             |           |                                         |                                        |                                           | 43      |                                          |    |                                                           | 43      |                                      |    |                                            | 39,510    |                                               |  |                                          |  |                                  | 0 |                               | 193     |                                                      | 06/15/2044.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 00249E AA 8                                                             |  |  | AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....  |  |   | 09/01/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 36,616    |               | 36,616    |           | 36,616    |             | 36,616    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 36,616    |                                               |  |                                          |  |                                  | 0 |                               | 878     |                                                      | 11/01/2017.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 007036 GS 9                                                             |  |  | ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....      |  |   | 09/25/2016.                     |               | MBS Paydown.....             |                   |   |                           | 30,329    |               | 30,329    |           | 28,377    |             | 28,319    |                                         |                                        |                                           | 816     |                                          |    |                                                           | 816     |                                      |    |                                            | 30,329    |                                               |  |                                          |  |                                  | 0 |                               | 663     |                                                      | 06/25/2035.... |                                  | 1FM..... |                                          |  |  |  |  |  |  |
| 02377B AB 2                                                             |  |  | AM ARLN 15-2 AA 3.60 09/22/2027.....          |  |   | 09/22/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 47,307    |               | 47,307    |           | 47,307    |             | 47,307    |                                         |                                        |                                           | (0)     |                                          |    |                                                           | (0)     |                                      |    |                                            | 47,307    |                                               |  |                                          |  |                                  | 0 |                               | 1,694   |                                                      | 09/22/2027.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |
| 02377U AB 0                                                             |  |  | AMER AIRLINES 2013-2 4.95 01/15/2023.....     |  |   | 07/15/2016.                     |               | Sinking Fund Redemption..... |                   |   |                           | 41,043    |               | 41,043    |           | 41,043    |             | 41,043    |                                         |                                        |                                           |         |                                          |    |                                                           | 0       |                                      |    |                                            | 41,043    |                                               |  |                                          |  |                                  | 0 |                               | 2,032   |                                                      | 01/15/2023.... |                                  | 2FE..... |                                          |  |  |  |  |  |  |
| 025816 AW 9                                                             |  |  | AMERICAN EXPRESS 5.50 09/12/2016.....         |  |   | 09/12/2016.                     |               | Maturity.....                |                   |   |                           | 3,000,000 |               | 3,000,000 |           | 3,022,270 |             | 3,002,017 |                                         |                                        |                                           | (2,017) |                                          |    |                                                           | (2,017) |                                      |    |                                            | 3,000,000 |                                               |  |                                          |  |                                  | 0 |                               | 165,000 |                                                      | 09/12/2016.... |                                  | 1FE..... |                                          |  |  |  |  |  |  |

QE05

**SCHEDULE D - PART 4**

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

QE05.1

| 1                    | 2                                             |  |  | 3                               | 4             | 5                          | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|-----------------------------------------------|--|--|---------------------------------|---------------|----------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |                                               |  |  |                                 |               |                            |                              |               |           |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification | Description                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser          | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 02660L AA 8          | AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046..... |  |  |                                 | 08/25/2016    | MBS Paydown.....           |                              | 7,487         | 7,487     | 5,616       | 4,898                                         |                                                    | 471                                            |                                                                        | 471                                        |                                                     | 7,487                                               |                                                   |                                        | 0                                   | 31                                                               | 10/25/2046....                         | 1FM.....                                                  |
| 02665U AA 3          | AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36..... |  |  |                                 | 09/17/2016    | MBS Paydown.....           |                              | 5,247         | 5,247     | 5,246       | 5,233                                         |                                                    | 4                                              |                                                                        | 4                                          |                                                     | 5,247                                               |                                                   | 0                                      | 0                                   | 129                                                              | 10/17/2036....                         | 1FE.....                                                  |
| 02665X AA 7          | AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36..... |  |  |                                 | 09/17/2016    | MBS Paydown.....           |                              | 13,958        | 13,958    | 14,080      | 8,750                                         |                                                    | (10)                                           |                                                                        | (10)                                       |                                                     | 13,958                                              |                                                   | 0                                      | 0                                   | 326                                                              | 12/17/2036....                         | 1FE.....                                                  |
| 02666A AA 6          | AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45..... |  |  |                                 | 09/17/2016    | MBS Paydown.....           |                              | 12,150        | 12,150    | 12,150      | 12,145                                        |                                                    | (2)                                            |                                                                        | (2)                                        |                                                     | 12,150                                              |                                                   | 0                                      | 0                                   | 278                                                              | 04/17/2052....                         | 1FE.....                                                  |
| 02666B AA 4          | AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45..... |  |  |                                 | 09/17/2016    | MBS Paydown.....           |                              | 2,271         | 2,271     | 2,271       | 2,271                                         |                                                    | (0)                                            |                                                                        | (0)                                        |                                                     | 2,271                                               |                                                   | 0                                      | 0                                   | 56                                                               | 10/17/2045....                         | 1FE.....                                                  |
| 034863 AD 2          | ANGLO AMERICAN 4.45 09/27/2020.....           |  |  | R                               | 07/11/2016    | RBC CAPITAL MARKETS.....   |                              | 992,500       | 1,000,000 | 999,760     | 999,873                                       |                                                    | 12                                             | 27,385                                                                 | (27,373)                                   |                                                     | 972,500                                             |                                                   | 20,000                                 | 20,000                              | 41,101                                                           | 09/27/2020....                         | 3FE.....                                                  |
| 05531U AN 0          | BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....  |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 60,034        | 60,034    | 58,683      | 58,725                                        |                                                    | 1,085                                          |                                                                        | 1,085                                      |                                                     | 60,034                                              |                                                   |                                        | 0                                   | 2,182                                                            | 06/26/2035....                         | 1FM.....                                                  |
| 05532C AN 9          | BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36..... |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 214,945       | 214,945   | 202,048     | 206,591                                       |                                                    | 8,421                                          |                                                                        | 8,421                                      |                                                     | 214,945                                             |                                                   | 0                                      | 0                                   | 4,306                                                            | 11/26/2036....                         | 1FM.....                                                  |
| 05532E AG 0          | BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37..... |  |  |                                 | 07/27/2016    | MBS Paydown.....           |                              | 4,989         | 4,989     | 4,852       | 4,811                                         |                                                    | (1,591)                                        |                                                                        | (1,591)                                    |                                                     | 4,989                                               |                                                   | 0                                      | 0                                   | 181                                                              | 06/27/2037....                         | 1FM.....                                                  |
| 05532E BB 0          | BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....   |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 65,448        | 65,448    | 64,466      | 64,875                                        |                                                    | 286                                            |                                                                        | 286                                        |                                                     | 65,448                                              |                                                   | 0                                      | 0                                   | 2,351                                                            | 03/26/2036....                         | 1FM.....                                                  |
| 05532L AL 3          | BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36..... |  |  |                                 | 08/26/2016    | MBS Paydown.....           |                              | 59,511        | 59,511    | 59,064      | 59,345                                        |                                                    | 202                                            |                                                                        | 202                                        |                                                     | 59,511                                              |                                                   | 0                                      | 0                                   | 2,222                                                            | 12/26/2036....                         | 1FM.....                                                  |
| 05533G CN 7          | BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35..... |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 34,924        | 34,924    | 33,091      | 33,390                                        |                                                    | 160                                            |                                                                        | 160                                        |                                                     | 34,924                                              |                                                   | 0                                      | 0                                   | 1,397                                                            | 10/26/2035....                         | 1FM.....                                                  |
| 05533N AJ 3          | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE..... |  |  |                                 | 09/26/2016    | Pass-Through Loss.....     |                              |               | 655       |             |                                               |                                                    | 2                                              |                                                                        | 2                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 06/26/2037....                         | 1FM.....                                                  |
| 05534D AU 9          | BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE..... |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 100,379       | 100,379   | 88,334      | 89,804                                        |                                                    | 5,119                                          |                                                                        | 5,119                                      |                                                     | 100,379                                             |                                                   | 0                                      | 0                                   | 1,803                                                            | 01/26/2036....                         | 1FM.....                                                  |
| 055359 AC 7          | BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40.....   |  |  |                                 | 09/17/2016    | MBS Paydown.....           |                              | 180,120       | 180,120   | 169,599     | 178,036                                       |                                                    | (1,116)                                        |                                                                        | (1,116)                                    |                                                     | 180,120                                             |                                                   | 0                                      | 0                                   | 6,842                                                            | 07/17/2040....                         | 1FE.....                                                  |
| 05539B AD 6          | BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE..... |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 166,075       | 166,075   | 151,751     | 158,751                                       |                                                    | 1,052                                          |                                                                        | 1,052                                      |                                                     | 166,075                                             |                                                   | 0                                      | 0                                   | 5,284                                                            | 12/26/2037....                         | 1FM.....                                                  |
| 05540X BK 8          | BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE..... |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 35,000        | 35,000    | 32,550      | 35,163                                        |                                                    | 1,767                                          |                                                                        | 1,767                                      |                                                     | 35,000                                              |                                                   | 0                                      | 0                                   | 588                                                              | 05/26/2036....                         | 1FM.....                                                  |
| 05540X BQ 5          | BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE..... |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 154,725       | 154,725   | 136,158     | 136,753                                       |                                                    | 8,001                                          |                                                                        | 8,001                                      |                                                     | 154,725                                             |                                                   | 0                                      | 0                                   | 2,925                                                            | 11/26/2035....                         | 1FM.....                                                  |
| 05541D AU 0          | BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....  |  |  |                                 | 09/20/2016    | MBS Paydown.....           |                              | 40,374        | 40,374    | 33,359      | 35,036                                        |                                                    | (1,138)                                        |                                                                        | (1,138)                                    |                                                     | 40,374                                              |                                                   | 0                                      | 0                                   | 173                                                              | 11/20/2036....                         | 1FM.....                                                  |
| 058931 AD 8          | BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 157,700       | 157,700   | 114,326     | 110,094                                       |                                                    | 11,678                                         |                                                                        | 11,678                                     |                                                     | 157,700                                             |                                                   | 0                                      | 0                                   | 6,639                                                            | 03/25/2036....                         | 1FM.....                                                  |
| 058931 AD 8          | BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....  |  |  |                                 | 09/25/2016    | Pass-Through Loss.....     |                              |               | 18,081    |             |                                               |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 03/25/2036....                         | 1FM.....                                                  |
| 05948K ZF 9          | BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....        |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 41,685        | 41,685    | 33,798      | 30,548                                        |                                                    | 2,823                                          |                                                                        | 2,823                                      |                                                     | 41,685                                              |                                                   | 0                                      | 0                                   | 240                                                              | 05/25/2035....                         | 1FM.....                                                  |
| 05948K ZF 9          | BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....        |  |  |                                 | 09/25/2016    | Pass-Through Loss.....     |                              |               | 4,367     |             | 3,541                                         |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 05/25/2035....                         | 1FM.....                                                  |
| 05949A H8 6          | BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035.....   |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 22,073        | 22,073    | 21,342      |                                               |                                                    | (161)                                          |                                                                        | (161)                                      |                                                     | 22,073                                              |                                                   | 0                                      | 0                                   | 142                                                              | 02/25/2035....                         | 1FM.....                                                  |
| 05949A H9 4          | BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 19,314        | 19,314    | 18,807      |                                               |                                                    | (108)                                          |                                                                        | (108)                                      |                                                     | 19,314                                              |                                                   | 0                                      | 0                                   | 124                                                              | 02/25/2035....                         | 1FM.....                                                  |
| 05949C GW 0          | BOAMS 2005-8 A9 PAC 5.50 9/25/35.....         |  |  |                                 | 08/25/2016    | Pass-Through Loss.....     |                              |               | 3,790     | 3,684       |                                               |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 09/25/2035....                         | 1FM.....                                                  |
| 05949C GW 0          | BOAMS 2005-8 A9 PAC 5.50 9/25/35.....         |  |  |                                 | 08/31/2016    | Book Value Adjustment..... |                              |               |           |             |                                               |                                                    | (13,382)                                       |                                                                        | (13,382)                                   |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 09/25/2035....                         | 1FM.....                                                  |
| 05949C GW 0          | BOAMS 2005-8 A9 PAC 5.50 9/25/35.....         |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 11,951        | 11,951    | 11,618      | 10,460                                        |                                                    | (7)                                            |                                                                        | (7)                                        |                                                     | 11,951                                              |                                                   | 0                                      | 0                                   | 472                                                              | 09/25/2035....                         | 1FM.....                                                  |
| 05949C HM 1          | BOAMS 2005-1 1A1 SEQ SSNR CSTR 10/25/35.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 12,010        | 12,010    | 10,552      | 10,623                                        |                                                    | (4,795)                                        |                                                                        | (4,795)                                    |                                                     | 12,010                                              |                                                   | 0                                      | 0                                   | 224                                                              | 10/25/2035....                         | 1FM.....                                                  |
| 05949C HM 1          | BOAMS 2005-1 1A1 SEQ SSNR CSTR 10/25/35.....  |  |  |                                 | 09/25/2016    | Pass-Through Loss.....     |                              |               | 46        |             |                                               |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 10/25/2035....                         | 1FM.....                                                  |
| 05949C KS 4          | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....     |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 2,927         | 2,927     | 2,591       | 2,788                                         |                                                    | (44)                                           |                                                                        | (44)                                       |                                                     | 2,927                                               |                                                   | 0                                      | 0                                   | 53                                                               | 11/25/2035....                         | 1FM.....                                                  |
| 05949C KS 4          | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....     |  |  |                                 | 09/25/2016    | Pass-Through Loss.....     |                              |               | 423       |             |                                               |                                                    | 24                                             |                                                                        | 24                                         |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 11/25/2035....                         | 1FM.....                                                  |
| 05951F AB 0          | BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....       |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 8,240         | 8,240     | 7,828       | 5,540                                         |                                                    | (225)                                          |                                                                        | (225)                                      |                                                     | 8,240                                               |                                                   | 0                                      | 0                                   | 332                                                              | 01/25/2037....                         | 1FM.....                                                  |
| 05951F AB 0          | BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....       |  |  |                                 | 09/25/2016    | Pass-Through Loss.....     |                              |               | 4,232     | 4,020       |                                               |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 01/25/2037....                         | 1FM.....                                                  |
| 05951U AC 5          | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....   |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 603           | 603       | 573         | 445                                           |                                                    | (8)                                            |                                                                        | (8)                                        |                                                     | 603                                                 |                                                   | 0                                      | 0                                   | 24                                                               | 10/25/2036....                         | 1FM.....                                                  |
| 05951U AC 5          | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....   |  |  |                                 | 09/25/2016    | Pass-Through Loss.....     |                              |               | 145       | 138         |                                               |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 10/25/2036....                         | 1FM.....                                                  |
| 059522 AU 6          | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....   |  |  |                                 | 09/20/2016    | MBS Paydown.....           |                              | 90,187        | 90,187    | 80,365      |                                               |                                                    | 682                                            |                                                                        | 682                                        |                                                     | 90,187                                              |                                                   | 0                                      | 0                                   | 1,364                                                            | 05/20/2036....                         | 1FM.....                                                  |
| 059522 AU 6          | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....   |  |  |                                 | 09/20/2016    | Pass-Through Loss.....     |                              |               | 6,783     |             |                                               |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 05/20/2036....                         | 1FM.....                                                  |
| 05953Y AH 4          | BAFC 2007-4 TA1B SEQ STP 05/25/37.....        |  |  |                                 | 09/25/2016    | MBS Paydown.....           |                              | 3,379         | 3,379     | 2,954       | 2,538                                         |                                                    | (315)                                          |                                                                        | (315)                                      |                                                     | 3,379                                               |                                                   | 0                                      | 0                                   | 124                                                              | 05/25/2037....                         | 1FM.....                                                  |
| 05953Y AH 4          | BAFC 2007-4 TA1B SEQ STP 05/25/37.....        |  |  |                                 | 09/25/2016    | Pass-Through Loss.....     |                              |               | 1,612     | 1,413       |                                               |                                                    | 0                                              |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 05/25/2037....                         | 1FM.....                                                  |
| 05955Q AA 4          | BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....  |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 169,419       | 169,419   | 160,948     | 165,533                                       |                                                    | 1,785                                          |                                                                        | 1,785                                      |                                                     | 169,419                                             |                                                   | 0                                      | 0                                   | 6,378                                                            | 08/26/2037....                         | 1FM.....                                                  |
| 05955Q AC 0          | BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....     |  |  |                                 | 09/26/2016    | MBS Paydown.....           |                              | 121,300       | 121,300   | 119,026     | 120,473                                       |                                                    | 728                                            |                                                                        | 728                                        |                                                     | 121,300                                             |                                                   | 0                                      | 0                                   | 4,710                                                            | 10/26/2036....                         | 1FM.....                                                  |
| 05955T AA 8          | BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51..... |  |  |                                 | 09/24/2016    | MBS Paydown.....           |                              | 608,948       | 608,948   | 620,292     | 608,296                                       |                                                    | (634)                                          |                                                                        | (634)                                      |                                                     | 608,948                                             |                                                   | 0                                      | 0                                   | 24,890                                                           | 02/24/2051....                         | 1FE.....                                                  |

SCHEDULE D - PART 4

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

QE05.2

| 1                    | 2                  |                            |   | 3                               | 4             | 5                       | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                               |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|--------------------|----------------------------|---|---------------------------------|---------------|-------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|----------------------------------------------------|-----------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |                    |                            |   |                                 |               |                         |                              |               |           |             |                                               | 11                                                 | 12                                            | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification | Description        |                            |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser       | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 05955T AC 4          | BALL 2009-UB2 A4AB | SEQ SSNR CSTR 12/49        |   |                                 | 09/24/2016    | MBS Paydown             |                              | 357,774       | 357,774   | 347,390     | 354,487                                       |                                                    | 1,732                                         |                                                                        | 1,732                                      |                                                     | 357,774                                             |                                                   |                                        | .0                                  | 15,091                                                           | 12/24/2049                             | 1FE                                                       |
| 05955T AE 0          | BALL 2009-UB2 A4AC | SEQ CSTR 02/24/44          |   |                                 | 09/24/2016    | MBS Paydown             |                              | 812,555       | 812,555   | 737,255     | 799,004                                       |                                                    | 7,523                                         |                                                                        | 7,523                                      |                                                     | 812,555                                             |                                                   |                                        | .0                                  | 32,810                                                           | 02/24/2044                             | 1FE                                                       |
| 05955U AA 5          | BALL 2010-UB3 A4A1 | SEQ SSNR CSTR 6/15/49      |   |                                 | 09/15/2016    | MBS Paydown             |                              | 1,023,323     | 1,023,323 | 967,655     | 1,011,968                                     |                                                    | 6,857                                         |                                                                        | 6,857                                      |                                                     | 1,023,323                                           |                                                   |                                        | .0                                  | 47,816                                                           | 06/15/2049                             | 1FE                                                       |
| 05955U AG 2          | BALL 2010-UB3 A4A2 | RR SEQ CSTR 5/15/46        |   |                                 | 09/15/2016    | MBS Paydown             |                              | 67,060        | 67,060    | 63,393      | 66,138                                        |                                                    | 755                                           |                                                                        | 755                                        |                                                     | 67,060                                              |                                                   |                                        | .0                                  | 3,003                                                            | 05/15/2046                             | 1FE                                                       |
| 05956D AC 8          | BAFC 2010-R5 1A2   | SUB SSNR 6.0 10/26/2037    |   |                                 | 07/26/2016    | MBS Paydown             |                              | 95,926        | 95,926    | 92,569      | 94,927                                        |                                                    | (4,936)                                       |                                                                        | (4,936)                                    |                                                     | 95,926                                              |                                                   |                                        | .0                                  | 3,357                                                            | 10/26/2037                             | 1FM                                                       |
| 05990H AA 1          | BAFC 2010-R2 1A1   | SEQ SSNR 6.00 08/37 RE     |   |                                 | 09/26/2016    | MBS Paydown             |                              | 179,190       | 179,190   | 179,862     | 175,342                                       |                                                    | 6,206                                         |                                                                        | 6,206                                      |                                                     | 179,190                                             |                                                   |                                        | .0                                  | 6,967                                                            | 08/26/2037                             | 1FM                                                       |
| 05990H AH 6          | BAFC 2010-R2 1A3   | MEZ 6.00 8/26/2037         |   |                                 | 09/26/2016    | Pass-Through Loss       |                              |               |           | 31,428      |                                               |                                                    | 519                                           |                                                                        | 519                                        |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 08/26/2037                             | 1FM                                                       |
| 071813 BC 2          | BAXTER INTL 4.25   | 03/15/20                   |   |                                 | 09/14/2016    | Make Whole Call         |                              | 644,576       | 583,000   | 580,738     | 581,934                                       |                                                    | 1,066                                         |                                                                        | 1,066                                      |                                                     | 583,000                                             |                                                   | 61,576                                 | 61,576                              | 24,336                                                           | 03/15/2020                             | 2FE                                                       |
| 07330T AA 0          | BCRR 2009-2A 1A1   | RR SEQ SSNR 6.50 7/40      |   |                                 | 09/17/2016    | MBS Paydown             |                              | 32,735        | 32,735    | 30,122      | 32,102                                        |                                                    | (109)                                         |                                                                        | (109)                                      |                                                     | 32,735                                              |                                                   |                                        | .0                                  | 1,379                                                            | 07/17/2040                             | 1FE                                                       |
| 07384Y KF 2          | BSABS 2003-AC4 A   | SEQ 5.5 09/25/2033         |   |                                 | 09/25/2016    | MBS Paydown             |                              | 45,095        | 45,095    | 45,574      | 45,452                                        |                                                    | (18)                                          |                                                                        | (18)                                       |                                                     | 45,095                                              |                                                   |                                        | .0                                  | 1,622                                                            | 09/25/2033                             | 1FM                                                       |
| 09751W AA 9          | BOLDIN LTD 3.6     | 07/19/35                   | R |                                 | 07/19/2016    | Sinking Fund Redemption |                              | 25,000        | 25,000    | 25,000      | 25,000                                        |                                                    |                                               |                                                                        | .0                                         |                                                     | 25,000                                              |                                                   |                                        | .0                                  | 450                                                              | 07/19/2035                             | 1FE                                                       |
| 12479H AA 7          | CAUTO 2011-1A A    | ABS 5.61 11/15/2039        |   |                                 | 09/15/2016    | MBS Paydown             |                              | 7,615         | 7,615     | 7,613       | 7,614                                         |                                                    | .0                                            |                                                                        | .0                                         |                                                     | 7,615                                               |                                                   |                                        | .0                                  | 285                                                              | 11/15/2039                             | 1FE                                                       |
| 12479L AA 8          | CAI 2012-1A A      | ABS 3.47 10/25/2027        | R |                                 | 09/25/2016    | MBS Paydown             |                              | 12,500        | 12,500    | 12,215      |                                               |                                                    | 13                                            |                                                                        | 13                                         |                                                     | 12,500                                              |                                                   |                                        | .0                                  | 72                                                               | 10/25/2027                             | 1FE                                                       |
| 12479L AC 4          | CAI 2013-1A A      | ABS 3.35 03/27/2028        | R |                                 | 09/25/2016    | MBS Paydown             |                              | 25,000        | 25,000    | 24,250      |                                               |                                                    | 33                                            |                                                                        | 33                                         |                                                     | 25,000                                              |                                                   |                                        | .0                                  | 140                                                              | 03/27/2028                             | 1FE                                                       |
| 125278 AA 9          | CGCMT 2010-RR2     | CA3A SEQ SSNR CSTR 12/39   |   |                                 | 08/19/2016    | MBS Paydown             |                              | 2,563,139     | 2,563,139 | 2,490,139   | 2,554,114                                     |                                                    | 10,300                                        |                                                                        | 10,300                                     |                                                     | 2,563,139                                           |                                                   |                                        | .0                                  | 85,933                                                           | 12/19/2039                             | 1FE                                                       |
| 125278 AC 5          | CGCMT 2010-RR2     | JA4A SEQ SSNR 6.068 2/51   |   |                                 | 09/19/2016    | MBS Paydown             |                              | 183,034       | 183,034   | 197,784     | 187,208                                       |                                                    | (4,297)                                       |                                                                        | (4,297)                                    |                                                     | 183,034                                             |                                                   |                                        | .0                                  | 7,638                                                            | 02/19/2051                             | 3AM                                                       |
| 125431 AH 9          | CWHL 2006-HYB4     | 2A1 SSNR SEQ CSTR 36       |   |                                 | 09/20/2016    | MBS Paydown             |                              | 15,496        | 15,496    | 15,160      | 10,837                                        |                                                    | 1,725                                         |                                                                        | 1,725                                      |                                                     | 15,496                                              |                                                   |                                        | .0                                  | 348                                                              | 06/20/2036                             | 1FM                                                       |
| 125431 AH 9          | CWHL 2006-HYB4     | 2A1 SSNR SEQ CSTR 36       |   |                                 | 09/20/2016    | Pass-Through Loss       |                              |               |           | 6,977       |                                               |                                                    | .0                                            |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 06/20/2036                             | 1FM                                                       |
| 125634 AJ 4          | CLIF 2013-2A       | NOTE ABS 3.22 06/18/28     |   |                                 | 09/18/2016    | MBS Paydown             |                              | 54,000        | 54,000    | 53,980      | 53,984                                        |                                                    | .2                                            |                                                                        | .2                                         |                                                     | 54,000                                              |                                                   |                                        | .0                                  | 1,159                                                            | 06/18/2028                             | 1FE                                                       |
| 125634 AL 9          | CLIF 2013-3A A     | ABS 3.67 11/18/2028        |   |                                 | 09/18/2016    | MBS Paydown             |                              | 14,778        | 14,778    | 14,777      | 14,777                                        |                                                    | .0                                            |                                                                        | .0                                         |                                                     | 14,778                                              |                                                   |                                        | .0                                  | 362                                                              | 11/18/2028                             | 1FE                                                       |
| 125634 AQ 8          | CLIF 2014-2A A     | ABS SNR 3.38 10/18/2029    |   |                                 | 09/18/2016    | MBS Paydown             |                              | 88,235        | 88,235    | 86,274      | 37,802                                        |                                                    | 104                                           |                                                                        | 104                                        |                                                     | 88,235                                              |                                                   |                                        | .0                                  | 1,346                                                            | 10/18/2029                             | 1FE                                                       |
| 12621R AA 2          | COMM 2010-RR1      | GEA SEQ SSNR CSTR 12/11/49 |   |                                 | 09/11/2016    | MBS Paydown             |                              | 641,650       | 641,650   | 599,799     | 636,000                                       |                                                    | 2,789                                         |                                                                        | 2,789                                      |                                                     | 641,650                                             |                                                   |                                        | .0                                  | 26,675                                                           | 12/11/2049                             | 1FE                                                       |
| 12639C AA 5          | CSMC 2009-RR4      | A4A SEQ 5.695 09/15/40     |   |                                 | 09/15/2016    | MBS Paydown             |                              | 288,278       | 288,278   | 243,629     | 280,768                                       |                                                    | 2,107                                         |                                                                        | 2,107                                      |                                                     | 288,278                                             |                                                   |                                        | .0                                  | 12,145                                                           | 09/15/2040                             | 1FE                                                       |
| 12641P AA 2          | CSMC 2009-6R 1A1   | EXC SEQ SSNR 5.75 1/36     |   |                                 | 09/26/2016    | MBS Paydown             |                              | 39,138        | 39,138    | 39,138      | 39,138                                        |                                                    | (1,775)                                       |                                                                        | (1,775)                                    |                                                     | 39,138                                              |                                                   |                                        | .0                                  | 1,562                                                            | 01/26/2036                             | 1FM                                                       |
| 12641P AJ 3          | CSMC 2009-6R 2A1   | EXC SEQ SSNR 5.50 10/35    |   |                                 | 09/26/2016    | MBS Paydown             |                              | 128,643       | 128,643   | 128,643     | 122,762                                       |                                                    | 53                                            |                                                                        | 53                                         |                                                     | 128,643                                             |                                                   |                                        | .0                                  | 4,434                                                            | 10/26/2035                             | 1FM                                                       |
| 12641P AR 5          | CSMC 2009-6R 2A6   | MEZ SSUP 5.50 10/26/35     |   |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | 10,691    | 6,591       |                                               |                                                    | (429)                                         |                                                                        | (429)                                      |                                                     | (36,258)                                            |                                                   | 36,258                                 | 36,258                              |                                                                  | 10/26/2035                             | 1FM                                                       |
| 12641P AR 5          | CSMC 2009-6R 2A6   | MEZ SSUP 5.50 10/26/35     |   |                                 | 09/30/2016    | Book Value Adjustment   |                              |               |           |             |                                               |                                                    |                                               |                                                                        | .0                                         |                                                     | 36,258                                              |                                                   | (36,258)                               | (36,258)                            |                                                                  | 10/26/2035                             | 1FM                                                       |
| 12641P AX 2          | CSMC 2009-6R 4A1   | SEQ SSNR 5.50 11/26/35     |   |                                 | 06/26/2016    | MBS Paydown             |                              | 8,809         | 8,809     | 8,809       | 8,782                                         |                                                    | 157                                           |                                                                        | 157                                        |                                                     | 8,809                                               |                                                   |                                        | .0                                  | 242                                                              | 11/26/2035                             | 1FM                                                       |
| 12641P AY 0          | CSMC 2009-6R 4A2   | SUB SSUP 5.50 11/26/35     |   |                                 | 09/26/2016    | MBS Paydown             |                              | 46,366        | 46,366    | 46,366      | 46,245                                        |                                                    | (6)                                           |                                                                        | (6)                                        |                                                     | 46,366                                              |                                                   |                                        | .0                                  | 1,730                                                            | 11/26/2035                             | 1FM                                                       |
| 12641P BC 7          | CSMC 2009-6R 4A6   | MEZ SSUP 5.50 11/26/35     |   |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | 1,244     | 202         |                                               |                                                    | (3)                                           |                                                                        | (3)                                        |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 11/26/2035                             | 1FM                                                       |
| 12641P BJ 2          | CSMC 2009-6R 6A1   | EXC SEQ SSNR 5.50 9/35     |   |                                 | 09/26/2016    | MBS Paydown             |                              | 41,704        | 41,704    | 41,704      | 41,562                                        |                                                    | 25                                            |                                                                        | 25                                         |                                                     | 41,704                                              |                                                   |                                        | .0                                  | 1,560                                                            | 09/26/2035                             | 1FM                                                       |
| 12641P BR 4          | CSMC 2009-6R 6A6   | MEZ SSUP 5.50 9/26/35      |   |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | (1,532)   | .0          |                                               |                                                    |                                               |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 09/26/2035                             | 1FM                                                       |
| 12641P BX 1          | CSMC 2009-6R 8A1   | EXC SEQ SSNR 5.50 10/35    |   |                                 | 09/26/2016    | MBS Paydown             |                              | 215,497       | 215,497   | 215,497     | 215,497                                       |                                                    |                                               |                                                                        | .0                                         |                                                     | 215,497                                             |                                                   |                                        | .0                                  | 7,943                                                            | 10/26/2035                             | 1FM                                                       |
| 12641P CV 4          | CSMC 2009-6R 11A2  | SUB SSUP 5.50 1/26/36      |   |                                 | 09/26/2016    | MBS Paydown             |                              | 32,302        | 32,302    | 32,302      | 32,199                                        |                                                    | .0                                            |                                                                        | .0                                         |                                                     | 32,302                                              |                                                   |                                        | .0                                  | 1,247                                                            | 01/26/2036                             | 1FM                                                       |
| 12641P CZ 5          | CSMC 2009-6R 12A1  | EXC SEQ SSNR 4/26/35       |   |                                 | 07/26/2016    | MBS Paydown             |                              | 12,642        | 12,642    | 12,642      | 12,642                                        |                                                    | 8,395                                         |                                                                        | 8,395                                      |                                                     | 12,642                                              |                                                   |                                        | .0                                  | 369                                                              | 04/26/2035                             | 1FM                                                       |
| 12641P DC 5          | CSMC 2009-6R 12A2  | SUB SSUP 5.00 4/26/35      |   |                                 | 09/26/2016    | MBS Paydown             |                              | 45,392        | 45,392    | 45,392      | 45,292                                        |                                                    | (18)                                          |                                                                        | (18)                                       |                                                     | 45,392                                              |                                                   |                                        | .0                                  | 1,516                                                            | 04/26/2035                             | 1FM                                                       |
| 12641Q AA 0          | CSMC 2009-7R 3A3   | MEZ 6.00 9/26/37           |   |                                 | 09/26/2016    | MBS Paydown             |                              | 8,157         | 8,157     | 5,491       | 6,167                                         |                                                    | (466)                                         |                                                                        | (466)                                      |                                                     | 8,157                                               |                                                   |                                        | .0                                  | 310                                                              | 09/26/2037                             | 1FM                                                       |
| 12641Q AA 0          | CSMC 2009-7R 3A3   | MEZ 6.00 9/26/37           |   |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | 541       | 364         |                                               |                                                    |                                               |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 09/26/2037                             | 1FM                                                       |
| 12641Q AE 2          | CSMC 2009-7R 4A1   | SEQ EXCH CSTR 7/26/37      |   |                                 | 08/26/2016    | MBS Paydown             |                              | 5,270         | 5,270     | 5,270       | 5,247                                         |                                                    | .3                                            |                                                                        | .3                                         |                                                     | 5,270                                               |                                                   |                                        | .0                                  | 196                                                              | 07/26/2037                             | 1FM                                                       |
| 12641Q AJ 1          | CSMC 2009-7R 4A5   | MEZ 6.00 7/26/2037         |   |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | 1,748     | 684         |                                               |                                                    | 1,007                                         |                                                                        | 1,007                                      |                                                     | 1,748                                               |                                                   | (1,748)                                | (1,748)                             |                                                                  | 07/26/2037                             | 1FM                                                       |
| 12641Q AN 2          | CSMC 2009-7R 5A1   | SEQ EXCH 5.50 11/26/35     |   |                                 | 09/26/2016    | MBS Paydown             |                              | 88,335        | 88,335    | 88,335      | 88,063                                        |                                                    | 38                                            |                                                                        | 38                                         |                                                     | 88,335                                              |                                                   |                                        | .0                                  | 3,228                                                            | 11/26/2035                             | 1FM                                                       |
| 12641Q AS 1          | CSMC 2009-7R 5A5   | MEZ 5.50 11/26/2035        |   |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | 3,115     | 1,729       |                                               |                                                    |                                               |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 11/26/2035                             | 1FM                                                       |
| 12641Q AW 2          | CSMC 2009-7R 6A1   | SEQ EXCH 5.50 09/26/35     |   |                                 | 09/26/2016    | MBS Paydown             |                              | 60,239        | 60,239    | 60,239      | 60,086                                        |                                                    | (2)                                           |                                                                        | (2)                                        |                                                     | 60,239                                              |                                                   |                                        | .0                                  | 2,228                                                            | 09/26/2035                             | 1FM                                                       |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.3

| 1                    | 2  |   | 3                                             | 4                               | 5             | 6                            | 7                            | 8              | 9              | 10             | Change in Book/Adjusted Carrying Value        |                                                    |                                                |                                                                        |                                            | 16                                                  | 17                                                  | 18                                                | 19                                     | 20                                  | 21                                                               | 22                                     |                                                           |
|----------------------|----|---|-----------------------------------------------|---------------------------------|---------------|------------------------------|------------------------------|----------------|----------------|----------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |    |   |                                               |                                 |               |                              |                              |                |                |                | 11                                            | 12                                                 | 13                                             | 14                                                                     | 15                                         |                                                     |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification |    |   | Description                                   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares<br>of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 12641Q               | BE | 1 | CSMC 2009-7R 7A3 SUB FLT 12/26/36.....        | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....11,789    | .....11,789    | .....8,216     | .....9,899                                    | .....                                              | .....1,376                                     | .....                                                                  | .....1,376                                 | .....                                               | .....11,789                                         | .....                                             | .....                                  | .....0                              | .....473                                                         | 12/26/2036.....                        | 1FM.....                                                  |
| 12641Q               | BF | 8 | CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....        | .                               | 09/26/2016.   | Pass-Through Loss.....       |                              | .....          | .....1,469     | .....          | .....                                         | .....                                              | .....103                                       | .....                                                                  | .....103                                   | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | .....                                                            | 12/26/2036.....                        | 1FM.....                                                  |
| 12641Q               | BU | 5 | CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....   | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....68,715    | .....68,715    | .....68,715    | .....68,503                                   | .....                                              | .....(9,207)                                   | .....                                                                  | .....(9,207)                               | .....                                               | .....68,715                                         | .....                                             | .....                                  | .....0                              | .....2,441                                                       | 08/26/2035.....                        | 1FM.....                                                  |
| 12641Q               | CH | 3 | CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....       | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....66,731    | .....66,731    | .....66,731    | .....66,548                                   | .....                                              | .....3                                         | .....                                                                  | .....3                                     | .....                                               | .....66,731                                         | .....                                             | .....                                  | .....0                              | .....2,416                                                       | 02/26/2035.....                        | 1FM.....                                                  |
| 12641Q               | CQ | 5 | CSMC 2009-7R 12A2 SUB 5.75 1/26/36.....       | .                               | 07/26/2016.   | MBS Paydown.....             |                              | .....2,518     | .....2,518     | .....2,518     | .....2,518                                    | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....2,518                                          | .....                                             | .....                                  | .....0                              | .....84                                                          | 01/26/2036.....                        | 1FM.....                                                  |
| 12641Q               | CP | 3 | CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....       | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....12,957    | .....12,957    | .....12,957    | .....12,957                                   | .....                                              | .....7                                         | .....                                                                  | .....7                                     | .....                                               | .....12,957                                         | .....                                             | .....                                  | .....0                              | .....466                                                         | 01/26/2036.....                        | 1FM.....                                                  |
| 12641Q               | CW | 0 | CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37..... | .                               | 08/26/2016.   | MBS Paydown.....             |                              | .....10,013    | .....10,013    | .....10,013    | .....10,013                                   | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....10,013                                         | .....                                             | .....                                  | .....0                              | .....370                                                         | 06/26/2037.....                        | 1FM.....                                                  |
| 12641Q               | CZ | 3 | CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....       | .                               | 09/26/2016.   | Pass-Through Loss.....       |                              | .....          | .....1,250     | .....1,018     | .....                                         | .....                                              | .....(6)                                       | .....                                                                  | .....(6)                                   | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | .....                                                            | 06/26/2037.....                        | 1FM.....                                                  |
| 12641Q               | DG | 4 | CSMC 2009-7R 14A5 SUB 5.75 4/26/37.....       | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....53,457    | .....53,457    | .....53,457    | .....52,741                                   | .....                                              | .....398                                       | .....                                                                  | .....398                                   | .....                                               | .....53,457                                         | .....                                             | .....                                  | .....0                              | .....1,182                                                       | 04/26/2037.....                        | 1FM.....                                                  |
| 12641Q               | DV | 1 | CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....  | .                               | 08/26/2016.   | MBS Paydown.....             |                              | .....14,865    | .....14,865    | .....14,868    | .....14,272                                   | .....                                              | .....380                                       | .....                                                                  | .....380                                   | .....                                               | .....14,865                                         | .....                                             | .....                                  | .....0                              | .....514                                                         | 02/26/2036.....                        | 1FM.....                                                  |
| 12641Q               | DW | 9 | CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....       | .                               | 09/26/2016.   | Pass-Through Loss.....       |                              | .....          | .....791       | .....788       | .....                                         | .....                                              | .....(4)                                       | .....                                                                  | .....(4)                                   | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | .....                                                            | 02/26/2036.....                        | 1FM.....                                                  |
| 12641Q               | EA | 6 | CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....  | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....41,006    | .....41,006    | .....41,006    | .....38,706                                   | .....                                              | .....1,003                                     | .....                                                                  | .....1,003                                 | .....                                               | .....41,006                                         | .....                                             | .....                                  | .....0                              | .....104                                                         | 03/26/2037.....                        | 1FM.....                                                  |
| 12641Q               | EK | 4 | CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....   | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....43,918    | .....43,918    | .....43,918    | .....43,918                                   | .....                                              | .....2                                         | .....                                                                  | .....2                                     | .....                                               | .....43,918                                         | .....                                             | .....                                  | .....0                              | .....855                                                         | 03/26/2037.....                        | 1FM.....                                                  |
| 12641Q               | EV | 0 | CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36.....   | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....68,294    | .....68,294    | .....68,294    | .....68,108                                   | .....                                              | .....59                                        | .....                                                                  | .....59                                    | .....                                               | .....68,294                                         | .....                                             | .....                                  | .....0                              | .....2,861                                                       | 03/26/2036.....                        | 1FM.....                                                  |
| 12641Q               | FC | 1 | CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35.....   | .                               | 09/26/2016.   | MBS Paydown.....             |                              | .....22,267    | .....22,267    | .....22,267    | .....22,194                                   | .....                                              | .....173                                       | .....                                                                  | .....173                                   | .....                                               | .....22,267                                         | .....                                             | .....                                  | .....0                              | .....817                                                         | 08/26/2035.....                        | 1FM.....                                                  |
| 12641T               | AB | 2 | CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....  | .                               | 06/30/2016.   | Book Value Adjustment.....   |                              | .....          | .....          | .....          | .....                                         | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....4                                              | .....                                             | .....(4)                               | .....(4)                            | .....                                                            | 06/26/2036.....                        | 1FM.....                                                  |
| 12641V               | AA | 9 | CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040.....    | .                               | 09/15/2016.   | MBS Paydown.....             |                              | .....1,615,247 | .....1,615,247 | .....1,689,637 | .....1,618,902                                | .....                                              | .....(7,912)                                   | .....                                                                  | .....(7,912)                               | .....                                               | .....1,615,247                                      | .....                                             | .....                                  | .....0                              | .....60,823                                                      | 02/15/2040.....                        | 1FE.....                                                  |
| 12643K               | AQ | 6 | CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39.....   | .                               | 09/15/2016.   | MBS Paydown.....             |                              | .....23,679    | .....23,679    | .....22,306    | .....23,375                                   | .....                                              | .....220                                       | .....                                                                  | .....220                                   | .....                                               | .....23,679                                         | .....                                             | .....                                  | .....0                              | .....958                                                         | 09/15/2039.....                        | 1FE.....                                                  |
| 12644C               | AA | 8 | CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....      | .                               | 09/15/2016.   | MBS Paydown.....             |                              | .....1,619,225 | .....1,619,225 | .....1,632,777 | .....1,617,674                                | .....                                              | .....(1,246)                                   | .....                                                                  | .....(1,246)                               | .....                                               | .....1,619,225                                      | .....                                             | .....                                  | .....0                              | .....55,672                                                      | 02/15/2040.....                        | 1FE.....                                                  |
| 12645A               | AA | 1 | CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48.....  | .                               | 09/12/2016.   | MBS Paydown.....             |                              | .....575,546   | .....575,546   | .....603,761   | .....579,851                                  | .....                                              | .....(4,991)                                   | .....                                                                  | .....(4,991)                               | .....                                               | .....575,546                                        | .....                                             | .....                                  | .....0                              | .....23,606                                                      | 08/12/2048.....                        | 1FE.....                                                  |
| 12646U               | AK | 4 | CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....  | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....110,692   | .....110,692   | .....104,543   | .....88,831                                   | .....                                              | .....3,551                                     | .....                                                                  | .....3,551                                 | .....                                               | .....110,692                                        | .....                                             | .....                                  | .....0                              | .....1,870                                                       | 03/25/2043.....                        | 1FM.....                                                  |
| 12646W               | AH | 7 | CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....   | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....40,306    | .....40,306    | .....37,661    | .....37,822                                   | .....                                              | .....(196)                                     | .....                                                                  | .....(196)                                 | .....                                               | .....40,306                                         | .....                                             | .....                                  | .....0                              | .....775                                                         | 04/25/2043.....                        | 1FM.....                                                  |
| 12647H               | BJ | 4 | CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....   | .                               | 09/27/2016.   | MBS Paydown.....             |                              | .....259,589   | .....259,589   | .....246,367   | .....252,338                                  | .....                                              | .....4,267                                     | .....                                                                  | .....4,267                                 | .....                                               | .....259,589                                        | .....                                             | .....                                  | .....0                              | .....1,132                                                       | 12/27/2036.....                        | 1FM.....                                                  |
| 12647P               | AK | 4 | CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....   | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....146,692   | .....146,692   | .....141,374   | .....141,777                                  | .....                                              | .....2,406                                     | .....                                                                  | .....2,406                                 | .....                                               | .....146,692                                        | .....                                             | .....                                  | .....0                              | .....3,376                                                       | 08/25/2043.....                        | 1FM.....                                                  |
| 126650               | AW | 0 | CVS CAREMARK 5.298 01/11/27.....              | .                               | 09/10/2016.   | Sinking Fund Redemption..... |                              | .....18,521    | .....18,521    | .....18,521    | .....18,521                                   | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....18,521                                         | .....                                             | .....                                  | .....0                              | .....654                                                         | 01/11/2027.....                        | 2FE.....                                                  |
| 126650               | BH | 2 | CVS CAREMARK 5.75 06/01/17.....               | .                               | 07/27/2016.   | Make Whole Call.....         |                              | .....314,612   | .....302,000   | .....298,832   | .....301,434                                  | .....                                              | .....566                                       | .....                                                                  | .....566                                   | .....                                               | .....302,000                                        | .....                                             | .....12,612                            | .....12,612                         | .....11,384                                                      | 06/01/2017.....                        | 2FE.....                                                  |
| 126670               | NY | 0 | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....     | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....36,017    | .....36,017    | .....34,797    | .....21,607                                   | .....                                              | .....7,445                                     | .....                                                                  | .....7,445                                 | .....                                               | .....36,017                                         | .....                                             | .....                                  | .....0                              | .....1,126                                                       | 05/25/2036.....                        | 1FM.....                                                  |
| 126670               | NY | 0 | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....     | .                               | 09/25/2016.   | Pass-Through Loss.....       |                              | .....          | .....3,479     | .....3,412     | .....                                         | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | .....                                                            | 05/25/2036.....                        | 1FM.....                                                  |
| 12667F               | 4N | 2 | CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....    | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....31,842    | .....31,842    | .....27,743    | .....27,710                                   | .....                                              | .....(788)                                     | .....                                                                  | .....(788)                                 | .....                                               | .....31,842                                         | .....                                             | .....                                  | .....0                              | .....1,169                                                       | 04/25/2035.....                        | 1FM.....                                                  |
| 12667F               | 5E | 1 | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35..... | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....36,307    | .....36,307    | .....32,170    | .....31,250                                   | .....                                              | .....547                                       | .....                                                                  | .....547                                   | .....                                               | .....36,307                                         | .....                                             | .....                                  | .....0                              | .....1,285                                                       | 04/25/2035.....                        | 1FM.....                                                  |
| 12667G               | AC | 7 | CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....       | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....31,814    | .....31,814    | .....28,831    | .....26,603                                   | .....                                              | .....365                                       | .....                                                                  | .....365                                   | .....                                               | .....31,814                                         | .....                                             | .....                                  | .....0                              | .....1,170                                                       | 05/25/2035.....                        | 1FM.....                                                  |
| 126694               | D5 | 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36..... | .                               | 09/20/2016.   | MBS Paydown.....             |                              | .....255,683   | .....255,683   | .....224,921   | .....                                         | .....11,969                                        | .....                                          | .....11,969                                                            | .....                                      | .....255,683                                        | .....                                               | .....                                             | .....0                                 | .....1,155                          | 04/20/2036.....                                                  | 1Z.....                                |                                                           |
| 12669D               | US | 5 | CWHL 2002-39 A18 PAC 5.75 2/25/2033.....      | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....18,012    | .....18,012    | .....17,851    | .....17,888                                   | .....                                              | .....66                                        | .....                                                                  | .....66                                    | .....                                               | .....18,012                                         | .....                                             | .....                                  | .....0                              | .....690                                                         | 02/25/2033.....                        | 1FM.....                                                  |
| 12669G               | R4 | 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....84,457    | .....84,457    | .....79,052    | .....80,087                                   | .....                                              | .....(9,384)                                   | .....                                                                  | .....(9,384)                               | .....                                               | .....84,457                                         | .....                                             | .....                                  | .....0                              | .....3,045                                                       | 08/25/2035.....                        | 1FM.....                                                  |
| 12669G               | R4 | 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       | .                               | 09/25/2016.   | Pass-Through Loss.....       |                              | .....          | .....187       | .....175       | .....                                         | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....                                               | .....                                             | .....                                  | .....0                              | .....                                                            | 08/25/2035.....                        | 1FM.....                                                  |
| 127055               | AG | 6 | CABOT CORP 5 10/01/16.....                    | .                               | 09/27/2016.   | Make Whole Call.....         |                              | .....2,001,016 | .....2,000,000 | .....1,986,440 | .....1,998,318                                | .....                                              | .....1,682                                     | .....                                                                  | .....1,682                                 | .....                                               | .....2,000,000                                      | .....                                             | .....1,016                             | .....1,016                          | .....98,889                                                      | 10/01/2016.....                        | 2FE.....                                                  |
| 12803P               | AA | 6 | CAJUN 2011-1A A2 ABS 5.995 2/20/2041.....     | .                               | 08/20/2016.   | MBS Paydown.....             |                              | .....40,909    | .....40,909    | .....40,909    | .....40,909                                   | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....40,909                                         | .....                                             | .....                                  | .....0                              | .....1,827                                                       | 02/20/2041.....                        | 3AM.....                                                  |
| 141781               | G# | 5 | CARGILL INC 7.28 06-30-23.....                | .                               | 06/30/2016.   | Paydown.....                 |                              | .....105,263   | .....105,263   | .....123,269   | .....114,026                                  | .....                                              | .....(1,036)                                   | .....                                                                  | .....(1,036)                               | .....                                               | .....105,263                                        | .....                                             | .....                                  | .....0                              | .....3,832                                                       | 06/30/2023.....                        | 1FE.....                                                  |
| 14310K               | AG | 6 | CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025..... | .                               | 07/15/2016.   | MBS Paydown.....             |                              | .....1,500,000 | .....1,500,000 | .....1,475,623 | .....1,481,750                                | .....                                              | .....18,250                                    | .....                                                                  | .....18,250                                | .....                                               | .....1,500,000                                      | .....                                             | .....                                  | .....0                              | .....44,696                                                      | 10/15/2025.....                        | 1Z.....                                                   |
| 144531               | EW | 6 | CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....      | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....45,188    | .....45,188    | .....34,879    | .....34,908                                   | .....                                              | .....1,673                                     | .....                                                                  | .....1,673                                 | .....                                               | .....45,188                                         | .....                                             | .....                                  | .....0                              | .....195                                                         | 01/25/2036.....                        | 1FM.....                                                  |
| 144531               | FL | 9 | CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....     | .                               | 09/25/2016.   | MBS Paydown.....             |                              | .....58,185    | .....58,185    | .....47,936    | .....54,868                                   | .....                                              | .....(3,798)                                   | .....                                                                  | .....(3,798)                               | .....                                               | .....58,185                                         | .....                                             | .....                                  | .....0                              | .....249                                                         | 02/25/2036.....                        | 1FM.....                                                  |
| 1445                 |    |   |                                               |                                 |               |                              |                              |                |                |                |                                               |                                                    |                                                |                                                                        |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.4

| 1                    | 2           |   |                                               |  | 3                               | 4             | 5                            | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|-------------|---|-----------------------------------------------|--|---------------------------------|---------------|------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |             |   |                                               |  |                                 |               |                              |                              |               |           |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification | Description |   |                                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 14754D               | AG          | 5 | CASH AMER INTL 5.75 05/15/2018.....           |  |                                 | 09/01/2016    | Make Whole Call.....         |                              | 1,077,346     | 1,000,000 | 1,000,000   | 1,000,000                                     |                                                    |                                                |                                                                        | 0                                          |                                                     | 1,000,000                                           |                                                   | 77,346                                 | 77,346                              | 45,681                                                           | 05/15/2018.....                        | 2                                                         |
| 14855G               | AB          | 7 | CLAST 2014-1 A1 ABS SNR 5.25 02/15/29.....    |  |                                 | 09/15/2016    | MBS Paydown.....             |                              | 210,817       | 210,817   | 210,817     | 210,817                                       |                                                    |                                                |                                                                        | 0                                          |                                                     | 210,817                                             |                                                   | 0                                      | 0                                   |                                                                  | 02/15/2029.....                        | 1FE                                                       |
| 161546               | CW          | 4 | CFAB 2002-3 1A5 5.407 06/25/32.....           |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 47,387        | 47,387    | 47,384      | 47,298                                        |                                                    | (59)                                           |                                                                        | (59)                                       |                                                     | 47,387                                              |                                                   | 0                                      | 0                                   | 1,959                                                            | 06/25/2032.....                        | 1FM                                                       |
| 16162W               | PV          | 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....    |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 8,988         | 8,988     | 7,904       | 7,071                                         |                                                    | 926                                            |                                                                        | 926                                        |                                                     | 8,988                                               |                                                   | 0                                      | 0                                   | 156                                                              | 01/25/2036.....                        | 1FM                                                       |
| 16162W               | PV          | 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....    |  |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | 477       |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 01/25/2036.....                        | 1FM                                                       |
| 16162X               | AD          | 9 | CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....      |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 2,417         | 2,417     | 2,109       | 2,148                                         |                                                    | 928                                            |                                                                        | 928                                        |                                                     | 2,417                                               |                                                   | 0                                      | 0                                   | 102                                                              | 11/25/2036.....                        | 4FM                                                       |
| 16163C               | AG          | 7 | CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36..... |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 98,341        | 98,341    | 77,197      | 74,560                                        |                                                    | 10,662                                         |                                                                        | 10,662                                     |                                                     | 98,341                                              |                                                   | 0                                      | 0                                   | 1,790                                                            | 09/25/2036.....                        | 1FM                                                       |
| 16163C               | AG          | 7 | CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36..... |  |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | 8,443     | 6,628       |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 09/25/2036.....                        | 1FM                                                       |
| 17307G               | ED          | 6 | CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....   |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 4,361         | 4,361     | 3,947       | 3,970                                         |                                                    | (3,399)                                        |                                                                        | (3,399)                                    |                                                     | 4,361                                               |                                                   | 0                                      | 0                                   | 86                                                               | 03/25/2034.....                        | 1FM                                                       |
| 17309L               | AD          | 7 | CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....    |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 42,821        | 42,821    | 35,274      | 41,662                                        |                                                    | 636                                            |                                                                        | 636                                        |                                                     | 42,821                                              |                                                   | 0                                      | 0                                   | 171                                                              | 08/25/2036.....                        | 1FM                                                       |
| 17309N               | AD          | 3 | CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....      |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 171,529       | 171,529   | 168,526     | 170,952                                       |                                                    | 178                                            |                                                                        | 178                                        |                                                     | 171,529                                             |                                                   | 0                                      | 0                                   | 6,413                                                            | 07/25/2036.....                        | 1FM                                                       |
| 17310E               | AD          | 0 | CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....       |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 91,561        | 91,561    | 79,200      | 88,359                                        |                                                    | 1,910                                          |                                                                        | 1,910                                      |                                                     | 91,561                                              |                                                   | 0                                      | 0                                   | 3,491                                                            | 09/25/2036.....                        | 1FM                                                       |
| 17312H               | AF          | 6 | CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....      |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 101,690       | 101,690   | 97,792      | 98,161                                        |                                                    | (548)                                          |                                                                        | (548)                                      |                                                     | 101,690                                             |                                                   | 0                                      | 0                                   | 3,632                                                            | 06/25/2037.....                        | 1FM                                                       |
| 17315J               | AP          | 7 | CMLTI 2009-6 7A2 SUB 6.00 8/25/2037.....      |  |                                 | 07/25/2016    | MBS Paydown.....             |                              | 78,135        | 78,135    | 78,721      | 78,027                                        |                                                    | 752                                            |                                                                        | 752                                        |                                                     | 78,135                                              |                                                   | 0                                      | 0                                   | 3,199                                                            | 08/25/2037.....                        | 1FM                                                       |
| 17315N               | AD          | 5 | CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....      |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 86,535        | 86,535    | 86,535      | 86,218                                        |                                                    | 24                                             |                                                                        | 24                                         |                                                     | 86,535                                              |                                                   | 0                                      | 0                                   | 3,498                                                            | 04/25/2037.....                        | 1FM                                                       |
| 17315X               | AD          | 3 | CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 58,191        | 58,191    | 55,863      | 56,755                                        |                                                    | 1,303                                          |                                                                        | 1,303                                      |                                                     | 58,191                                              |                                                   | 0                                      | 0                                   | 1,211                                                            | 11/25/2035.....                        | 1FM                                                       |
| 17316A               | AQ          | 3 | CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37..... |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 145,410       | 145,410   | 143,229     | 143,986                                       |                                                    | 777                                            |                                                                        | 777                                        |                                                     | 145,410                                             |                                                   | 0                                      | 0                                   | 5,846                                                            | 05/25/2037.....                        | 1FM                                                       |
| 190749               | AH          | 4 | CWCI 2006-C1 AM MEZ 5.254 08/15/2048.....     |  |                                 | 09/15/2016    | MBS Paydown.....             |                              | 133,518       | 133,518   | 133,184     |                                               |                                                    | 62                                             |                                                                        |                                            |                                                     | 133,518                                             |                                                   | 0                                      | 0                                   | 3,508                                                            | 08/15/2048.....                        | 1FM                                                       |
| 212168               | AA          | 6 | CONTINENTAL WIND 6.00 02/28/2033.....         |  |                                 | 08/31/2016    | Sinking Fund Redemption..... |                              | 47,058        | 47,058    | 47,058      | 47,058                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 47,058                                              |                                                   | 0                                      | 0                                   | 1,449                                                            | 02/28/2033.....                        | 2FE                                                       |
| 22541Q               | FV          | 9 | CSFB 2003-17 1A4 NAS 5.50 06/25/33.....       |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 7,235         | 7,235     | 7,283       | 7,246                                         |                                                    | (20)                                           |                                                                        | (20)                                       |                                                     | 7,235                                               |                                                   | 0                                      | 0                                   | 265                                                              | 06/25/2033.....                        | 1FM                                                       |
| 227170               | AE          | 7 | CRNN 2013-1A A ABS 3.08 04/18/2028.....       |  | R                               | 09/18/2016    | MBS Paydown.....             |                              | 25,000        | 25,000    | 25,000      | 25,000                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 25,000                                              |                                                   | 0                                      | 0                                   | 513                                                              | 04/18/2028.....                        | 1FE                                                       |
| 228452               | AB          | 4 | CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....    |  |                                 | 08/20/2016    | MBS Paydown.....             |                              | 160,631       | 160,631   | 160,631     | 160,631                                       |                                                    |                                                |                                                                        | 0                                          |                                                     | 160,631                                             |                                                   | 0                                      | 0                                   | 2,512                                                            | 11/21/2022.....                        | 1FE                                                       |
| 22944P               | AA          | 5 | CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 138,788       | 138,788   | 124,628     | 125,071                                       |                                                    | 3,531                                          |                                                                        | 3,531                                      |                                                     | 138,788                                             |                                                   | 0                                      | 0                                   | 1,983                                                            | 02/25/2043.....                        | 1FM                                                       |
| 232422               | AD          | 7 | CWL 2006-7 2A3 SEQ FLT 04/25/46.....          |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 138,681       | 138,681   | 93,167      | 91,256                                        |                                                    | 43,296                                         |                                                                        | 43,296                                     |                                                     | 138,681                                             |                                                   | 0                                      | 0                                   | 564                                                              | 04/25/2046.....                        | 1FM                                                       |
| 23245G               | AB          | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..... |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 48,042        | 48,042    | 36,594      | 35,297                                        |                                                    | 11,103                                         |                                                                        | 11,103                                     |                                                     | 48,042                                              |                                                   | 0                                      | 0                                   | 192                                                              | 12/25/2046.....                        | 1FM                                                       |
| 23245G               | AB          | 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..... |  |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | 1,114     | 1,199       |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 12/25/2046.....                        | 1FM                                                       |
| 233046               | AD          | 3 | DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....  |  |                                 | 08/20/2016    | MBS Paydown.....             |                              | 7,500         | 7,500     | 7,500       | 7,500                                         |                                                    |                                                |                                                                        | 0                                          |                                                     | 7,500                                               |                                                   | 0                                      | 0                                   | 224                                                              | 02/20/2045.....                        | 2AM                                                       |
| 23305Y               | AC          | 3 | DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21.....    |  |                                 | 09/10/2016    | MBS Paydown.....             |                              | 756,739       | 756,739   | 764,290     | 759,222                                       |                                                    | (3,423)                                        |                                                                        | (3,423)                                    |                                                     | 756,739                                             |                                                   | 0                                      | 0                                   | 23,464                                                           | 08/10/2044.....                        | 1FM                                                       |
| 23341B               | AC          | 9 | DRB 2016-B A2 ABS SNR 2.89 06/25/2040.....    |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 45,134        | 45,134    | 45,120      |                                               |                                                    | (1)                                            |                                                                        | (1)                                        |                                                     | 45,134                                              |                                                   | 0                                      | 0                                   | 257                                                              | 06/25/2040.....                        | 1FE                                                       |
| 24763L               | FN          | 5 | DELHE 1999-2 A7F NAS 7.03 08/15/30.....       |  |                                 | 09/15/2016    | MBS Paydown.....             |                              | 6,253         | 6,253     | 6,252       | 6,253                                         |                                                    |                                                |                                                                        | 0                                          |                                                     | 6,253                                               |                                                   | 0                                      | 0                                   | 204                                                              | 08/15/2030.....                        | 1FM                                                       |
| 25150R               | AD          | 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037..... |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 141,121       | 141,121   | 125,708     |                                               |                                                    | 2,187                                          |                                                                        | 2,187                                      |                                                     | 141,121                                             |                                                   | 0                                      | 0                                   | 224                                                              | 02/25/2037.....                        | 1FM                                                       |
| 25150R               | AD          | 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037..... |  |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | 13,989    |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   | 0                                      | 0                                   |                                                                  | 02/25/2037.....                        | 1FM                                                       |
| 251510               | DQ          | 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....       |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 21,719        | 21,719    | 18,624      | 19,209                                        |                                                    | 1,744                                          |                                                                        | 1,744                                      |                                                     | 21,719                                              |                                                   | 0                                      | 0                                   | 108                                                              | 03/25/2020.....                        | 1FM                                                       |
| 25468P               | CE          | 4 | WALT DISNEY CO MTNC 5.625 09/15/2016.....     |  |                                 | 09/15/2016    | Maturity.....                |                              | 1,000,000     | 1,000,000 | 993,570     | 999,422                                       |                                                    | 578                                            |                                                                        | 578                                        |                                                     | 1,000,000                                           |                                                   | 0                                      | 0                                   | 56,250                                                           | 09/15/2016.....                        | 1FE                                                       |
| 25755T               | AC          | 4 | DPABS 2012-1A A2 ABS 5.216 01/25/2042.....    |  |                                 | 07/25/2016    | MBS Paydown.....             |                              | 16,250        | 16,250    | 16,250      | 16,250                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 16,250                                              |                                                   | 0                                      | 0                                   | 636                                                              | 01/25/2042.....                        | 2AM                                                       |
| 25755T               | AE          | 0 | DPABS 2015-1A A2II ABS SNR 4.474 10/45.....   |  |                                 | 07/25/2016    | MBS Paydown.....             |                              | 5,000         | 5,000     | 5,000       | 5,000                                         |                                                    |                                                |                                                                        | 0                                          |                                                     | 5,000                                               |                                                   | 0                                      | 0                                   | 170                                                              | 10/25/2045.....                        | 3AM                                                       |
| 26224H               | AA          | 5 | DRUGC 2016-1A A ABS 3.979 04/15/2027.....     |  |                                 | 07/15/2016    | MBS Paydown.....             |                              | 24,723        | 24,723    | 24,722      |                                               |                                                    | (0)                                            |                                                                        | (0)                                        |                                                     | 24,723                                              |                                                   | 0                                      | 0                                   | 98                                                               | 04/15/2027.....                        | 2AM                                                       |
| 268648               | AN          | 2 | EMC CORP 3.375 06/01/2023.....                |  |                                 | 07/19/2016    | BARCLAYS CAPITAL.....        |                              | 477,500       | 500,000   | 499,625     | 499,708                                       |                                                    | 20                                             |                                                                        | 20                                         |                                                     | 499,728                                             |                                                   | (22,228)                               | (22,228)                            | 9,633                                                            | 06/01/2023.....                        | 3FE                                                       |
| 28932M               | AA          | 3 | ELM RD GEN STA 5.209 02/11/2030.....          |  |                                 | 08/11/2016    | Sinking Fund Redemption..... |                              | 40,690        | 40,690    | 40,690      | 40,690                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 40,690                                              |                                                   | 0                                      | 0                                   | 2,120                                                            | 02/11/2030.....                        | 1FE                                                       |
| 30257G               | AA          | 9 | FPL ENERGY NATL 5.608 03/10/24.....           |  |                                 | 09/10/2016    | Sinking Fund Redemption..... |                              | 9,663         | 9,663     | 9,600       | 9,663                                         |                                                    |                                                |                                                                        | 0                                          |                                                     | 9,663                                               |                                                   | 0                                      | 0                                   | 542                                                              | 03/10/2024.....                        | 3FE                                                       |
| 316817               | AA          | 3 | 57TH ST MTGE 7.125 6/01/2017.....             |  |                                 | 09/01/2016    | Sinking Fund Redemption..... |                              | 30,288        | 30,288    | 26,882      | 29,933                                        |                                                    | 277                                            |                                                                        | 277                                        |                                                     | 30,288                                              |                                                   | 0                                      | 0                                   | 1,439                                                            | 06/01/2017.....                        | 1FE                                                       |
| 32027L               | AE          | 5 | FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036..... |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 44,373        | 44,373    | 39,630      |                                               |                                                    | (691)                                          |                                                                        | (691)                                      |                                                     | 44,373                                              |                                                   | 0                                      | 0                                   | 68                                                               | 10/25/2036.....                        | 1FM                                                       |

SCHEDULE D - PART 4

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

QE05.5

| 1                    | 2  |                                                 | 3                               | 4             | 5                            | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|----|-------------------------------------------------|---------------------------------|---------------|------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |    |                                                 |                                 |               |                              |                              |               |           |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification |    | Description                                     | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 32051G               | XQ | 3 FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35..... |                                 | 09/25/2016    | MBS Paydown.....             |                              | 25,403        | 25,403    | 23,085      |                                               |                                                    | 161                                            |                                                                        | 161                                        |                                                     | 25,403                                              |                                                   |                                        | 0                                   | 9                                                                | 11/25/2035                             | 1FM.....                                                  |
| 32051G               | XV | 2 FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35..... |                                 | 08/25/2016    | Pass-Through Loss.....       |                              |               | 9,588     |             |                                               |                                                    |                                                |                                                                        | 0                                          | 0                                                   |                                                     |                                                   |                                        | 0                                   |                                                                  | 11/25/2035                             | 1FM.....                                                  |
| 32051G               | XV | 2 FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35..... |                                 | 09/25/2016    | MBS Paydown.....             |                              | 59,840        | 59,840    | 55,717      | 51,596                                        |                                                    | 4,192                                          |                                                                        | 4,192                                      |                                                     | 59,840                                              |                                                   |                                        | 0                                   | 1,044                                                            | 11/25/2035                             | 1FM.....                                                  |
| 32052D               | AG | 6 FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....     |                                 | 09/25/2016    | MBS Paydown.....             |                              | 4,023         | 4,023     | 2,982       | 761                                           |                                                    | 168                                            |                                                                        | 168                                        |                                                     | 4,023                                               |                                                   |                                        | 0                                   | 157                                                              | 02/25/2037                             | 1FM.....                                                  |
| 32052D               | AG | 6 FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....     |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | 815       |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 02/25/2037                             | 1FM.....                                                  |
| 32113J               | CF | 0 FNLC 2005-4 A3 SEQ FLT 02/25/2036.....        |                                 | 09/25/2016    | MBS Paydown.....             |                              | 61,013        | 61,013    | 47,056      | 56,385                                        |                                                    | 3,239                                          |                                                                        | 3,239                                      |                                                     | 61,013                                              |                                                   |                                        | 0                                   | 294                                                              | 02/25/2036                             | 1FM.....                                                  |
| 361856               | CP | 0 GMACM 2003-HE2 A4 SEQ STP 4/25/2033.....      |                                 | 09/25/2016    | MBS Paydown.....             |                              | 80,534        | 80,534    | 79,678      | 51,172                                        |                                                    | 7,287                                          |                                                                        | 7,287                                      |                                                     | 80,534                                              |                                                   |                                        | 0                                   | 2,719                                                            | 04/25/2033                             | 1FM.....                                                  |
| 36190G               | AA | 6 GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 274,933       | 274,933   | 266,685     | 272,321                                       |                                                    | 4,678                                          |                                                                        | 4,678                                      |                                                     | 274,933                                             |                                                   |                                        | 0                                   | 10,845                                                           | 01/26/2037                             | 1FM.....                                                  |
| 36190K               | AC | 3 GSMS 2009-RR1 CSB SUB 5.286 12/17/2039.....   |                                 | 09/17/2016    | MBS Paydown.....             |                              | 2,000,000     | 2,000,000 | 1,999,063   | 1,995,873                                     |                                                    | 4,127                                          |                                                                        | 4,127                                      |                                                     | 2,000,000                                           |                                                   |                                        | 0                                   | 77,048                                                           | 12/17/2039                             | 1FE.....                                                  |
| 36190K               | BJ | 7 GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049.....    |                                 | 08/14/2016    | MBS Paydown.....             |                              | 1,093,780     | 1,093,780 | 1,009,952   | 1,085,511                                     |                                                    | 12,886                                         |                                                                        | 12,886                                     |                                                     | 1,093,780                                           |                                                   |                                        | 0                                   | 36,151                                                           | 12/14/2049                             | 1FE.....                                                  |
| 36192E               | AB | 7 GTP CELLULAR 12-2 A 4.336 03/15/2019.....     |                                 | 09/15/2016    | Sinking Fund Redemption..... |                              | 13,178        | 13,178    | 13,178      | 13,178                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 13,178                                              |                                                   |                                        | 0                                   | 381                                                              | 03/15/2019                             | 1FE.....                                                  |
| 3622E8               | AB | 1 GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036.....   |                                 | 09/25/2016    | MBS Paydown.....             |                              | 31,336        | 31,336    | 19,741      | 13,807                                        |                                                    | 2,653                                          |                                                                        | 2,653                                      |                                                     | 31,336                                              |                                                   |                                        | 0                                   | 669                                                              | 09/25/2036                             | 1FM.....                                                  |
| 362341               | 4A | 4 GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036..... |                                 | 09/25/2016    | MBS Paydown.....             |                              | 45,081        | 45,081    | 42,782      |                                               |                                                    | 552                                            |                                                                        | 552                                        |                                                     | 45,081                                              |                                                   |                                        | 0                                   | 235                                                              | 01/25/2036                             | 1FM.....                                                  |
| 362341               | 4A | 4 GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036..... |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | 434       |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 01/25/2036                             | 1FM.....                                                  |
| 362405               | AB | 8 GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....     |                                 | 09/25/2016    | MBS Paydown.....             |                              | 55,148        | 55,148    | 39,017      | 36,766                                        |                                                    | (2,452)                                        |                                                                        | (2,452)                                    |                                                     | 55,148                                              |                                                   |                                        | 0                                   | 249                                                              | 05/25/2046                             | 1FM.....                                                  |
| 36242D               | PG | 2 GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....      |                                 | 09/25/2016    | MBS Paydown.....             |                              | 72,391        | 72,391    | 71,207      | 47,813                                        |                                                    | 281                                            |                                                                        | 281                                        |                                                     | 72,391                                              |                                                   |                                        | 0                                   | 1,488                                                            | 12/25/2034                             | 1FM.....                                                  |
| 36248F               | AG | 7 GSMS 2011-GC3 A4 SEQ 4.753 03/10/44.....      |                                 | 09/10/2016    | MBS Paydown.....             |                              | 27,326        | 27,326    | 27,857      | 27,622                                        |                                                    | (327)                                          |                                                                        | (327)                                      |                                                     | 27,326                                              |                                                   |                                        | 0                                   | 862                                                              | 03/10/2044                             | 1FM.....                                                  |
| 36298G               | AA | 7 GSPA MONETIZATION TR 6.422 10/09/2029.....    |                                 | 09/09/2016    | Sinking Fund Redemption..... |                              | 13,146        | 13,146    | 13,444      | 13,368                                        |                                                    | (13)                                           |                                                                        | (13)                                       |                                                     | 13,146                                              |                                                   |                                        | 0                                   | 563                                                              | 10/09/2029                             | 2FE.....                                                  |
| 368771               | AA | 9 GEN AMER RAILCAR 6.69 09/20/16.....           |                                 | 08/20/2016    | Sinking Fund Redemption..... |                              | 36,374        | 36,374    | 36,374      | 36,374                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 36,374                                              |                                                   |                                        | 0                                   | 1,521                                                            | 09/20/2016                             | 2FE.....                                                  |
| 37952U               | AB | 9 SEACO 2013-1A A ABS 2.98 04/17/2028.....      | R                               | 09/17/2016    | MBS Paydown.....             |                              | 37,500        | 37,500    | 37,241      | 37,293                                        |                                                    | 34                                             |                                                                        | 34                                         |                                                     | 37,500                                              |                                                   |                                        | 0                                   | 743                                                              | 04/17/2028                             | 1FE.....                                                  |
| 37952U               | AC | 7 SEACO 2013-2A A ABS 3.67 11/17/2028.....      | R                               | 09/17/2016    | MBS Paydown.....             |                              | 25,000        | 25,000    | 24,998      | 24,998                                        |                                                    | 0                                              |                                                                        | 0                                          |                                                     | 25,000                                              |                                                   |                                        | 0                                   | 612                                                              | 11/17/2028                             | 1FE.....                                                  |
| 37952U               | AD | 5 SEACO 2014-1A A1 ABS SNR 3.19 07/17/24.....   | R                               | 09/17/2016    | MBS Paydown.....             |                              | 50,000        | 50,000    | 49,990      | 49,991                                        |                                                    | 1                                              |                                                                        | 1                                          |                                                     | 50,000                                              |                                                   |                                        | 0                                   | 1,063                                                            | 07/17/2029                             | 1FE.....                                                  |
| 39678W               | AA | 6 GCSP 2005-1 A SEQ CSTR 9-25-34.....           |                                 | 09/25/2016    | MBS Paydown.....             |                              | 9,312         | 9,312     | 9,266       | 9,233                                         |                                                    | 36                                             |                                                                        | 36                                         |                                                     | 9,312                                               |                                                   |                                        | 0                                   | 313                                                              | 09/25/2034                             | 1FM.....                                                  |
| 40066N               | AA | 4 GUANAY FI LTD 6.00 12/15/2020.....            | R                               | 09/15/2016    | Sinking Fund Redemption..... |                              | 79,956        | 79,956    | 80,296      | 80,154                                        |                                                    | (49)                                           |                                                                        | (49)                                       |                                                     | 79,956                                              |                                                   |                                        | 0                                   | 4,253                                                            | 12/15/2020                             | 3FE.....                                                  |
| 40432B               | AA | 7 HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037..... |                                 | 08/25/2016    | Pass-Through Loss.....       |                              |               | 32        | 28          |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     | 27                                                  |                                                   | (27)                                   | (27)                                |                                                                  | 09/25/2037                             | 1FM.....                                                  |
| 40432B               | AA | 7 HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037..... |                                 | 09/25/2016    | MBS Paydown.....             |                              | 27,439        | 27,439    | 24,078      | 25,878                                        |                                                    | 5,958                                          |                                                                        | 5,958                                      |                                                     | 27,439                                              |                                                   |                                        | 0                                   | 1,075                                                            | 09/25/2037                             | 1FM.....                                                  |
| 40442L               | AB | 1 H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49..... |                                 | 09/24/2016    | MBS Paydown.....             |                              | 915           | 915       | 915         | 915                                           |                                                    |                                                |                                                                        | 0                                          |                                                     | 915                                                 |                                                   |                                        | 0                                   | 18                                                               | 06/24/2049                             | 1FE.....                                                  |
| 411707               | AA | 0 HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....    |                                 | 09/20/2016    | MBS Paydown.....             |                              | 5,625         | 5,625     | 5,625       | 5,625                                         |                                                    |                                                |                                                                        | 0                                          |                                                     | 5,625                                               |                                                   |                                        | 0                                   | 189                                                              | 03/20/2043                             | 2AM.....                                                  |
| 42218S               | AC | 2 HEALTH CARE SVCS 4.70 01/15/2021.....         |                                 | 07/18/2016    | Cash Tender.....             |                              | 1,122,160     | 1,000,000 | 996,980     | 998,313                                       |                                                    | 1,687                                          |                                                                        | 1,687                                      |                                                     | 1,000,000                                           |                                                   | 122,160                                | 122,160                             | 47,392                                                           | 01/15/2021                             | 1FE.....                                                  |
| 42770Q               | AA | 0 HERO 2014-2A A ABS SNR PT 3.99 09/21/40.....  |                                 | 09/20/2016    | MBS Paydown.....             |                              | 92,063        | 92,063    | 92,000      | 91,993                                        |                                                    | 37                                             |                                                                        | 37                                         |                                                     | 92,063                                              |                                                   |                                        | 0                                   | 3,673                                                            | 09/21/2040                             | 1FE.....                                                  |
| 42770R               | AA | 8 HERO 2014-1A ABS 4.75 09/20/2038.....         |                                 | 09/20/2016    | MBS Paydown.....             |                              | 90,942        | 90,942    | 90,941      | 90,942                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 90,942                                              |                                                   |                                        | 0                                   | 4,320                                                            | 09/20/2038                             | 1FE.....                                                  |
| 437084               | PQ | 3 HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....       |                                 | 09/25/2016    | MBS Paydown.....             |                              | 166,098       | 166,098   | 140,976     | 161,860                                       |                                                    | 7,845                                          |                                                                        | 7,845                                      |                                                     | 166,098                                             |                                                   |                                        | 0                                   | 934                                                              | 01/25/2036                             | 1FM.....                                                  |
| 44329H               | AG | 9 HP COMM LLC 5.02 03/15/2023.....              |                                 | 09/15/2016    | Sinking Fund Redemption..... |                              | 137,293       | 137,293   | 132,801     | 135,177                                       |                                                    | 356                                            |                                                                        | 356                                        |                                                     | 137,293                                             |                                                   |                                        | 0                                   | 6,892                                                            | 03/15/2023                             | 1FE.....                                                  |
| 45112A               | AA | 5 ICONX 2012-1A A ABS 4.229 01/25/2043.....     |                                 | 07/25/2016    | MBS Paydown.....             |                              | 17,464        | 17,464    | 17,464      | 17,464                                        |                                                    | 1                                              |                                                                        | 1                                          |                                                     | 17,464                                              |                                                   |                                        | 0                                   | 554                                                              | 01/25/2043                             | 1AM.....                                                  |
| 45254N               | MZ | 7 IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....   |                                 | 09/25/2016    | MBS Paydown.....             |                              | 24,535        | 24,535    | 20,610      | 21,234                                        |                                                    | (168)                                          |                                                                        | (168)                                      |                                                     | 24,535                                              |                                                   |                                        | 0                                   | 174                                                              | 04/25/2035                             | 1FM.....                                                  |
| 45254N               | NT | 0 IMM 2005-3 M1 MEZ FLT 08/25/2035.....         |                                 | 09/25/2016    | MBS Paydown.....             |                              | 16,346        | 16,346    | 8,234       | 1,415                                         |                                                    | 3,116                                          |                                                                        | 3,116                                      |                                                     | 16,346                                              |                                                   |                                        | 0                                   | 117                                                              | 08/25/2035                             | 1FM.....                                                  |
| 45254N               | NT | 0 IMM 2005-3 M1 MEZ FLT 08/25/2035.....         |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | (1,499)   |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 08/25/2035                             | 1FM.....                                                  |
| 45660L               | PK | 9 RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 2,198         | 2,198     | 1,185       | 141                                           |                                                    | 1,749                                          |                                                                        | 1,749                                      |                                                     | 2,198                                               |                                                   |                                        | 0                                   | 99                                                               | 06/25/2035                             | 1FM.....                                                  |
| 45660L               | PK | 9 RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....  |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               | 2,807     | 3,296       |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 06/25/2035                             | 1FM.....                                                  |
| 46616M               | AA | 8 HENDR 2010-3A A ABS 3.82 12/15/2048.....      |                                 | 09/15/2016    | MBS Paydown.....             |                              | 16,339        | 16,339    | 16,336      | 16,301                                        |                                                    | (2)                                            |                                                                        | (2)                                        |                                                     | 16,339                                              |                                                   |                                        | 0                                   | 422                                                              | 12/15/2048                             | 1FE.....                                                  |
| 46616P               | AA | 1 HENDR 2011-1A A ABS 4.70 10/15/2056.....      |                                 | 09/15/2016    | MBS Paydown.....             |                              | 40,470        | 40,470    | 40,459      | 40,461                                        |                                                    | (3)                                            |                                                                        | (3)                                        |                                                     | 40,470                                              |                                                   |                                        | 0                                   | 1,275                                                            | 10/15/2056                             | 1FE.....                                                  |
| 46617A               | AA | 3 HENDR 2012-3A A ABS SSNR 3.22 09/15/2065..... |                                 | 09/15/2016    | MBS Paydown.....             |                              | 39,590        | 39,590    | 39,193      | 19,783                                        |                                                    | 25                                             |                                                                        | 25                                         |                                                     | 39,590                                              |                                                   |                                        | 0                                   | 800                                                              | 09/15/2065                             | 1FE.....                                                  |
| 46617F               | AA | 2 HENDR 2013-1A A ABS 3.22 03/15/2067.....      |                                 | 09/15/2016    | MBS Paydown.....             |                              | 17,631        | 17,631    | 17,619      | 17,619                                        |                                                    | (0)                                            |                                                                        | (0)                                        |                                                     | 17,631                                              |                                                   |                                        | 0                                   | 377                                                              | 04/15/2067                             | 1FE.....                                                  |

## SCHEDULE D - PART 4

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

**QE05.6**

SCHEDULE D - PART 4

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

QE05.7

| 1                    | 2           |   |                                               | 3                               | 4             | 5                          | 6                            | 7             | 8            | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|-------------|---|-----------------------------------------------|---------------------------------|---------------|----------------------------|------------------------------|---------------|--------------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |             |   |                                               |                                 |               |                            |                              |               |              |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification | Description |   |                                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser          | Number of Shares<br>of Stock | Consideration | Par Value    | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 472321               | AN          | 8 | JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....       | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....5,442    | .....1,120   |             |                                               | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 01/25/2037                             | 1FM.....                                                  |
| 47232D               | AF          | 9 | JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....   | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....15,286   | .....15,286  | .....15,160 | .....15,160                                   | .....                                              | .....5,230                                     | .....                                                                  | .....5,230                                 | .....                                               | .....15,286                                         | .....                                             | .....0                                 | .....                               | .....671                                                         | 09/26/2036                             | 1FM.....                                                  |
| 47232D               | AL          | 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....   | .                               | 08/26/2016    | Pass-Through Loss.....     |                              | .....8,518    | .....2,316   |             |                                               | .....                                              | .....(36)                                      | .....                                                                  | .....(36)                                  | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 09/26/2036                             | 1FM.....                                                  |
| 47232D               | AN          | 2 | JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047..... | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....85,443   | .....85,443  | .....84,275 | .....84,275                                   | .....                                              | .....175                                       | .....                                                                  | .....175                                   | .....                                               | .....85,443                                         | .....                                             | .....0                                 | .....                               | .....1,660                                                       | 01/26/2047                             | 1FM.....                                                  |
| 47232D               | AS          | 1 | JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....   | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....12,779   | .....4,134   |             |                                               | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 01/26/2047                             | 1FM.....                                                  |
| 47232D               | AS          | 1 | JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47.....   | .                               | 09/30/2016    | Book Value Adjustment..... |                              | .....         | .....        |             |                                               | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....(4,158)                                        | .....                                             | .....4,158                             | .....4,158                          | .....                                                            | 01/26/2047                             | 1FM.....                                                  |
| 47232D               | AU          | 6 | JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....   | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....40,156   | .....40,156  | .....38,073 | .....39,403                                   | .....                                              | .....167                                       | .....                                                                  | .....167                                   | .....                                               | .....40,156                                         | .....                                             | .....0                                 | .....                               | .....1,293                                                       | 09/26/2036                             | 1FM.....                                                  |
| 47232D               | AV          | 4 | JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....   | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....5,879    | .....3,234   |             |                                               | .....                                              | .....36                                        | .....                                                                  | .....36                                    | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 09/26/2036                             | 1FM.....                                                  |
| 47232D               | AX          | 0 | JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36.....   | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....16,209   | .....16,209  | .....16,490 | .....16,064                                   | .....                                              | .....(4)                                       | .....                                                                  | .....(4)                                   | .....                                               | .....16,209                                         | .....                                             | .....0                                 | .....                               | .....407                                                         | 01/26/2036                             | 1FM.....                                                  |
| 47232D               | BJ          | 0 | JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36.....   | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....38,912   | .....38,912  | .....38,912 | .....32,071                                   | .....                                              | .....2,273                                     | .....                                                                  | .....2,273                                 | .....                                               | .....38,912                                         | .....                                             | .....0                                 | .....                               | .....199                                                         | 09/26/2036                             | 1FM.....                                                  |
| 47232D               | BM          | 3 | JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36.....   | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....17,921   | .....2,033   |             |                                               | .....                                              | .....2                                         | .....                                                                  | .....2                                     | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 09/26/2036                             | 1FM.....                                                  |
| 47232D               | BP          | 6 | JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....   | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....71,237   | .....71,237  | .....66,805 | .....66,805                                   | .....                                              | .....4,777                                     | .....                                                                  | .....4,777                                 | .....                                               | .....71,237                                         | .....                                             | .....0                                 | .....                               | .....2,816                                                       | 07/26/2037                             | 1FM.....                                                  |
| 47232D               | BT          | 8 | JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37.....   | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....36,932   | .....22,450  |             |                                               | .....                                              | .....(770)                                     | .....                                                                  | .....(770)                                 | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 07/26/2037                             | 1FM.....                                                  |
| 47232D               | CG          | 5 | JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36.....  | .                               | 09/21/2016    | MBS Paydown.....           |                              | .....17,150   | .....17,150  | .....17,150 | .....17,150                                   | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....17,150                                         | .....                                             | .....0                                 | .....                               | .....382                                                         | 05/21/2036                             | 1FM.....                                                  |
| 47232D               | CH          | 3 | JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36.....  | .                               | 09/21/2016    | MBS Paydown.....           |                              | .....2,913    | .....2,913   | .....2,913  | .....1,978                                    | .....                                              | .....(1,373)                                   | .....                                                                  | .....(1,373)                               | .....                                               | .....2,913                                          | .....                                             | .....0                                 | .....                               | .....61                                                          | 05/21/2036                             | 1FM.....                                                  |
| 47232D               | CV          | 2 | JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....47,139   | .....47,139  | .....47,139 | .....47,067                                   | .....                                              | .....(14)                                      | .....                                                                  | .....(14)                                  | .....                                               | .....47,139                                         | .....                                             | .....0                                 | .....                               | .....804                                                         | 04/26/2047                             | 1FM.....                                                  |
| 47232D               | CY          | 6 | JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....  | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....5,369    | .....3,123   |             |                                               | .....                                              | .....(24)                                      | .....                                                                  | .....(24)                                  | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 04/26/2047                             | 1FM.....                                                  |
| 47232D               | CZ          | 3 | JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....28,157   | .....28,157  | .....27,606 | .....27,602                                   | .....                                              | .....334                                       | .....                                                                  | .....334                                   | .....                                               | .....28,157                                         | .....                                             | .....0                                 | .....                               | .....1,091                                                       | 06/26/2037                             | 1FM.....                                                  |
| 47232D               | DB          | 5 | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....  | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....2,271    | .....        |             |                                               | .....                                              | .....(22)                                      | .....                                                                  | .....(22)                                  | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 06/26/2037                             | 1FM.....                                                  |
| 47232D               | DC          | 3 | JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37.....  | .                               | 01/26/2016    | MBS Paydown.....           |                              | .....5,220    | .....5,220   | .....5,220  | .....5,412                                    | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....5,412                                          | .....                                             | .....(192)                             | .....(192)                          | .....24                                                          | 08/26/2037                             | 1FM.....                                                  |
| 47232D               | DD          | 1 | JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....36,347   | .....36,347  | .....35,862 | .....36,116                                   | .....                                              | .....47                                        | .....                                                                  | .....47                                    | .....                                               | .....36,347                                         | .....                                             | .....0                                 | .....                               | .....1,402                                                       | 08/26/2037                             | 1FM.....                                                  |
| 47232D               | DF          | 6 | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....  | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....1,691    | .....        |             |                                               | .....                                              | .....(10)                                      | .....                                                                  | .....(10)                                  | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 08/26/2037                             | 1FM.....                                                  |
| 47232D               | DG          | 4 | JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....  | .                               | 08/26/2016    | MBS Paydown.....           |                              | .....28,186   | .....28,186  | .....28,126 | .....28,126                                   | .....                                              | .....5                                         | .....                                                                  | .....5                                     | .....                                               | .....28,186                                         | .....                                             | .....0                                 | .....                               | .....1,243                                                       | 08/26/2037                             | 1FM.....                                                  |
| 47232D               | DN          | 9 | JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....     | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....2,194    | .....596     |             |                                               | .....                                              | .....0                                         | .....                                                                  | .....0                                     | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 08/26/2037                             | 1FM.....                                                  |
| 47232D               | DR          | 0 | JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....157,023  | .....157,023 | .....96,103 | .....127,834                                  | .....                                              | .....11,803                                    | .....                                                                  | .....11,803                                | .....                                               | .....157,023                                        | .....                                             | .....0                                 | .....                               | .....2,872                                                       | 09/26/2035                             | 1FM.....                                                  |
| 47232D               | DX          | 7 | JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....     | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....36,098   | .....36,098  | .....15,191 | .....27,554                                   | .....                                              | .....3,989                                     | .....                                                                  | .....3,989                                 | .....                                               | .....36,098                                         | .....                                             | .....0                                 | .....                               | .....679                                                         | 04/26/2037                             | 1FM.....                                                  |
| 47232D               | EA          | 6 | JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....     | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....9,105    | .....        |             |                                               | .....                                              | .....(28)                                      | .....                                                                  | .....(28)                                  | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 04/26/2037                             | 1FM.....                                                  |
| 47232D               | EF          | 5 | JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....11,512   | .....3,675   | .....10,595 | .....10,595                                   | .....                                              | .....446                                       | .....                                                                  | .....446                                   | .....                                               | .....11,512                                         | .....                                             | .....0                                 | .....                               | .....245                                                         | 06/26/2037                             | 1FM.....                                                  |
| 47232D               | FH          | 0 | JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36..... | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....33,610   | .....33,610  | .....33,610 | .....33,547                                   | .....                                              | .....37                                        | .....                                                                  | .....37                                    | .....                                               | .....33,610                                         | .....                                             | .....0                                 | .....                               | .....1,185                                                       | 12/26/2036                             | 1FM.....                                                  |
| 47232D               | FM          | 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....  | .                               | 07/26/2016    | Pass-Through Loss.....     |                              | .....1        | .....0       |             |                                               | .....                                              | .....0                                         | .....                                                                  | .....0                                     | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 06/26/2037                             | 1FM.....                                                  |
| 47232Q               | AA          | 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....        | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....18,032   | .....18,032  | .....17,525 | .....16,492                                   | .....                                              | .....(2,962)                                   | .....                                                                  | .....(2,962)                               | .....                                               | .....18,032                                         | .....                                             | .....0                                 | .....                               | .....510                                                         | 11/26/2037                             | 1FM.....                                                  |
| 47232V               | AA          | 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....20,640   | .....20,640  | .....20,640 | .....20,367                                   | .....                                              | .....129                                       | .....                                                                  | .....129                                   | .....                                               | .....20,640                                         | .....                                             | .....0                                 | .....                               | .....830                                                         | 02/26/2037                             | 1FM.....                                                  |
| 47232V               | AE          | 2 | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....  | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....4,411    | .....3,466   |             |                                               | .....                                              | .....0                                         | .....                                                                  | .....0                                     | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 02/26/2037                             | 1FM.....                                                  |
| 47232V               | AF          | 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....72,250   | .....72,250  | .....71,370 | .....71,370                                   | .....                                              | .....783                                       | .....                                                                  | .....783                                   | .....                                               | .....72,250                                         | .....                                             | .....0                                 | .....                               | .....2,760                                                       | 02/26/2037                             | 1FM.....                                                  |
| 47232V               | AK          | 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....  | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....15,441   | .....14,349  |             |                                               | .....                                              | .....(205)                                     | .....                                                                  | .....(205)                                 | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 02/26/2037                             | 1FM.....                                                  |
| 47232V               | BY          | 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....69,275   | .....69,275  | .....17,584 | .....68,406                                   | .....                                              | .....6,679                                     | .....                                                                  | .....6,679                                 | .....                                               | .....69,275                                         | .....                                             | .....0                                 | .....                               | .....1,210                                                       | 11/26/2037                             | 2FM.....                                                  |
| 47232V               | BY          | 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....  | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....(70,281) | .....389     |             |                                               | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....(190)                                          | .....                                             | .....190                               | .....190                            | .....                                                            | 11/26/2037                             | 2FM.....                                                  |
| 47232V               | BY          | 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....  | .                               | 09/30/2016    | Book Value Adjustment..... |                              | .....         | .....        |             |                                               | .....                                              | .....                                          | .....                                                                  | .....0                                     | .....                                               | .....190                                            | .....                                             | .....(190)                             | .....(190)                          | .....                                                            | 11/26/2037                             | 2FM.....                                                  |
| 47232V               | CA          | 8 | JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36..... | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....13,494   | .....13,494  | .....13,494 | .....13,494                                   | .....                                              | .....(13)                                      | .....                                                                  | .....(13)                                  | .....                                               | .....13,494                                         | .....                                             | .....0                                 | .....                               | .....564                                                         | 07/26/2036                             | 1FM.....                                                  |
| 47232V               | CE          | 0 | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36..... | .                               | 09/26/2016    | Pass-Through Loss.....     |                              | .....4,680    | .....863     |             |                                               | .....                                              | .....(228)                                     | .....                                                                  | .....(228)                                 | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 07/26/2036                             | 1FM.....                                                  |
| 47232V               | CG          | 5 | JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37.....  | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....10,092   | .....10,092  | .....10,092 | .....9,987                                    | .....                                              | .....(51)                                      | .....                                                                  | .....(51)                                  | .....                                               | .....10,092                                         | .....                                             | .....0                                 | .....                               | .....228                                                         | 04/26/2037                             | 1FM.....                                                  |
| 47232V               | CM          | 2 | JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35..... | .                               | 09/26/2016    | MBS Paydown.....           |                              | .....53,107   | .....53,107  | .....53,107 | .....52,985                                   | .....                                              | .....17                                        | .....                                                                  | .....17                                    | .....                                               | .....53,107                                         | .....                                             | .....0                                 | .....                               | .....1,976                                                       | 11/26/2035                             | 1FM.....                                                  |
| 47232V               | CP          | 5 | JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35..... | .                               | 08/26/2016    | Pass-Through Loss.....     |                              | .....857      | .....4,216   |             |                                               | .....                                              | .....(45)                                      | .....                                                                  | .....(45)                                  | .....                                               | .....                                               | .....                                             | .....0                                 | .....                               | .....                                                            | 11/26/2035                             | 1FM.....                                                  |

SCHEDULE D - PART 4

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

QE05.8

| 1                    | 2           |                                               |  | 3                               | 4             | 5                            | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|-------------|-----------------------------------------------|--|---------------------------------|---------------|------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |             |                                               |  |                                 |               |                              |                              |               |           |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification | Description |                                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 47232V CQ            | 3           | JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 19,064        | 19,064    | 19,064      | 18,954                                        |                                                    | .96                                            |                                                                        | .96                                        |                                                     | 19,064                                              |                                                   |                                        | .0                                  | .735                                                             | 05/26/2036....                         | 1FM.....                                                  |
| 47232V CU            | 4           | JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36..... |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 4,469     | 2,258       |                                               |                                                    | .811                                           |                                                                        |                                            |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 05/26/2036....                         | 1FM.....                                                  |
| 47232V DC            | 3           | JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 15,499        | 15,499    | 15,499      | 15,480                                        |                                                    | .51                                            |                                                                        | .51                                        |                                                     | 15,499                                              |                                                   |                                        | .0                                  | .577                                                             | 09/26/2035....                         | 1FM.....                                                  |
| 47232V DE            | 9           | JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35..... |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 18,897    | 14,019      |                                               |                                                    | (164)                                          |                                                                        | (164)                                      |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 09/26/2035....                         | 1FM.....                                                  |
| 47232V DJ            | 8           | JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 5,552         | 5,552     | 3,039       | 4,867                                         |                                                    | (429)                                          |                                                                        | (429)                                      |                                                     | 5,552                                               |                                                   |                                        | .0                                  | .236                                                             | 04/26/2036....                         | 1FM.....                                                  |
| 47232V DM            | 1           | JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36..... |  |                                 | 08/26/2016    | Pass-Through Loss.....       |                              |               | 3,070     | .582        |                                               |                                                    | .216                                           |                                                                        | .216                                       |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 04/26/2036....                         | 1FM.....                                                  |
| 47232V DN            | 9           | JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 150,216       | 150,216   | 150,216     | 134,446                                       |                                                    | 36,740                                         |                                                                        | 36,740                                     |                                                     | 150,216                                             |                                                   |                                        | .0                                  | 6,317                                                            | 02/26/2036....                         | 1FM.....                                                  |
| 47232V DP            | 4           | JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 28,668        | 28,668    | 28,668      | 27,285                                        |                                                    | .64                                            |                                                                        | .64                                        |                                                     | 28,668                                              |                                                   |                                        | .0                                  | 1,230                                                            | 02/26/2036....                         | 1FM.....                                                  |
| 47232V DQ            | 2           | JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36..... |  |                                 | 08/26/2016    | Pass-Through Loss.....       |                              |               | .210      | .184        |                                               |                                                    | (1)                                            |                                                                        | (1)                                        |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 02/26/2036....                         | 1FM.....                                                  |
| 47232V DR            | 0           | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 22,740        | 22,740    | 22,740      | 22,701                                        |                                                    | (276)                                          |                                                                        | (276)                                      |                                                     | 22,740                                              |                                                   |                                        | .0                                  | .918                                                             | 04/26/2036....                         | 1FM.....                                                  |
| 47232V DV            | 1           | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36..... |  |                                 | 08/26/2016    | Pass-Through Loss.....       |                              |               | (585)     | .620        |                                               |                                                    | (11)                                           |                                                                        | (11)                                       |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 04/26/2036....                         | 1FM.....                                                  |
| 47232V DW            | 9           | JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 8,135         | 8,135     | 8,135       | 8,135                                         |                                                    |                                                |                                                                        | .0                                         |                                                     | 8,135                                               |                                                   |                                        | .0                                  | .291                                                             | 07/26/2036....                         | 1FM.....                                                  |
| 47232V DY            | 5           | JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36..... |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 2,119     | 2,044       |                                               |                                                    | (24)                                           |                                                                        | (24)                                       |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 07/26/2036....                         | 1FM.....                                                  |
| 47232V DZ            | 2           | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 26,804        | 26,804    | 26,804      | 26,225                                        |                                                    | .94                                            |                                                                        | .94                                        |                                                     | 26,804                                              |                                                   |                                        | .0                                  | 1,047                                                            | 03/26/2036....                         | 1FM.....                                                  |
| 47232V EB            | 4           | JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36..... |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 3,085     | .796        |                                               |                                                    | .0                                             |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 03/26/2036....                         | 1FM.....                                                  |
| 47232V EC            | 2           | JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 18,872        | 18,872    | 19,024      | 17,653                                        |                                                    | 2,786                                          |                                                                        | 2,786                                      |                                                     | 18,872                                              |                                                   |                                        | .0                                  | .748                                                             | 03/26/2037....                         | 1FM.....                                                  |
| 47232V EK            | 4           | JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 23,531        | 23,531    | 23,886      | 23,467                                        |                                                    | (4)                                            |                                                                        | (4)                                        |                                                     | 23,531                                              |                                                   |                                        | .0                                  | .929                                                             | 04/26/2037....                         | 1FM.....                                                  |
| 47232V EN            | 8           | JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37..... |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 8,432     | 8,559       |                                               |                                                    | (36)                                           |                                                                        | (36)                                       |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 04/26/2037....                         | 1FM.....                                                  |
| 47232V ES            | 7           | JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 55,676        | 55,676    | 55,676      | 55,676                                        |                                                    | (103)                                          |                                                                        | (103)                                      |                                                     | 55,676                                              |                                                   |                                        | .0                                  | 2,121                                                            | 01/26/2036....                         | 1FM.....                                                  |
| 47232V EV            | 0           | JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....  |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 6,550     | 6,493       |                                               |                                                    | (17)                                           |                                                                        | (17)                                       |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 01/26/2036....                         | 1FM.....                                                  |
| 47232V EX            | 6           | JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 7,006         | 7,006     | 7,006       | 7,006                                         |                                                    | .12                                            |                                                                        | .12                                        |                                                     | 7,006                                               |                                                   |                                        | .0                                  | .256                                                             | 02/26/2036....                         | 1FM.....                                                  |
| 47232V FA            | 5           | JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36..... |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 6,234     | 6,234       |                                               |                                                    | (39)                                           |                                                                        | (39)                                       |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 02/26/2036....                         | 1FM.....                                                  |
| 47232V FV            | 9           | JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47.....  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 36,362        | 36,362    | 27,982      | 24,475                                        |                                                    | (6,611)                                        |                                                                        | (6,611)                                    |                                                     | 36,362                                              |                                                   |                                        | .0                                  | .264                                                             | 01/26/2047....                         | 1FM.....                                                  |
| 47232V GJ            | 5           | JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....  |  |                                 | 08/26/2016    | MBS Paydown.....             |                              | 20,258        | 20,258    | 20,258      | 20,258                                        |                                                    | (404)                                          |                                                                        | (404)                                      |                                                     | 20,258                                              |                                                   |                                        | .0                                  | .821                                                             | 03/26/2036....                         | 2FM.....                                                  |
| 47232V GM            | 8           | JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36..... |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | 5,072     | 1,191       |                                               |                                                    | (216)                                          |                                                                        | (216)                                      |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 03/26/2036....                         | 1FM.....                                                  |
| 47232V GN            | 6           | JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....  |  |                                 | 07/01/2016    | Prior Period Asjstment.....  |                              |               |           |             |                                               | 768                                                |                                                | (66)                                                                   |                                            | .702                                                | (66)                                                |                                                   | .66                                    | .66                                 |                                                                  | 03/26/2036....                         | 1FM.....                                                  |
| 47232V GR            | 7           | JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47.....  |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               | .56       | .71         |                                               |                                                    | .0                                             |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 01/26/2047....                         | 1FM.....                                                  |
| 472321 AL            | 2           | JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....       |  |                                 | 07/01/2016    | Prior Period Adjustment..... |                              |               |           |             |                                               | 3,574                                              |                                                |                                                                        | 3,574                                      |                                                     |                                                     |                                                   |                                        | .0                                  | .61                                                              | 01/25/2039....                         | 1FM.....                                                  |
| 47233A AW            | 7           | JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37..... |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 39,206        | 39,206    | 36,167      | 38,206                                        |                                                    | .680                                           |                                                                        | .680                                       |                                                     | 39,206                                              |                                                   |                                        | .0                                  | .685                                                             | 03/26/2037....                         | 1FM.....                                                  |
| 47233D AA            | 9           | JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36.....  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 449,576       | 449,576   | 422,601     | 445,457                                       |                                                    | 3,608                                          |                                                                        | 3,608                                      |                                                     | 449,576                                             |                                                   |                                        | .0                                  | 16,729                                                           | 09/26/2036....                         | 1FM.....                                                  |
| 48124W AA            | 7           | JPMCC 2009-RR1 4A4 SEQ SSNR CSTR 3/18/51..... |  |                                 | 09/18/2016    | MBS Paydown.....             |                              | 1,334,804     | 1,334,804 | 1,176,515   | 1,302,983                                     |                                                    | 21,662                                         |                                                                        | 21,662                                     |                                                     | 1,334,804                                           |                                                   |                                        | .0                                  | 53,394                                                           | 03/18/2051....                         | 1FE.....                                                  |
| 48124X AA            | 5           | JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE..... |  |                                 | 09/17/2016    | MBS Paydown.....             |                              | 482,593       | 482,593   | 436,059     | 476,192                                       |                                                    | 3,038                                          |                                                                        | 3,038                                      |                                                     | 482,593                                             |                                                   |                                        | .0                                  | 20,063                                                           | 12/17/2049....                         | 1FE.....                                                  |
| 48124X AC            | 1           | JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....    |  |                                 | 09/17/2016    | MBS Paydown.....             |                              | 147,837       | 147,837   | 135,271     | 145,021                                       |                                                    | 2,379                                          |                                                                        | 2,379                                      |                                                     | 147,837                                             |                                                   |                                        | .0                                  | 6,128                                                            | 06/17/2050....                         | 1FE.....                                                  |
| 50218Y AA            | 6           | LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20.....     |  |                                 | 09/01/2016    | MBS Paydown.....             |                              | 39,128        | 39,128    | 38,431      |                                               |                                                    | .519                                           |                                                                        | .519                                       |                                                     | 39,128                                              |                                                   |                                        | .0                                  | .129                                                             | 01/01/2020....                         | 1Z.....                                                   |
| 50219P AA            | 4           | LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021.....  |  |                                 | 09/01/2016    | MBS Paydown.....             |                              | 53,178        | 53,178    | 51,851      |                                               |                                                    | .977                                           |                                                                        | .977                                       |                                                     | 53,178                                              |                                                   |                                        | .0                                  | .752                                                             | 01/01/2021....                         | 1FE.....                                                  |
| 52520M AE            | 3           | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....  |  |                                 | 08/25/2016    | Pass-Through Loss.....       |                              |               | .288      |             |                                               |                                                    |                                                |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 11/25/2035....                         | 1FM.....                                                  |
| 52520M AE            | 3           | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 68,916        | 68,916    | 64,821      | 63,519                                        |                                                    | (6,603)                                        |                                                                        | (6,603)                                    |                                                     | 68,916                                              |                                                   |                                        | .0                                  | 2,422                                                            | 11/25/2035....                         | 1FM.....                                                  |
| 525221 GM            | 3           | LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036.....  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 75,431        | 75,431    | 64,328      |                                               |                                                    | .826                                           |                                                                        | .826                                       |                                                     | 75,431                                              |                                                   |                                        | .0                                  | .82                                                              | 02/25/2036....                         | 1FM.....                                                  |
| 525241 AL            | 9           | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....       |  |                                 | 08/25/2016    | MBS Paydown.....             |                              | 9,676         | 9,676     | 6,279       | 5,917                                         |                                                    | .899                                           |                                                                        | .899                                       |                                                     | 9,676                                               |                                                   |                                        | .0                                  | .250                                                             | 01/25/2037....                         | 1FM.....                                                  |
| 525241 AL            | 9           | LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....       |  |                                 | 08/25/2016    | Pass-Through Loss.....       |                              |               | 1,115     | .724        |                                               |                                                    |                                                |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 01/25/2037....                         | 1FM.....                                                  |
| 52525F AA            | 1           | LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....   |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 7,100         | 7,100     | 6,177       | 6,363                                         |                                                    | (7,561)                                        |                                                                        | (7,561)                                    |                                                     | 7,100                                               |                                                   |                                        | .0                                  | .249                                                             | 07/25/2047....                         | 1FM.....                                                  |
| 543190 AA            | 0           | LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045..... |  |                                 | 09/15/2016    | MBS Paydown.....             |                              | 34,426        | 34,426    | 33,355      |                                               |                                                    | .23                                            |                                                                        | .23                                        |                                                     | 34,426                                              |                                                   |                                        | .0                                  | .128                                                             | 01/15/2045....                         | 1FE.....                                                  |
| 54910C AA            | 7           | LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021.....    |  |                                 | 09/01/2016    | MBS Paydown.....             |                              | 23,964        | 23,964    | 23,859      |                                               |                                                    | .14                                            |                                                                        | .14                                        |                                                     | 23,964                                              |                                                   |                                        | .0                                  | .51                                                              | 12/01/2021....                         | 1Z.....                                                   |

SCHEDULE D - PART 4

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

QE05.9

| 1                    | 2           |   |                                               |  |  | 3                               | 4             | 5                            | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|-------------|---|-----------------------------------------------|--|--|---------------------------------|---------------|------------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |             |   |                                               |  |  |                                 |               |                              |                              |               |           |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification | Description |   |                                               |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 571044               | AE          | 6 | MARLB 2007-1A C CLO MEZ FLT 04/18/2019.....   |  |  |                                 | 07/18/2016    | MBS Paydown.....             |                              | 2,061         | 2,061     | 1,969       | 2,034                                         |                                                    | 27                                             |                                                                        | 27                                         |                                                     | 2,061                                               |                                                   |                                        | 0                                   | 20                                                               | 04/18/2019                             | 1FE.....                                                  |
| 576434               | HM          | 9 | MALT 2003-7 7A4 5.75 11/25/2033.....          |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 76,927        | 76,927    | 77,192      | 76,691                                        |                                                    | 100                                            |                                                                        | 100                                        |                                                     | 76,927                                              |                                                   |                                        | 0                                   | 2,980                                                            | 11/25/2033                             | 1FM.....                                                  |
| 57643M               | LZ          | 5 | MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....   |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 38,704        | 38,704    | 37,888      | 36,000                                        |                                                    | (2,218)                                        |                                                                        | (2,218)                                    |                                                     | 38,704                                              |                                                   |                                        | 0                                   | 1,529                                                            | 05/25/2036                             | 1FM.....                                                  |
| 57645T               | AA          | 5 | MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 158,215       | 158,215   | 143,086     | 145,901                                       |                                                    | 1,531                                          |                                                                        | 1,531                                      |                                                     | 158,215                                             |                                                   |                                        | 0                                   | 748                                                              | 09/25/2037                             | 1FM.....                                                  |
| 59020U               | W4          | 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 48,819        | 48,819    | 41,302      | 40,594                                        |                                                    | 387                                            |                                                                        | 387                                        |                                                     | 48,819                                              |                                                   |                                        | 0                                   | 858                                                              | 12/25/2035                             | 1FM.....                                                  |
| 59020U               | W4          | 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....  |  |  |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               |           | 9,460       |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 12/25/2035                             | 1FM.....                                                  |
| 59549P               | AA          | 6 | MID-STATE TR 4A ABS 8.33 4/1/2030.....        |  |  |                                 | 07/01/2016    | MBS Paydown.....             |                              | 4,702         | 4,702     | 4,830       | 4,702                                         |                                                    |                                                |                                                                        | 0                                          |                                                     | 4,702                                               |                                                   |                                        | 0                                   | 292                                                              | 04/01/2030                             | 2AM.....                                                  |
| 59748T               | AA          | 7 | MIDLAND COGEN 6.00 03/15/2025.....            |  |  |                                 | 09/15/2016    | Sinking Fund Redemption..... |                              | 32,589        | 32,589    | 32,589      | 32,589                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 32,589                                              |                                                   |                                        | 0                                   | 1,955                                                            | 03/15/2025                             | 2FE.....                                                  |
| 59748T               | AB          | 5 | MIDLAND COGEN VENTURE 5.25 03/15/2025.....    |  |  |                                 | 09/15/2016    | Sinking Fund Redemption..... |                              | 56,134        | 56,134    | 56,134      | 56,134                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 56,134                                              |                                                   |                                        | 0                                   | 2,947                                                            | 03/15/2025                             | 2FE.....                                                  |
| 60687V               | AE          | 5 | MLCFC 2006-3 A4 SEQ 5.414 7/12/46.....        |  |  |                                 | 07/12/2016    | MBS Paydown.....             |                              | 390,232       | 390,232   | 385,659     | 389,413                                       |                                                    | 2,995                                          |                                                                        | 2,995                                      |                                                     | 390,232                                             |                                                   |                                        | 0                                   | 12,303                                                           | 07/12/2046                             | 1FM.....                                                  |
| 617458               | AE          | 4 | MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....        |  |  |                                 | 09/15/2016    | MBS Paydown.....             |                              | 69,753        | 69,753    | 70,451      | 70,043                                        |                                                    | (80)                                           |                                                                        | (80)                                       |                                                     | 69,753                                              |                                                   |                                        | 0                                   | 2,178                                                            | 09/15/2047                             | 1FM.....                                                  |
| 61751D               | AE          | 4 | MSM 2006-17XS A3A SEQ STP 10/25/46.....       |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 19,020        | 19,020    | 12,886      | 10,297                                        |                                                    | (399)                                          |                                                                        | (399)                                      |                                                     | 19,020                                              |                                                   |                                        | 0                                   | 372                                                              | 10/25/2046                             | 1FM.....                                                  |
| 61751M               | AU          | 8 | MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047..... |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 95,562        | 95,562    | 87,051      | 85,595                                        |                                                    | 1,009                                          |                                                                        | 1,009                                      |                                                     | 95,562                                              |                                                   |                                        | 0                                   | 2,036                                                            | 07/25/2047                             | 1FM.....                                                  |
| 61754J               | AF          | 5 | MSC 2007-T27 A4 SEQ CSTR 6/11/42.....         |  |  |                                 | 09/11/2016    | MBS Paydown.....             |                              | 16,584        | 16,584    | 16,438      | 16,539                                        |                                                    | (69)                                           |                                                                        | (69)                                       |                                                     | 16,584                                              |                                                   |                                        | 0                                   | 699                                                              | 06/11/2042                             | 1FM.....                                                  |
| 61755F               | AA          | 3 | MSST 2007-1 A1 SEQ FLT 06/25/2037.....        |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 45,981        | 45,981    | 40,636      | 44,112                                        |                                                    | 1,849                                          |                                                                        | 1,849                                      |                                                     | 45,981                                              |                                                   |                                        | 0                                   | 171                                                              | 06/25/2037                             | 1FM.....                                                  |
| 61758M               | AA          | 5 | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE..... |  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 125,992       | 125,992   | 130,846     | 127,646                                       |                                                    | (1,090)                                        |                                                                        | (1,090)                                    |                                                     | 125,992                                             |                                                   |                                        | 0                                   | 5,069                                                            | 04/26/2036                             | 1FM.....                                                  |
| 61758Q               | AH          | 1 | MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....   |  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 40,002        | 40,002    | 35,852      | 38,025                                        |                                                    | 1,959                                          |                                                                        | 1,959                                      |                                                     | 40,002                                              |                                                   |                                        | 0                                   | 784                                                              | 07/26/2035                             | 1FM.....                                                  |
| 61758V               | AP          | 2 | MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37.....    |  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 98,290        | 98,290    | 90,427      | 94,170                                        |                                                    | 3,696                                          |                                                                        | 3,696                                      |                                                     | 98,290                                              |                                                   |                                        | 0                                   | 4,263                                                            | 10/26/2037                             | 1FM.....                                                  |
| 61758V               | AQ          | 0 | MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....    |  |  |                                 | 08/26/2016    | Pass-Through Loss.....       |                              |               |           | 12,059      | 4,998                                         |                                                    | 2                                              |                                                                        | 2                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 10/26/2037                             | 1FM.....                                                  |
| 61760D               | AC          | 7 | MSRR 2011-KEYA 1X IO CSTR 12/17/2040.....     |  |  |                                 | 09/19/2016    | MBS Paydown.....             |                              |               |           | 170,000     |                                               |                                                    | (0)                                            |                                                                        | (0)                                        |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 12/19/2040                             | 1FE.....                                                  |
| 61915R               | AB          | 2 | MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35.....     |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 34,219        | 34,219    | 18,820      | 22,754                                        |                                                    | 10,319                                         |                                                                        | 10,319                                     |                                                     | 34,219                                              |                                                   |                                        | 0                                   | 262                                                              | 05/25/2035                             | 1FM.....                                                  |
| 62888X               | AB          | 0 | NGN 2010-C1 A2 SUB 2.90 10/29/2020.....       |  |  |                                 | 08/27/2016    | MBS Paydown.....             |                              | 80,693        | 80,693    | 80,487      | 80,631                                        |                                                    | (9,269)                                        |                                                                        | (9,269)                                    |                                                     | 80,693                                              |                                                   |                                        | 0                                   | 1,478                                                            | 10/29/2020                             | 1FE.....                                                  |
| 62942K               | AA          | 4 | NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 79,437        | 79,437    | 77,530      | 40,595                                        |                                                    | (127)                                          |                                                                        | (127)                                      |                                                     | 79,437                                              |                                                   |                                        | 0                                   | 1,109                                                            | 07/25/2043                             | 1FM.....                                                  |
| 64129X               | AE          | 9 | NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26.....  |  |  |                                 | 07/15/2016    | MBS Paydown.....             |                              | 1,000,000     | 1,000,000 | 1,000,000   | 1,000,000                                     |                                                    |                                                |                                                                        | 0                                          |                                                     | 1,000,000                                           |                                                   |                                        | 0                                   | 26,325                                                           | 04/15/2026                             | 1Z.....                                                   |
| 64129X               | AJ          | 8 | NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026..... |  |  |                                 | 07/15/2016    | MBS Paydown.....             |                              | 1,000,000     | 1,000,000 | 1,000,000   | 1,000,000                                     |                                                    |                                                |                                                                        | 0                                          |                                                     | 1,000,000                                           |                                                   |                                        | 0                                   | 32,325                                                           | 04/15/2026                             | 1Z.....                                                   |
| 643528               | AB          | 8 | NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36.....     |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 3,650         | 3,650     | 3,367       | 2,303                                         |                                                    | (91)                                           |                                                                        | (91)                                       |                                                     | 3,650                                               |                                                   |                                        | 0                                   | 81                                                               | 07/25/2036                             | 1FM.....                                                  |
| 643529               | AC          | 4 | NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 12,431        | 12,431    | 8,267       | 6,765                                         |                                                    | (196)                                          |                                                                        | (196)                                      |                                                     | 12,431                                              |                                                   |                                        | 0                                   | 269                                                              | 10/25/2036                             | 1FM.....                                                  |
| 643529               | AD          | 2 | NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 6,216         | 6,216     | 4,133       | 3,390                                         |                                                    | (97)                                           |                                                                        | (97)                                       |                                                     | 6,216                                               |                                                   |                                        | 0                                   | 134                                                              | 10/25/2036                             | 1FM.....                                                  |
| 650119               | AA          | 8 | NEW YORK UNIV 5.236 07/01/32.....             |  |  |                                 | 07/01/2016    | Sinking Fund Redemption..... |                              | 158,000       | 158,000   | 158,422     | 158,387                                       |                                                    | (387)                                          |                                                                        | (387)                                      |                                                     | 158,000                                             |                                                   |                                        | 0                                   | 8,241                                                            | 07/01/2032                             | 1FE.....                                                  |
| 65536M               | AC          | 1 | NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....     |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 72,618        | 72,618    | 56,763      | 64,547                                        |                                                    | 2,523                                          |                                                                        | 2,523                                      |                                                     | 72,618                                              |                                                   |                                        | 0                                   | 306                                                              | 03/25/2036                             | 1FM.....                                                  |
| 65538P               | AA          | 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047.....        |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 8,239         | 8,239     | 8,211       | 4,267                                         |                                                    | 164                                            |                                                                        | 164                                        |                                                     | 8,239                                               |                                                   |                                        | 0                                   | 239                                                              | 03/25/2047                             | 1FM.....                                                  |
| 65538P               | AA          | 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047.....        |  |  |                                 | 09/25/2016    | Pass-Through Loss.....       |                              |               |           | 7,286       | 7,261                                         |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 03/25/2047                             | 1FM.....                                                  |
| 65539C               | AK          | 2 | NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE.....    |  |  |                                 | 09/26/2016    | Pass-Through Loss.....       |                              |               |           | 598         |                                               |                                                    |                                                |                                                                        | 5                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 12/26/2036                             | 1FM.....                                                  |
| 68383N               | BN          | 2 | OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 53,604        | 53,604    | 41,208      | 45,250                                        |                                                    | 4,745                                          |                                                                        | 4,745                                      |                                                     | 53,604                                              |                                                   |                                        | 0                                   | 275                                                              | 07/25/2035                             | 1FM.....                                                  |
| 68504R               | AA          | 6 | ONGLT 2014-AA A ABS SNR 2.29 07/09/2029.....  |  |  |                                 | 09/09/2016    | MBS Paydown.....             |                              | 51,819        | 51,819    | 51,810      | 51,811                                        |                                                    | 4                                              |                                                                        | 4                                          |                                                     | 51,819                                              |                                                   |                                        | 0                                   | 797                                                              | 07/09/2029                             | 1FE.....                                                  |
| 693456               | AA          | 3 | PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043.....  |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 270,110       | 270,110   | 265,102     | 190,559                                       |                                                    | 1,798                                          |                                                                        | 1,798                                      |                                                     | 270,110                                             |                                                   |                                        | 0                                   | 4,576                                                            | 09/25/2043                             | 1FM.....                                                  |
| 749239               | AD          | 1 | RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....      |  |  |                                 | 09/25/2016    | MBS Paydown.....             |                              | 64,368        | 64,368    | 59,460      | 62,015                                        |                                                    | 662                                            |                                                                        | 662                                        |                                                     | 64,368                                              |                                                   |                                        | 0                                   | 270                                                              | 08/25/2046                             | 1FM.....                                                  |
| 74927D               | BY          | 1 | RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....   |  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 102,945       | 102,945   | 102,301     | 102,474                                       |                                                    | 178                                            |                                                                        | 178                                        |                                                     | 102,945                                             |                                                   |                                        | 0                                   | 3,840                                                            | 10/26/2037                             | 1FM.....                                                  |
| 749289               | AA          | 2 | RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48.....    |  |  |                                 | 09/16/2016    | MBS Paydown.....             |                              | 2,046,597     | 2,046,597 | 1,921,243   | 2,028,251                                     |                                                    | 23,340                                         |                                                                        | 23,340                                     |                                                     | 2,046,597                                           |                                                   |                                        | 0                                   | 74,684                                                           | 08/16/2048                             | 1FE.....                                                  |
| 749289               | AZ          | 7 | RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51..... |  |  |                                 | 09/16/2016    | MBS Paydown.....             |                              | 566,140       | 566,140   | 541,371     | 559,879                                       |                                                    | 4,705                                          |                                                                        | 4,705                                      |                                                     | 566,140                                             |                                                   |                                        | 0                                   | 20,455                                                           | 02/16/2051                             | 1FE.....                                                  |
| 749289               | BT          | 0 | RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47..... |  |  |                                 | 09/16/2016    | MBS Paydown.....             |                              | 4,238,837     | 4,238,837 | 3,878,271   | 4,189,117                                     |                                                    | 55,498                                         |                                                                        | 55,498                                     |                                                     | 4,238,837                                           |                                                   |                                        | 0                                   | 161,425                                                          | 05/16/2047                             | 1FE.....                                                  |
| 74928D               | AV          | 7 | RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....    |  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 31,437        | 31,437    | 14,629      | 18,703                                        |                                                    | 573                                            |                                                                        | 573                                        |                                                     | 31,437                                              |                                                   |                                        | 0                                   | 448                                                              | 06/26/2037                             | 1FM.....                                                  |
| 74928F               | AY          | 6 | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....   |  |  |                                 | 09/26/2016    | MBS Paydown.....             |                              | 68,154        | 68,154    | 38,610      | 31,654                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 68,154                                              |                                                   |                                        | 0                                   | 2,808                                                            | 03/26/2036                             | 1FM.....                                                  |

SCHEDULE D - PART 4

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

QE05.10

| 1                    | 2  |             | 3                               | 4             | 5                       | 6                            | 7             | 8         | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------|----|-------------|---------------------------------|---------------|-------------------------|------------------------------|---------------|-----------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                      |    |             |                                 |               |                         |                              |               |           |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification |    | Description | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser       | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Design-<br>ation or<br>Market<br>Indicator<br>(a) |
| 74928F               | AY | 6           |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | 6,127     | 3,471       |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     | 6,127                                               |                                                   | (6,127)                                | (6,127)                             |                                                                  | 03/26/2036                             | 1FM                                                       |
| 74928F               | AY | 6           |                                 | 09/30/2016    | Book Value Adjustment   |                              |               |           |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     | (6,127)                                             |                                                   | 6,127                                  | 6,127                               |                                                                  | 03/26/2036                             | 1FM                                                       |
| 74928U               | AL | 1           |                                 | 09/26/2016    | MBS Paydown             |                              | 89,376        | 89,376    | 86,695      | 87,534                                        |                                                    | 1,305                                          |                                                                        | 1,305                                      |                                                     | 89,376                                              |                                                   |                                        | 0                                   | 2,222                                                            | 08/25/2036                             | 1FM                                                       |
| 74928U               | AM | 9           |                                 | 09/26/2016    | Pass-Through Loss       |                              |               | (33)      |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     | (33)                                                |                                                   | 33                                     | 33                                  |                                                                  | 08/25/2036                             | 1FM                                                       |
| 74928U               | AS | 6           |                                 | 09/26/2016    | MBS Paydown             |                              | 43,932        | 43,932    | 42,395      | 43,004                                        |                                                    | 816                                            |                                                                        | 816                                        |                                                     | 43,932                                              |                                                   |                                        | 0                                   | 858                                                              | 10/25/2036                             | 1FM                                                       |
| 74930A               | BE | 6           |                                 | 09/16/2016    | MBS Paydown             |                              | 216,465       | 216,465   | 230,231     | 219,476                                       |                                                    | (1,993)                                        |                                                                        | (1,993)                                    |                                                     | 216,465                                             |                                                   |                                        | 0                                   | 9,120                                                            | 09/16/2040                             | 1FE                                                       |
| 74930V               | AA | 9           |                                 | 09/26/2016    | MBS Paydown             |                              | 106,315       | 106,315   | 102,328     | 103,202                                       |                                                    | 1,322                                          |                                                                        | 1,322                                      |                                                     | 106,315                                             |                                                   |                                        | 0                                   | 2,075                                                            | 05/26/2036                             | 1FM                                                       |
| 74951P               | DQ | 8           |                                 | 09/10/2016    | MBS Paydown             |                              | 150,340       | 150,340   | 64,145      | 63,610                                        |                                                    | (9,619)                                        |                                                                        | (9,619)                                    |                                                     | 150,340                                             |                                                   |                                        | 0                                   | 974                                                              | 03/10/2037                             | 1FM                                                       |
| 75971F               | AY | 9           |                                 | 09/25/2016    | MBS Paydown             |                              | 16,418        | 16,418    | 11,821      | 12,374                                        |                                                    | 2,402                                          |                                                                        | 2,402                                      |                                                     | 16,418                                              |                                                   |                                        | 0                                   | 450                                                              | 09/25/2037                             | 1FM                                                       |
| 760985               | 7F | 2           |                                 | 09/25/2016    | MBS Paydown             |                              | 14,202        | 14,202    | 14,201      | 8,255                                         |                                                    | 1,477                                          |                                                                        | 1,477                                      |                                                     | 14,202                                              |                                                   |                                        | 0                                   | 485                                                              | 07/25/2034                             | 1FM                                                       |
| 760985               | 7F | 2           |                                 | 09/25/2016    | Pass-Through Loss       |                              |               | 385       | 385         |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 07/25/2034                             | 1FM                                                       |
| 760985               | UA | 7           |                                 | 09/25/2016    | MBS Paydown             |                              | 12,120        | 12,120    | 12,114      | 11,184                                        |                                                    | (96)                                           |                                                                        | (96)                                       |                                                     | 12,120                                              |                                                   |                                        | 0                                   | 497                                                              | 04/25/2033                             | 1FM                                                       |
| 761118               | KH | 0           |                                 | 09/25/2016    | MBS Paydown             |                              | 5,548         | 5,548     | 5,098       | 4,394                                         |                                                    | 1,180                                          |                                                                        | 1,180                                      |                                                     | 5,548                                               |                                                   |                                        | 0                                   | 240                                                              | 10/25/2035                             | 1FM                                                       |
| 761118               | KH | 0           |                                 | 09/25/2016    | Pass-Through Loss       |                              |               | 972       | 893         |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 10/25/2035                             | 1FM                                                       |
| 761118               | UQ | 9           |                                 | 09/25/2016    | MBS Paydown             |                              | 4,862         | 4,862     | 4,859       | 3,519                                         |                                                    | 32                                             |                                                                        | 32                                         |                                                     | 4,862                                               |                                                   |                                        | 0                                   | 180                                                              | 02/25/2036                             | 1FM                                                       |
| 761118               | UQ | 9           |                                 | 09/25/2016    | Pass-Through Loss       |                              |               | 4,326     | 4,324       |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 02/25/2036                             | 1FM                                                       |
| 76111J               | U5 | 1           |                                 | 08/25/2016    | MBS Paydown             |                              | 264,203       | 264,203   | 270,312     | 267,631                                       |                                                    | (3,384)                                        |                                                                        | (3,384)                                    |                                                     | 264,203                                             |                                                   |                                        | 0                                   | 10,122                                                           | 03/25/2033                             | 1FM                                                       |
| 76111X               | TE | 3           |                                 | 09/25/2016    | MBS Paydown             |                              | 70,786        | 70,786    | 66,583      | 66,577                                        |                                                    | 2,277                                          |                                                                        | 2,277                                      |                                                     | 70,786                                              |                                                   |                                        | 0                                   | 1,388                                                            | 03/25/2035                             | 1FM                                                       |
| 76112B               | C5 | 7           |                                 | 09/25/2016    | MBS Paydown             |                              | 143,192       | 143,192   | 84,841      | 125,573                                       |                                                    | 300                                            |                                                                        | 300                                        |                                                     | 143,192                                             |                                                   |                                        | 0                                   | 876                                                              | 09/25/2035                             | 1FM                                                       |
| 76112B               | NM | 8           |                                 | 09/18/2016    | MBS Paydown             |                              | 149,236       | 149,236   | 136,738     |                                               |                                                    | 869                                            |                                                                        | 869                                        |                                                     | 149,236                                             |                                                   |                                        | 0                                   | 639                                                              | 05/18/2035                             | 1Z                                                        |
| 76112B               | SE | 1           |                                 | 09/25/2016    | MBS Paydown             |                              | 195,901       | 195,901   | 189,175     | 193,442                                       |                                                    | 2,352                                          |                                                                        | 2,352                                      |                                                     | 195,901                                             |                                                   |                                        | 0                                   | 6,294                                                            | 09/25/2034                             | 1FM                                                       |
| 77356P               | AA | 0           |                                 | 08/15/2016    | MBS Paydown             |                              | 42,694        | 42,694    | 42,644      | 42,684                                        |                                                    | 3                                              |                                                                        | 3                                          |                                                     | 42,694                                              |                                                   |                                        | 0                                   | 1,671                                                            | 05/17/2021                             | 1FE                                                       |
| 78403D               | AB | 6           |                                 | 07/15/2016    | Call                    |                              | 3,000,000     | 3,000,000 | 3,000,000   | 3,000,000                                     |                                                    |                                                |                                                                        | 0                                          |                                                     | 3,000,000                                           |                                                   |                                        | 0                                   | 89,268                                                           | 04/17/2017                             | 1FE                                                       |
| 78444V               | AB | 7           |                                 | 09/15/2016    | MBS Paydown             |                              | 120,642       | 120,642   | 120,642     | 120,642                                       |                                                    |                                                |                                                                        | 0                                          |                                                     | 120,642                                             |                                                   |                                        | 0                                   | 3,215                                                            | 07/15/2042                             | 1FE                                                       |
| 78445M               | AB | 6           |                                 | 09/15/2016    | MBS Paydown             |                              | 85,343        | 85,343    | 85,343      | 85,343                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 85,343                                              |                                                   |                                        | 0                                   | 2,131                                                            | 05/16/2044                             | 1FE                                                       |
| 78471D               | AA | 5           |                                 | 09/25/2016    | MBS Paydown             |                              | 128,458       | 128,458   | 128,444     |                                               |                                                    | 1                                              |                                                                        | 1                                          |                                                     | 128,458                                             |                                                   |                                        | 0                                   | 855                                                              | 08/25/2025                             | 1FE                                                       |
| 81745A               | AB | 3           |                                 | 09/25/2016    | MBS Paydown             |                              | 100,273       | 100,274   | 99,610      | 11,822                                        |                                                    | 2,064                                          |                                                                        | 2,064                                      |                                                     | 100,273                                             |                                                   |                                        | 0                                   | 711                                                              | 05/25/2043                             | 1FM                                                       |
| 81745J               | AA | 6           |                                 | 09/25/2016    | MBS Paydown             |                              | 96,685        | 96,685    | 95,745      | 99,132                                        |                                                    | 8                                              |                                                                        | 8                                          |                                                     | 96,685                                              |                                                   |                                        | 0                                   | 1,578                                                            | 09/25/2043                             | 1FM                                                       |
| 81745M               | AA | 9           |                                 | 09/25/2016    | MBS Paydown             |                              | 199,124       | 199,124   | 178,382     | 178,830                                       |                                                    | 11,055                                         |                                                                        | 11,055                                     |                                                     | 199,124                                             |                                                   |                                        | 0                                   | 2,512                                                            | 02/25/2043                             | 1FM                                                       |
| 82838U               | AA | 7           |                                 | 09/15/2016    | MBS Paydown             |                              | 24,841        | 24,841    | 24,773      | 24,796                                        |                                                    | 152                                            |                                                                        | 152                                        |                                                     | 24,841                                              |                                                   |                                        | 0                                   | 496                                                              | 03/17/2025                             | 1FE                                                       |
| 828807               | BW | 6           |                                 | 09/02/2016    | Call                    |                              | 5,000,000     | 5,000,000 | 4,950,330   | 4,994,251                                     |                                                    | 5,749                                          |                                                                        | 5,749                                      |                                                     | 5,000,000                                           |                                                   |                                        | 0                                   | 197,604                                                          | 12/01/2016                             | 1FE                                                       |
| 83417F               | AA | 7           |                                 | 07/20/2016    | MBS Paydown             |                              | 10,140        | 10,140    | 10,140      | 10,140                                        |                                                    |                                                |                                                                        | 0                                          |                                                     | 10,140                                              |                                                   |                                        | 0                                   | 408                                                              | 07/20/2044                             | 2AM                                                       |
| 83417P               | AA | 5           |                                 | 08/20/2016    | MBS Paydown             |                              | 12,808        | 12,808    | 12,802      | 12,802                                        |                                                    | 5                                              |                                                                        | 5                                          |                                                     | 12,808                                              |                                                   |                                        | 0                                   | 535                                                              | 08/21/2045                             | 1FE                                                       |
| 83546D               | AA | 6           |                                 | 07/01/2016    | Prior Period Adjustment |                              |               |           |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     | (3)                                                 |                                                   | 3                                      | 3                                   |                                                                  | 05/20/2041                             | 2AM                                                       |
| 83546D               | AA | 6           |                                 | 07/01/2016    | Prior Period Adjustment |                              |               |           | 3,250       |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   | 37                                                               | 05/20/2041                             | 2AM                                                       |
| 850228               | AC | 1           |                                 | 09/25/2016    | MBS Paydown             |                              | 127,299       | 127,299   | 127,291     | 127,294                                       |                                                    | 3                                              |                                                                        | 3                                          |                                                     | 127,299                                             |                                                   |                                        | 0                                   | 2,292                                                            | 05/25/2023                             | 1FE                                                       |
| 855541               | AC | 2           |                                 | 09/25/2016    | MBS Paydown             |                              | 33,546        | 33,546    | 30,527      | 30,746                                        |                                                    | (519)                                          |                                                                        | (519)                                      |                                                     | 33,546                                              |                                                   |                                        | 0                                   | 676                                                              | 01/25/2037                             | 1FM                                                       |
| 86213C               | AB | 1           |                                 | 09/20/2016    | MBS Paydown             |                              | 1,250         | 1,250     | 1,230       | 1,231                                         |                                                    | 1                                              |                                                                        | 1                                          |                                                     | 1,250                                               |                                                   |                                        | 0                                   | 35                                                               | 04/20/2045                             | 1FE                                                       |
| 863579               | VW | 5           |                                 | 09/25/2016    | MBS Paydown             |                              | 77,698        | 77,698    | 54,389      | 51,756                                        |                                                    | 13,823                                         |                                                                        | 13,823                                     |                                                     | 77,698                                              |                                                   |                                        | 0                                   | 374                                                              | 08/25/2035                             | 1FM                                                       |
| 86359Y               | AG | 6           |                                 | 09/25/2016    | MBS Paydown             |                              | 79,863        | 79,863    | 56,703      | 64,044                                        |                                                    | 7,199                                          |                                                                        | 7,199                                      |                                                     | 79,863                                              |                                                   |                                        | 0                                   | 319                                                              | 03/25/2036                             | 1FM                                                       |
| 86360B               | AJ | 7           |                                 | 09/25/2016    | MBS Paydown             |                              | 12,560        | 12,560    | 10,201      | 10,059                                        |                                                    | 28                                             |                                                                        | 28                                         |                                                     | 12,560                                              |                                                   |                                        | 0                                   | 284                                                              | 05/25/2036                             | 1FM                                                       |
| 86360B               | AJ | 7           |                                 | 09/25/2016    | Pass-Through Loss       |                              |               | 6,828     |             |                                               |                                                    |                                                |                                                                        | 0                                          |                                                     |                                                     |                                                   |                                        | 0                                   |                                                                  | 05/25/2036                             | 1FM                                                       |

**SCHEDULE D - PART 4**

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

QE05.11

| 1                                                        | 2  |                                                 | 3                               | 4             | 5                            | 6                            | 7             | 8          | 9           | 10                                            | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                            |                                                     | 16                                                  | 17                                                | 18                                     | 19                                  | 20                                                               | 21                                     | 22                                                        |
|----------------------------------------------------------|----|-------------------------------------------------|---------------------------------|---------------|------------------------------|------------------------------|---------------|------------|-------------|-----------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------|
|                                                          |    |                                                 |                                 |               |                              |                              |               |            |             |                                               | 11                                                 | 12                                             | 13                                                                     | 14                                         | 15                                                  |                                                     |                                                   |                                        |                                     |                                                                  |                                        |                                                           |
| CUSIP Identification                                     |    | Description                                     | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser            | Number of Shares<br>of Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designa-<br>tion or<br>Market<br>Indicator<br>(a) |
| 87155M                                                   | AA | 9 SYMP 2007-5A A1 CLO FLT 01/15/2024.....       | .                               | 07/15/2016.   | MBS Paydown.....             |                              | 123,548       | 123,548    | 120,884     | 122,573                                       |                                                    | (417)                                          |                                                                        | (417)                                      |                                                     | 123,548                                             |                                                   |                                        | .0                                  | 1,197                                                            | 01/15/2024.....                        | 1FE.....                                                  |
| 87407P                                                   | AA | 8 TAL 2013-1A A ABS SNR 2.83 02/22/2038.....    | .                               | 09/20/2016.   | MBS Paydown.....             |                              | 72,500        | 72,500     | 72,550      | 72,538                                        |                                                    | (6)                                            |                                                                        | (6)                                        |                                                     | 72,500                                              |                                                   |                                        | .0                                  | 1,364                                                            | 02/22/2038.....                        | 1FE.....                                                  |
| 87407P                                                   | AE | 0 TAL 2013-2A A ABS 3.55 11/20/2038.....        | .                               | 09/20/2016.   | MBS Paydown.....             |                              | 50,000        | 50,000     | 49,845      | 37,487                                        |                                                    | .6                                             |                                                                        | .6                                         |                                                     | 50,000                                              |                                                   |                                        | .0                                  | .960                                                             | 11/20/2038.....                        | 1FE.....                                                  |
| 88156E                                                   | AB | 2 TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38..... | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 24,295        | 24,295     | 20,741      |                                               |                                                    | (3,826)                                        |                                                                        | (3,826)                                    |                                                     | 24,295                                              |                                                   |                                        | .0                                  | .81                                                              | 01/25/2038.....                        | 1Z.....                                                   |
| 88156E                                                   | AB | 2 TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38..... | .                               | 09/25/2016.   | Pass-Through Loss.....       |                              |               |            | (17)        |                                               |                                                    |                                                |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 01/25/2038.....                        | 1Z.....                                                   |
| 88157V                                                   | AB | 3 TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....    | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 34,369        | 34,369     | 17,872      | 20,952                                        |                                                    | 10,828                                         |                                                                        | 10,828                                     |                                                     | 34,369                                              |                                                   |                                        | .0                                  | .187                                                             | 08/25/2038.....                        | 1FM.....                                                  |
| 88314R                                                   | AC | 0 TMCL 2014-1A A ABS SNR 3.27 10/20/2039.....   | R                               | 09/20/2016.   | MBS Paydown.....             |                              | 12,500        | 12,500     | 11,930      |                                               |                                                    | 32                                             |                                                                        | 32                                         |                                                     | 12,500                                              |                                                   |                                        | .0                                  | .136                                                             | 10/20/2039.....                        | 1FE.....                                                  |
| 89655Y                                                   | AA | 4 TRL 2009-1A A ABS 6.657 11/16/2039.....       | .                               | 09/16/2016.   | MBS Paydown.....             |                              | 13,991        | 13,991     | 13,991      | 13,991                                        |                                                    |                                                |                                                                        | .0                                         |                                                     | 13,991                                              |                                                   |                                        | .0                                  | .622                                                             | 11/16/2039.....                        | 1FE.....                                                  |
| 89656C                                                   | AA | 1 TRL 2010-1A A ABS 5.194 10/16/2040.....       | .                               | 09/16/2016.   | MBS Paydown.....             |                              | 41,424        | 41,424     | 42,961      | 42,716                                        |                                                    | (318)                                          |                                                                        | (318)                                      |                                                     | 41,424                                              |                                                   |                                        | .0                                  | 1,434                                                            | 10/16/2040.....                        | 1FE.....                                                  |
| 89656F                                                   | AA | 4 TRL 2012-1A A1 ABS 2.266 01/15/43.....        | .                               | 09/15/2016.   | MBS Paydown.....             |                              | 4,440         | 4,440      | 4,290       |                                               |                                                    | .3                                             |                                                                        | .3                                         |                                                     | 4,440                                               |                                                   |                                        | .0                                  | .8                                                               | 01/15/2043.....                        | 1FE.....                                                  |
| 89690E                                                   | AA | 5 TRMF 2011-1A A1A ABS 4.37 07/15/41.....       | .                               | 09/15/2016.   | MBS Paydown.....             |                              | 20,899        | 20,899     | 20,902      | 18,750                                        |                                                    | (0)                                            |                                                                        | (0)                                        |                                                     | 20,899                                              |                                                   |                                        | .0                                  | .548                                                             | 07/15/2041.....                        | 1FE.....                                                  |
| 89690E                                                   | AD | 9 TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44.....  | .                               | 09/15/2016.   | MBS Paydown.....             |                              | 18,270        | 18,270     | 18,110      |                                               |                                                    | (2,623)                                        |                                                                        | (2,623)                                    |                                                     | 18,270                                              |                                                   |                                        | .0                                  | .44                                                              | 04/15/2044.....                        | 1FE.....                                                  |
| 902691                                                   | AD | 6 UGI UTILITIES B 5.753 09/30/2016.....         | .                               | 09/30/2016.   | Maturity.....                |                              | 1,000,000     | 1,000,000  | 1,000,000   | 1,000,003                                     |                                                    | (3)                                            |                                                                        | (3)                                        |                                                     | 1,000,000                                           |                                                   |                                        | .0                                  | 57,530                                                           | 09/30/2016.....                        | 1FE.....                                                  |
| 907833                                                   | AE | 7 UNION PACIFIC RR 6.7 02/23/19.....            | .                               | 08/23/2016.   | Sinking Fund Redemption..... |                              | 31,130        | 31,130     | 29,967      | 30,889                                        |                                                    | .112                                           |                                                                        | .112                                       |                                                     | 31,130                                              |                                                   |                                        | .0                                  | 2,086                                                            | 02/23/2019.....                        | 1FE.....                                                  |
| 90783T                                                   | AA | 8 UNP CO 2004 TRST 04-1 5.404 07/02/2025.....   | .                               | 07/02/2016.   | Adjustment.....              |                              |               |            |             |                                               |                                                    | (3,579)                                        |                                                                        | (3,579)                                    |                                                     |                                                     |                                                   |                                        | .0                                  | (.189)                                                           | 07/02/2025.....                        | 1FE.....                                                  |
| 909287                                                   | AA | 2 UAL 2007 PT TRUST 6.636 07/02/22.....         | .                               | 07/02/2016.   | Sinking Fund Redemption..... |                              | 26,299        | 26,299     | 25,379      | 25,692                                        |                                                    | .60                                            |                                                                        | .60                                        |                                                     | 26,299                                              |                                                   |                                        | .0                                  | 1,745                                                            | 07/02/2022.....                        | 3FE.....                                                  |
| 90932Q                                                   | AA | 4 UNITED AIR 2014-2 A 3.75 09/03/2026.....      | .                               | 09/03/2016.   | Sinking Fund Redemption..... |                              | 28,581        | 28,581     | 28,581      | 28,581                                        |                                                    |                                                |                                                                        | .0                                         |                                                     | 28,581                                              |                                                   |                                        | .0                                  | 1,072                                                            | 09/03/2026.....                        | 1FE.....                                                  |
| 92765Y                                                   | AA | 5 VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023..... | R                               | 07/23/2016.   | Sinking Fund Redemption..... |                              | 65,702        | 65,702     | 65,702      | 65,702                                        |                                                    |                                                |                                                                        | .0                                         |                                                     | 65,702                                              |                                                   |                                        | .0                                  | 2,607                                                            | 10/23/2023.....                        | 2FE.....                                                  |
| 92925V                                                   | AF | 7 WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....    | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 44,110        | 44,110     | 40,061      |                                               |                                                    | (1,136)                                        |                                                                        | (1,136)                                    |                                                     | 44,110                                              |                                                   |                                        | .0                                  | .286                                                             | 02/25/2037.....                        | 1FM.....                                                  |
| 92925V                                                   | AF | 7 WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....    | .                               | 09/25/2016.   | Pass-Through Loss.....       |                              |               | 8,010      |             |                                               |                                                    |                                                |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 02/25/2037.....                        | 1FM.....                                                  |
| 93934N                                                   | AR | 6 WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....     | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 7,513         | 7,513      | 5,936       | 3,434                                         |                                                    | .165                                           |                                                                        | .165                                       |                                                     | 7,513                                               |                                                   |                                        | .0                                  | .55                                                              | 07/25/2036.....                        | 1FM.....                                                  |
| 93934N                                                   | AR | 6 WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....     | .                               | 09/25/2016.   | Pass-Through Loss.....       |                              |               | 3,464      | 2,737       |                                               |                                                    |                                                |                                                                        | .0                                         |                                                     |                                                     |                                                   |                                        | .0                                  |                                                                  | 07/25/2036.....                        | 1FM.....                                                  |
| 94980G                                                   | AH | 4 WFHET 2004-2 A17 SEQ 5.0 5/25/2034.....       | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 163,891       | 163,891    | 153,895     | 162,838                                       |                                                    | 1,080                                          |                                                                        | 1,080                                      |                                                     | 163,891                                             |                                                   |                                        | .0                                  | 5,466                                                            | 05/25/2034.....                        | 1FM.....                                                  |
| 94980G                                                   | AR | 2 WFHET 2004-2 M4 MEZ FLT 5/25/2034.....        | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 12,186        | 12,186     | 8,408       | 8,653                                         |                                                    | 1,553                                          |                                                                        | 1,553                                      |                                                     | 12,186                                              |                                                   |                                        | .0                                  | .192                                                             | 10/25/2034.....                        | 1FM.....                                                  |
| 94983T                                                   | AJ | 9 WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....    | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 36,035        | 36,035     | 31,936      | 31,618                                        |                                                    | 3,003                                          |                                                                        | 3,003                                      |                                                     | 36,035                                              |                                                   |                                        | .0                                  | .741                                                             | 03/25/2036.....                        | 1FM.....                                                  |
| 94986L                                                   | AJ | 3 WFMB 2007-16 1APO PO 12/28/2037.....          | .                               | 09/25/2016.   | MBS Paydown.....             |                              | 29,355        | 29,355     | 23,576      | 22,196                                        |                                                    | 6,266                                          |                                                                        | 6,266                                      |                                                     | 29,355                                              |                                                   |                                        | .0                                  |                                                                  | 12/28/2037.....                        | 1FM.....                                                  |
| 96032X                                                   | AA | 5 WESTR 2014-1A A ABS SSNR PT 2.15 12/26.....   | .                               | 09/20/2016.   | MBS Paydown.....             |                              | 70,494        | 70,494     | 70,224      | 70,123                                        |                                                    | .43                                            |                                                                        | .43                                        |                                                     | 70,494                                              |                                                   |                                        | .0                                  | 1,007                                                            | 12/20/2026.....                        | 1FE.....                                                  |
| 96033C                                                   | AA | 0 WESTR 2016-1A A ABS SSNR 3.50 12/20/2028..... | .                               | 09/20/2016.   | MBS Paydown.....             |                              | 55,074        | 55,074     | 54,876      |                                               |                                                    | 10                                             |                                                                        | 10                                         |                                                     | 55,074                                              |                                                   |                                        | .0                                  | .515                                                             | 12/20/2028.....                        | 1FE.....                                                  |
| 96033C                                                   | AB | 8 WESTR 2016-1A B ABS MEZ 4.50 12/20/2028.....  | .                               | 09/20/2016.   | MBS Paydown.....             |                              | 27,537        | 27,537     | 27,362      |                                               |                                                    | .8                                             |                                                                        | .8                                         |                                                     | 27,537                                              |                                                   |                                        | .0                                  | .331                                                             | 12/20/2028.....                        | 2AM.....                                                  |
| 96033L                                                   | AA | 0 WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28.....   | .                               | 09/20/2016.   | MBS Paydown.....             |                              | 69,895        | 69,895     | 69,802      | 69,801                                        |                                                    | .18                                            |                                                                        | .18                                        |                                                     | 69,895                                              |                                                   |                                        | .0                                  | 1,495                                                            | 07/20/2028.....                        | 1FE.....                                                  |
| 96928*                                                   | CQ | 8 WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....   | .                               | 09/15/2016.   | Paydown.....                 |                              | 6,453         | 6,453      | 6,453       | 6,453                                         |                                                    |                                                |                                                                        | .0                                         |                                                     | 6,453                                               |                                                   |                                        | .0                                  | .287                                                             | 06/15/2033.....                        | 2.....                                                    |
| 96928*                                                   | CR | 6 WALGREEN-CHICAGO 6.66 5/15/2034.....          | .                               | 09/15/2016.   | Paydown.....                 |                              | 7,901         | 7,901      | 7,901       | 7,901                                         |                                                    |                                                |                                                                        | .0                                         |                                                     | 7,901                                               |                                                   |                                        | .0                                  | .351                                                             | 05/15/2034.....                        | 2.....                                                    |
| 969457                                                   | BW | 9 WILLIAMS COS INC 4.55 06/24/2024.....         | .                               | 07/19/2016.   | GOLDMAN SACHS.....           |                              | 490,625       | 500,000    | 498,690     | 498,853                                       |                                                    | .63                                            |                                                                        | .63                                        |                                                     | 498,916                                             |                                                   | (8,291)                                | (8,291)                             | 12,260                                                           | 06/24/2024.....                        | 3FE.....                                                  |
| 97652P                                                   | AL | 5 WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044.....  | .                               | 09/20/2016.   | MBS Paydown.....             |                              | 114,399       | 114,399    | 113,684     |                                               |                                                    | .449                                           |                                                                        | .449                                       |                                                     | 114,399                                             |                                                   |                                        | .0                                  | 2,596                                                            | 06/20/2044.....                        | 1FM.....                                                  |
| 3899999. Total Bonds - Industrial and Miscellaneous..... |    |                                                 |                                 |               |                              |                              | 71,359,110    | 71,514,922 | 69,113,262  | 67,765,841                                    | 4,342                                              | 558,035                                        | 27,385                                                                 | 534,992                                    | .0                                                  | 71,092,628                                          | .0                                                | 266,482                                | 266,482                             | 2,524,480                                                        | XXX                                    | XXX                                                       |
| 8399997. Total Bonds - Part 4.....                       |    |                                                 |                                 |               |                              |                              | 75,737,918    | 75,893,730 | 73,573,044  | 71,980,578                                    | 4,342                                              | 550,349                                        | 27,385                                                                 | 527,306                                    | .0                                                  | 75,471,436                                          | .0                                                | 266,482                                | 266,482                             | 2,732,928                                                        | XXX                                    | XXX                                                       |
| 8399999. Total Bonds.....                                |    |                                                 |                                 |               |                              |                              | 75,737,918    | 75,893,730 | 73,573,044  | 71,980,578                                    | 4,342                                              | 550,349                                        | 27,385                                                                 | 527,306                                    | .0                                                  | 75,471,436                                          | .0                                                | 266,482                                | 266,482                             | 2,732,928                                                        | XXX                                    | XXX                                                       |
| 9999999. Total Bonds, Preferred and Common Stocks.....   |    |                                                 |                                 |               |                              |                              | 75,737,918    | XXX        | 73,573,044  | 71,980,578                                    | 4,342                                              | 550,349                                        | 27,385                                                                 | 527,306                                    | .0                                                  | 75,471,436                                          | .0                                                | 266,482                                | 266,482                             | 2,732,928                                                        | XXX                                    | XXX                                                       |

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

**SCHEDULE DB - PART A - SECTION 1**

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

| 1                                                                    | 2                                                                        | 3                             | 4                      | 5                                                  | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                               | 12                                                   | 13                  | 14                           | 15   | 16         | 17                                       | 18                                        | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|----------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|----------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|---------------------|------------------------------|------|------------|------------------------------------------|-------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                                                          | Description of Items(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Counterparty<br>Exchange, Clearinghouse or Central | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B/A/C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| <b>Purchased Options - Hedging Other - Call Options and Warrants</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                                  | 238,103                                                          |                                                      |                     | 392,017                      | #.   | 392,017    | 306,261                                  |                                           | (152,347)                                 |                                              |                    | 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                                  | 54,037                                                           |                                                      |                     | 89,971                       | #.   | 89,971     | 70,579                                   |                                           | (34,644)                                  |                                              |                    | 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                                  | 37,875                                                           |                                                      |                     | 63,643                       | #.   | 63,643     | 50,051                                   |                                           | (24,283)                                  |                                              |                    | 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                                  | 67,775                                                           |                                                      |                     | 114,348                      | #.   | 114,348    | 89,991                                   |                                           | (43,417)                                  |                                              |                    | 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                                  | 102,291                                                          |                                                      |                     | 174,935                      | #.   | 174,935    | 134,513                                  |                                           | (61,869)                                  |                                              |                    | 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                                  | 35,425                                                           |                                                      |                     | 60,848                       | #.   | 60,848     | 50,985                                   |                                           | (25,563)                                  |                                              |                    | 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                                  | 229,985                                                          |                                                      |                     | 394,401                      | #.   | 394,401    | 330,383                                  |                                           | (165,966)                                 |                                              |                    | 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                                  | 48,624                                                           |                                                      |                     | 83,692                       | #.   | 83,692     | 70,149                                   |                                           | (35,081)                                  |                                              |                    | 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                                  | 62,069                                                           |                                                      |                     | 54,941                       | #.   | 54,941     | 41,576                                   |                                           | (48,704)                                  |                                              |                    | 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                                  | 39,704                                                           |                                                      |                     | 56,598                       | #.   | 56,598     | 49,972                                   |                                           | (33,079)                                  |                                              |                    | 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                                  | 19,871                                                           |                                                      |                     | 30,651                       | #.   | 30,651     | 27,247                                   |                                           | (16,467)                                  |                                              |                    | 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                                  | 22,422                                                           |                                                      |                     | 35,149                       | #.   | 35,149     | 31,226                                   |                                           | (18,500)                                  |                                              |                    | 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                                  | 187,335                                                          |                                                      |                     | 297,544                      | #.   | 297,544    | 264,840                                  |                                           | (154,631)                                 |                                              |                    | 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                                  | 34,245                                                           |                                                      |                     | 51,661                       | #.   | 51,661     | 45,749                                   |                                           | (28,333)                                  |                                              |                    | 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                                  | 57,818                                                           |                                                      |                     | 87                           | #.   | 87         | 2,492                                    |                                           | (60,224)                                  |                                              |                    | 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                                  | 34,742                                                           |                                                      |                     | 55,349                       | #.   | 55,349     | 50,498                                   |                                           | (29,891)                                  |                                              |                    | 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                                  | 174,537                                                          |                                                      |                     | 281,028                      | #.   | 281,028    | 256,374                                  |                                           | (149,882)                                 |                                              |                    | 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                                  | 27,158                                                           |                                                      |                     | 41,446                       | #.   | 41,446     | 37,846                                   |                                           | (23,558)                                  |                                              |                    | 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                                  | 33,442                                                           |                                                      |                     | 51,934                       | #.   | 51,934     | 47,580                                   |                                           | (29,088)                                  |                                              |                    | 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                                  | 43,357                                                           |                                                      |                     | 587                          | #.   | 587        | 7,961                                    |                                           | (50,731)                                  |                                              |                    | 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                                  | 26,530                                                           |                                                      |                     | 39,222                       | #.   | 39,222     | 34,846                                   |                                           | (22,155)                                  |                                              |                    | 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                                  | 32,041                                                           |                                                      |                     | 46,600                       | #.   | 46,600     | 41,344                                   |                                           | (26,784)                                  |                                              |                    | 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                                  | 26,680                                                           |                                                      |                     | 39,780                       | #.   | 39,780     | 35,313                                   |                                           | (22,213)                                  |                                              |                    | 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                                  | 20,737                                                           |                                                      |                     | 29,553                       | #.   | 29,553     | 26,144                                   |                                           | (17,328)                                  |                                              |                    | 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                                  | 178,883                                                          |                                                      |                     | 268,312                      | #.   | 268,312    | 238,187                                  |                                           | (148,758)                                 |                                              |                    | 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                                  | 52,452                                                           |                                                      |                     | 9,098                        | #.   | 9,098      | 7,770                                    |                                           | (51,124)                                  |                                              |                    | 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                                  | 241,779                                                          |                                                      |                     | 357,836                      | #.   | 357,836    | 287,637                                  |                                           | (171,580)                                 |                                              |                    | 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                                  | 44,861                                                           |                                                      |                     | 66,472                       | #.   | 66,472     | 53,402                                   |                                           | (31,790)                                  |                                              |                    | 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                                  | 26,452                                                           |                                                      |                     | 39,260                       | #.   | 39,260     | 31,557                                   |                                           | (18,749)                                  |                                              |                    | 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                                  | 46,183                                                           |                                                      |                     | 68,748                       | #.   | 68,748     | 55,212                                   |                                           | (32,647)                                  |                                              |                    | 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                                  | 77,500                                                           |                                                      |                     | 124,214                      | #.   | 124,214    | 102,161                                  |                                           | (55,447)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                      | 01/07/2016 | 01/06/2017                     |                     | 1,860,315       | 1,990.2600                                  |                                                                  | 38,024                                               |                     | 62,771                       | #.   | 62,771     | 50,096                                   |                                           | (25,349)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                      | 01/07/2016 | 01/06/2017                     |                     | 10,813,461      | 1,990.2600                                  |                                                                  | 211,025                                              |                     | 347,532                      | #.   | 347,532    | 277,191                                  |                                           | (140,683)                                 |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                      | 01/07/2016 | 01/06/2017                     |                     | 1,872,190       | 1,990.2600                                  |                                                                  | 46,563                                               |                     | 77,861                       | #.   | 77,861     | 62,340                                   |                                           | (31,042)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                      | 01/07/2016 | 01/06/2017                     |                     | 1,373,244       | 1,990.2600                                  |                                                                  | 30,235                                               |                     | 50,153                       | #.   | 50,153     | 40,074                                   |                                           | (20,157)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | WELLS FARGO.....                                   | 01/07/2016 | 01/06/2017                     |                     | 3,535,681       | 1,990.2600                                  |                                                                  | 75,181                                               |                     | 160,443                      | #.   | 160,443    | 135,382                                  |                                           | (50,121)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BNP PARIBAS NY.....                                | 01/21/2016 | 01/20/2017                     |                     | 1,531,016       | 1,859.3300                                  |                                                                  | 33,793                                               |                     | 57,552                       | #.   | 57,552     | 46,288                                   |                                           | (22,529)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BNP PARIBAS NY.....                                | 01/21/2016 | 01/20/2017                     |                     | 8,824,847       | 1,859.3300                                  |                                                                  | 179,361                                              |                     | 303,910                      | #.   | 303,910    | 244,123                                  |                                           | (119,574)                                 |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BNP PARIBAS NY.....                                | 01/21/2016 | 01/20/2017                     |                     | 1,329,596       | 1,859.3300                                  |                                                                  | 36,112                                               |                     | 62,475                       | #.   | 62,475     | 50,438                                   |                                           | (24,075)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BNP PARIBAS NY.....                                | 01/21/2016 | 01/20/2017                     |                     | 1,358,140       | 1,859.3300                                  |                                                                  | 33,644                                               |                     | 57,749                       | #.   | 57,749     | 46,534                                   |                                           | (22,430)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | WELLS FARGO.....                                   | 01/21/2016 | 01/20/2017                     |                     | 2,800,597       | 1,859.3300                                  |                                                                  | 68,790                                               |                     | 132,850                      | #.   | 132,850    | 109,920                                  |                                           | (45,860)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                | 02/08/2016 | 02/06/2017                     |                     | 2,433,983       | 1,880.0500                                  |                                                                  | 47,060                                               |                     | 87,549                       | #.   | 87,549     | 67,941                                   |                                           | (27,452)                                  |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                | 02/08/2016 | 02/06/2017                     |                     | 10,753,293      | 1,880.0500                                  |                                                                  | 196,700                                              |                     | 362,936                      | #.   | 362,936    | 280,977                                  |                                           | (114,742)                                 |                                              |                    | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                            | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                | 02/08/2016 | 02/06/2017                     |                     | 3,091,434       | 1,880.0500                                  |                                                                  | 69,901                                               |                     | 133,043                      | #.   | 133,043    | 103,918                                  |                                           | (40,775)                                  |                                              |                    | 1.....                             | B.....                                               |

QE06

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

| 1                         | 2                                                                        | 3                             | 4                      | 5                                                        | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                               | 12                                                   | 13                  | 14                           | 15      | 16         | 17                                       | 18                                        | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|---------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|----------------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|---------------------|------------------------------|---------|------------|------------------------------------------|-------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description               | Description of Items(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Counterparty<br>Exchange, Clearinghouse or Central<br>se | 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.....                 | WELLS FARGO.....                                         | 02/08/2016 | 02/06/2017                     | .....               | 2,916,480       | 1,880.0500                                  | .....                                                            | 56,947                                               | .....               | 135,383                      | *#..... | 135,383    | 111,655                                  | .....                                     | (33,219)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 02/22/2016 | 02/20/2017                     | .....               | 1,917,780       | 1,917.7800                                  | .....                                                            | 47,174                                               | .....               | 76,336                       | *#..... | 76,336     | 56,680                                   | .....                                     | (27,518)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 02/22/2016 | 02/20/2017                     | .....               | 2,684,892       | 1,917.7800                                  | .....                                                            | 60,738                                               | .....               | 97,707                       | *#..... | 97,707     | 72,399                                   | .....                                     | (35,430)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 02/22/2016 | 02/20/2017                     | .....               | 8,630,010       | 1,917.7800                                  | .....                                                            | 177,769                                              | .....               | 284,410                      | *#..... | 284,410    | 210,340                                  | .....                                     | (103,699)                                 | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | WELLS FARGO.....                                         | 02/22/2016 | 02/20/2017                     | .....               | 2,934,524       | 1,917.7800                                  | .....                                                            | 72,637                                               | .....               | 137,234                      | *#..... | 137,234    | 106,968                                  | .....                                     | (42,372)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 03/07/2016 | 03/06/2017                     | .....               | 10,706,743      | 1,999.9900                                  | .....                                                            | 204,179                                              | .....               | 302,769                      | *#..... | 302,769    | 200,680                                  | .....                                     | (102,089)                                 | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 03/07/2016 | 03/06/2017                     | .....               | 2,843,374       | 1,999.9900                                  | .....                                                            | 62,027                                               | .....               | 92,786                       | *#..... | 92,786     | 61,837                                   | .....                                     | (31,078)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                            | 03/07/2016 | 03/06/2017                     | .....               | 2,703,586       | 1,999.9900                                  | .....                                                            | 56,992                                               | .....               | 112,641                      | *#..... | 112,641    | 84,145                                   | .....                                     | (28,496)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 03/21/2016 | 03/20/2017                     | .....               | 1,488,890       | 2,049.5800                                  | .....                                                            | 32,108                                               | .....               | 43,046                       | *#..... | 43,046     | 26,992                                   | .....                                     | (16,054)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 03/21/2016 | 03/20/2017                     | .....               | 2,082,389       | 2,049.5800                                  | .....                                                            | 52,009                                               | .....               | 70,081                       | *#..... | 70,081     | 44,076                                   | .....                                     | (26,005)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 03/21/2016 | 03/20/2017                     | .....               | 11,068,741      | 2,049.5800                                  | .....                                                            | 212,509                                              | .....               | 283,868                      | *#..... | 283,868    | 177,613                                  | .....                                     | (106,255)                                 | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                       | 03/21/2016 | 03/20/2017                     | .....               | 3,264,355       | 2,049.5800                                  | .....                                                            | 69,633                                               | .....               | 111,770                      | *#..... | 111,770    | 76,954                                   | .....                                     | (34,816)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 04/07/2016 | 04/06/2017                     | .....               | 2,689,571       | 2,066.6600                                  | .....                                                            | 53,605                                               | .....               | 73,361                       | *#..... | 73,361     | 42,091                                   | .....                                     | (22,335)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 04/07/2016 | 04/06/2017                     | .....               | 11,565,396      | 2,066.6600                                  | .....                                                            | 215,061                                              | .....               | 293,732                      | *#..... | 293,732    | 168,280                                  | .....                                     | (89,609)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 04/07/2016 | 04/06/2017                     | .....               | 2,180,977       | 2,066.6600                                  | .....                                                            | 50,486                                               | .....               | 69,433                       | *#..... | 69,433     | 39,983                                   | .....                                     | (21,036)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BNP PARIBAS NY.....                                      | 04/07/2016 | 04/06/2017                     | .....               | 3,923,046       | 2,066.6600                                  | .....                                                            | 73,273                                               | .....               | 118,672                      | *#..... | 118,672    | 75,930                                   | .....                                     | (30,530)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 04/21/2016 | 04/20/2017                     | .....               | 3,784,320       | 2,102.4000                                  | .....                                                            | 79,496                                               | .....               | 95,460                       | *#..... | 95,460     | 49,087                                   | .....                                     | (33,123)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 04/21/2016 | 04/20/2017                     | .....               | 10,003,028      | 2,102.4000                                  | .....                                                            | 195,740                                              | .....               | 235,126                      | *#..... | 235,126    | 120,945                                  | .....                                     | (81,558)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 04/21/2016 | 04/20/2017                     | .....               | 1,261,440       | 2,102.4000                                  | .....                                                            | 31,311                                               | .....               | 37,720                       | *#..... | 37,720     | 19,456                                   | .....                                     | (13,046)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 04/21/2016 | 04/20/2017                     | .....               | 1,471,680       | 2,102.4000                                  | .....                                                            | 32,574                                               | .....               | 39,193                       | *#..... | 39,193     | 20,191                                   | .....                                     | (13,572)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | WELLS FARGO.....                                         | 04/21/2016 | 04/20/2017                     | .....               | 3,164,127       | 2,102.4000                                  | .....                                                            | 64,610                                               | .....               | 72,161                       | *#..... | 72,161     | 34,472                                   | .....                                     | (26,921)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                       | 05/09/2016 | 05/06/2017                     | .....               | 10,596,094      | 2,057.1400                                  | .....                                                            | 200,833                                              | .....               | 266,861                      | *#..... | 266,861    | 132,972                                  | .....                                     | (66,944)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                       | 05/09/2016 | 05/06/2017                     | .....               | 4,571,348       | 2,057.1400                                  | .....                                                            | 97,310                                               | .....               | 129,864                      | *#..... | 129,864    | 64,991                                   | .....                                     | (32,437)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                       | 05/09/2016 | 05/06/2017                     | .....               | 1,746,306       | 2,057.1400                                  | .....                                                            | 43,566                                               | .....               | 58,335                       | *#..... | 58,335     | 29,291                                   | .....                                     | (14,522)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | WELLS FARGO.....                                         | 05/09/2016 | 05/06/2017                     | .....               | 4,159,374       | 2,057.1400                                  | .....                                                            | 84,617                                               | .....               | 132,262                      | *#..... | 132,262    | 75,851                                   | .....                                     | (28,206)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 05/23/2016 | 05/20/2017                     | .....               | 9,210,168       | 2,052.3200                                  | .....                                                            | 186,284                                              | .....               | 245,886                      | *#..... | 245,886    | 121,697                                  | .....                                     | (62,095)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 05/23/2016 | 05/20/2017                     | .....               | 2,145,292       | 2,052.3200                                  | .....                                                            | 51,408                                               | .....               | 68,307                       | *#..... | 68,307     | 34,035                                   | .....                                     | (17,136)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 05/23/2016 | 05/20/2017                     | .....               | 3,330,775       | 2,052.3200                                  | .....                                                            | 72,107                                               | .....               | 95,419                       | *#..... | 95,419     | 47,348                                   | .....                                     | (24,036)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                            | 05/23/2016 | 05/20/2017                     | .....               | 3,049,159       | 2,052.3200                                  | .....                                                            | 65,446                                               | .....               | 98,979                       | *#..... | 98,979     | 55,348                                   | .....                                     | (21,815)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                       | 06/07/2016 | 06/06/2017                     | .....               | 3,278,384       | 2,109.4100                                  | .....                                                            | 70,684                                               | .....               | 78,095                       | *#..... | 78,095     | 25,082                                   | .....                                     | (17,671)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 06/07/2016 | 06/06/2017                     | .....               | 10,160,532      | 2,109.4100                                  | .....                                                            | 199,559                                              | .....               | 219,910                      | *#..... | 219,910    | 70,241                                   | .....                                     | (49,890)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 06/07/2016 | 06/06/2017                     | .....               | 1,060,808       | 2,109.4100                                  | .....                                                            | 26,603                                               | .....               | 29,450                       | *#..... | 29,450     | 9,498                                    | .....                                     | (6,651)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 06/07/2016 | 06/06/2017                     | .....               | 950,699         | 2,109.4100                                  | .....                                                            | 21,638                                               | .....               | 23,915                       | *#..... | 23,915     | 7,687                                    | .....                                     | (5,409)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                            | 06/07/2016 | 06/06/2017                     | .....               | 3,598,968       | 2,109.4100                                  | .....                                                            | 76,060                                               | .....               | 85,319                       | *#..... | 85,319     | 28,274                                   | .....                                     | (19,015)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                            | 06/21/2016 | 06/20/2017                     | .....               | 3,913,168       | 2,083.2500                                  | .....                                                            | 84,396                                               | .....               | 98,590                       | *#..... | 98,590     | 35,293                                   | .....                                     | (21,099)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                            | 06/21/2016 | 06/20/2017                     | .....               | 1,436,740       | 2,083.2500                                  | .....                                                            | 35,049                                               | .....               | 41,120                       | *#..... | 41,120     | 14,834                                   | .....                                     | (8,762)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BNP PARIBAS NY.....                                      | 06/21/2016 | 06/20/2017                     | .....               | 9,638,860       | 2,083.2500                                  | .....                                                            | 193,494                                              | .....               | 226,055                      | *#..... | 226,055    | 80,934                                   | .....                                     | (48,374)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 06/21/2016 | 06/20/2017                     | .....               | 1,430,214       | 2,083.2500                                  | .....                                                            | 32,857                                               | .....               | 38,500                       | *#..... | 38,500     | 13,857                                   | .....                                     | (8,214)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                            | 06/21/2016 | 06/20/2017                     | .....               | 1,245,671       | 2,083.2500                                  | .....                                                            | 32,654                                               | .....               | 38,425                       | *#..... | 38,425     | 13,934                                   | .....                                     | (8,163)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                            | 06/21/2016 | 06/20/2017                     | .....               | 3,726,984       | 2,083.2500                                  | .....                                                            | 83,530                                               | .....               | 104,626                      | *#..... | 104,626    | 41,978                                   | .....                                     | (20,882)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | BARCLAYS.....                                            | 07/07/2016 | 07/06/2017                     | .....               | 1,154,145       | 2,099.7300                                  | .....                                                            | 30,094                                               | .....               | 34,756                       | *#..... | 34,756     | 9,678                                    | .....                                     | (5,016)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 07/07/2016 | 07/06/2017                     | .....               | 1,076,160       | 2,099.7300                                  | .....                                                            | 24,570                                               | .....               | 28,066                       | *#..... | 28,066     | 7,591                                    | .....                                     | (4,095)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 07/07/2016 | 07/06/2017                     | .....               | 1,889,757       | 2,099.7300                                  | .....                                                            | 41,026                                               | .....               | 47,195                       | *#..... | 47,195     | 13,007                                   | .....                                     | (6,838)                                   | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                      | 07/07/2016 | 07/06/2017                     | .....               | 9,868,731       | 2,099.7300                                  | .....                                                            | 202,496                                              | .....               | 232,661                      | *#..... | 232,661    | 63,915                                   | .....                                     | (33,749)                                  | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS..... | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | WELLS FARGO.....                                         | 07/07/2016 | 07/06/2017                     | .....               | 3,742,201       | 2,099.7300                                  | .....                                                            | 83,694                                               | .....               | 101,926                      | *#..... | 101,926    | 32,181                                   | .....                                     | (13,949)                                  | .....                                        | .....              | 1.....                             | B.....                                               |

**SCHEDULE DB - PART A - SECTION 1**

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

| 1                                                                             | 2                                                                        | 3                             | 4                      | 5                                                            | 6           | 7                              | 8                   | 9               | 10                                          | 11                                                               | 12                                                   | 13                  | 14                           | 15      | 16            | 17                                       | 18                                         | 19                                        | 20                                           | 21                 | 22                                 | 23                                                   |
|-------------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------|------------------------|--------------------------------------------------------------|-------------|--------------------------------|---------------------|-----------------|---------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|---------------------|------------------------------|---------|---------------|------------------------------------------|--------------------------------------------|-------------------------------------------|----------------------------------------------|--------------------|------------------------------------|------------------------------------------------------|
| Description                                                                   | Description of Items(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Counterparty Exchange, Clearinghouse or Central Counterparty | Trade Date  | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code    | Fair Value    | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .07/21/2016 | .07/20/2017                    | .....               | ...3,042,228    | ...2,173.0200                               | .....                                                            | ...64,602                                            | .....               | ...63,653                    | *#..... | ...63,653     | ...9,818                                 | .....                                      | ...(10,767)                               | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .07/21/2016 | .07/20/2017                    | .....               | ...11,734,308   | ...2,173.0200                               | .....                                                            | ...235,949                                           | .....               | ...232,482                   | *#..... | ...232,482    | ...35,858                                | .....                                      | ...(39,325)                               | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .07/21/2016 | .07/20/2017                    | .....               | ...1,521,114    | ...2,173.0200                               | .....                                                            | ...41,835                                            | .....               | ...40,927                    | *#..... | ...40,927     | ...6,065                                 | .....                                      | ...(6,972)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .07/21/2016 | .07/20/2017                    | .....               | ...869,208      | ...2,173.0200                               | .....                                                            | ...19,634                                            | .....               | ...19,319                    | *#..... | ...19,319     | ...2,958                                 | .....                                      | ...(3,272)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                           | .07/21/2016 | .07/20/2017                    | .....               | ...4,552,517    | ...2,173.0200                               | .....                                                            | ...93,249                                            | .....               | ...77,970                    | *#..... | ...77,970     | ...262                                   | .....                                      | ...(15,542)                               | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .08/08/2016 | .08/06/2017                    | .....               | ...1,528,009    | ...2,182.8700                               | .....                                                            | ...31,692                                            | .....               | ...30,620                    | *#..... | ...30,620     | ...1,569                                 | .....                                      | ...(2,641)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .08/08/2016 | .08/06/2017                    | .....               | ...1,528,009    | ...2,182.8700                               | .....                                                            | ...34,464                                            | .....               | ...33,216                    | *#..... | ...33,216     | ...1,624                                 | .....                                      | ...(2,872)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .08/08/2016 | .08/06/2017                    | .....               | ...1,309,722    | ...2,182.8700                               | .....                                                            | ...26,871                                            | .....               | ...25,962                    | *#..... | ...25,962     | ...1,331                                 | .....                                      | ...(2,239)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .08/08/2016 | .08/06/2017                    | .....               | ...12,442,359   | ...2,182.8700                               | .....                                                            | ...232,299                                           | .....               | ...224,674                   | *#..... | ...224,674    | ...11,734                                | .....                                      | ...(19,358)                               | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .08/08/2016 | .08/06/2017                    | .....               | ...1,528,009    | ...2,182.8700                               | .....                                                            | ...41,989                                            | .....               | ...40,168                    | *#..... | ...40,168     | ...1,678                                 | .....                                      | ...(3,499)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                           | .08/08/2016 | .08/06/2017                    | .....               | ...3,967,276    | ...2,182.8700                               | .....                                                            | ...81,077                                            | .....               | ...67,165                    | *#..... | ...67,165     | ...(7,156)                               | .....                                      | ...(6,756)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CREDIT SUISSE.....                                           | .08/22/2016 | .08/20/2017                    | .....               | ...1,220,899    | ...2,183.8700                               | .....                                                            | ...27,198                                            | .....               | ...25,875                    | *#..... | ...25,875     | ...943                                   | .....                                      | ...(2,266)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                                | .08/22/2016 | .08/20/2017                    | .....               | ...1,267,684    | ...2,183.8700                               | .....                                                            | ...26,743                                            | .....               | ...25,501                    | *#..... | ...25,501     | ...987                                   | .....                                      | ...(2,229)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                                | .08/22/2016 | .08/20/2017                    | .....               | ...9,891,707    | ...2,183.8700                               | .....                                                            | ...192,411                                           | .....               | ...183,697                   | *#..... | ...183,697    | ...7,321                                 | .....                                      | ...(16,034)                               | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CREDIT SUISSE.....                                           | .08/22/2016 | .08/20/2017                    | .....               | ...986,843      | ...2,183.8700                               | .....                                                            | ...22,865                                            | .....               | ...21,748                    | *#..... | ...21,748     | ...789                                   | .....                                      | ...(1,905)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CREDIT SUISSE.....                                           | .08/22/2016 | .08/20/2017                    | .....               | ...3,358,382    | ...2,183.8700                               | .....                                                            | ...70,370                                            | .....               | ...56,925                    | *#..... | ...56,925     | ...(7,581)                               | .....                                      | ...(5,864)                                | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                                | .09/07/2016 | .09/06/2017                    | .....               | ...10,202,998   | ...2,186.4800                               | .....                                                            | ...194,962                                           | .....               | ...179,929                   | *#..... | ...179,929    | ...(15,033)                              | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CITIBANK.....                                                | .09/07/2016 | .09/06/2017                    | .....               | ...1,308,173    | ...2,186.4800                               | .....                                                            | ...28,000                                            | .....               | ...25,877                    | *#..... | ...25,877     | ...(2,124)                               | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .09/07/2016 | .09/06/2017                    | .....               | ...1,093,240    | ...2,186.4800                               | .....                                                            | ...29,337                                            | .....               | ...27,114                    | *#..... | ...27,114     | ...(2,223)                               | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MORGAN STANLEY.....                                          | .09/07/2016 | .09/06/2017                    | .....               | ...1,311,888    | ...2,186.4800                               | .....                                                            | ...29,013                                            | .....               | ...26,775                    | *#..... | ...26,775     | ...(2,238)                               | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | MERRILL LYNCH.....                                           | .09/07/2016 | .09/06/2017                    | .....               | ...2,975,724    | ...2,186.4800                               | .....                                                            | ...60,509                                            | .....               | ...51,379                    | *#..... | ...51,379     | ...(9,130)                               | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CREDIT SUISSE.....                                           | .09/21/2016 | .09/20/2017                    | .....               | ...12,082,127   | ...2,139.7600                               | .....                                                            | ...245,001                                           | .....               | ...242,644                   | *#..... | ...242,644    | ...(2,357)                               | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CREDIT SUISSE.....                                           | .09/21/2016 | .09/20/2017                    | .....               | ...1,308,551    | ...2,139.7600                               | .....                                                            | ...28,852                                            | .....               | ...28,562                    | *#..... | ...28,562     | ...(290)                                 | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | CREDIT SUISSE.....                                           | .09/21/2016 | .09/20/2017                    | .....               | ...2,053,521    | ...2,139.7600                               | .....                                                            | ...49,261                                            | .....               | ...48,832                    | *#..... | ...48,832     | ...(429)                                 | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| S&P 500 CALL OPTIONS.....                                                     | EQUITY INDEX PRODUCT.....                                                | N/A.....                      | A.....                 | ROYAL BANK OF CANADA.....                                    | .09/21/2016 | .09/20/2017                    | .....               | ...3,733,149    | ...2,139.7600                               | .....                                                            | ...87,477                                            | .....               | ...85,815                    | *#..... | ...85,815     | ...(1,663)                               | .....                                      | .....                                     | .....                                        | .....              | 1.....                             | B.....                                               |
| 0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants..... |                                                                          |                               |                        |                                                              |             |                                |                     |                 |                                             | ...2,324,910                                                     | ...7,002,901                                         | .....0              | ...12,510,992                | XXX     | ...12,510,992 | ...7,258,074                             | .....0                                     | ...(4,074,893)                            | .....0                                       | .....0             | XXX                                | XXX                                                  |
| 0149999. Total-Purchased Options-Hedging Other.....                           |                                                                          |                               |                        |                                                              |             |                                |                     |                 |                                             | ...2,324,910                                                     | ...7,002,901                                         | .....0              | ...12,510,992                | XXX     | ...12,510,992 | ...7,258,074                             | .....0                                     | ...(4,074,893)                            | .....0                                       | .....0             | XXX                                | XXX                                                  |
| 0369999. Total-Purchased Options-Call Options and Warrants.....               |                                                                          |                               |                        |                                                              |             |                                |                     |                 |                                             | ...2,324,910                                                     | ...7,002,901                                         | .....0              | ...12,510,992                | XXX     | ...12,510,992 | ...7,258,074                             | .....0                                     | ...(4,074,893)                            | .....0                                       | .....0             | XXX                                | XXX                                                  |
| 0429999. Total-Purchased Options.....                                         |                                                                          |                               |                        |                                                              |             |                                |                     |                 |                                             | ...2,324,910                                                     | ...7,002,901                                         | .....0              | ...12,510,992                | XXX     | ...12,510,992 | ...7,258,074                             | .....0                                     | ...(4,074,893)                            | .....0                                       | .....0             | XXX                                | XXX                                                  |
| 1409999. Total-Hedging Other.....                                             |                                                                          |                               |                        |                                                              |             |                                |                     |                 |                                             | ...2,324,910                                                     | ...7,002,901                                         | .....0              | ...12,510,992                | XXX     | ...12,510,992 | ...7,258,074                             | .....0                                     | ...(4,074,893)                            | .....0                                       | .....0             | XXX                                | XXX                                                  |
| 1449999. TOTAL.....                                                           |                                                                          |                               |                        |                                                              |             |                                |                     |                 |                                             | ...2,324,910                                                     | ...7,002,901                                         | .....0              | ...12,510,992                | XXX     | ...12,510,992 | ...7,258,074                             | .....0                                     | ...(4,074,893)                            | .....0                                       | .....0             | XXX                                | XXX                                                  |

QE06.2

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

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

NONE

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1                                                              | 2                            | 3                                | 4                                   | Book Adjusted Carrying Value                    |                                                 |                            | Fair Value                    |                               |                            | 11                 | 12                         |
|----------------------------------------------------------------|------------------------------|----------------------------------|-------------------------------------|-------------------------------------------------|-------------------------------------------------|----------------------------|-------------------------------|-------------------------------|----------------------------|--------------------|----------------------------|
|                                                                |                              |                                  |                                     | 5                                               | 6                                               | 7                          | 8                             | 9                             | 10                         |                    |                            |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement<br>(Y or N) | Credit Support Annex<br>(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 |
| <b>NAIC 1 Designation</b>                                      |                              |                                  |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |
| BARCLAYS.....                                                  | Y.....                       | Y.....                           |                                     | 2,227,320                                       |                                                 | 2,227,320                  | 2,227,320                     |                               | 2,227,320                  |                    | 0                          |
| BNP PARIBAS NY.....                                            | Y.....                       | Y.....                           |                                     | 826,413                                         |                                                 | 826,413                    | 826,413                       |                               | 826,413                    |                    | 0                          |
| CITIBANK.....                                                  | Y.....                       | Y.....                           |                                     | 3,677,171                                       |                                                 | 3,677,171                  | 3,677,171                     |                               | 3,677,171                  |                    | 0                          |
| CREDIT SUISSE.....                                             | Y.....                       | Y.....                           |                                     | 424,586                                         |                                                 | 424,586                    | 424,586                       |                               | 424,586                    |                    | 0                          |
| MERRILL LYNCH.....                                             | Y.....                       | N.....                           |                                     | 906,151                                         |                                                 | 906,151                    | 906,151                       |                               | 906,151                    |                    | 0                          |
| MORGAN STANLEY.....                                            | Y.....                       | Y.....                           | 40,000                              | 3,367,063                                       |                                                 | 3,327,063                  | 3,367,063                     |                               | 3,327,063                  |                    | 0                          |
| ROYAL BANK OF CANADA.....                                      | Y.....                       | Y.....                           |                                     | 85,815                                          |                                                 | 85,815                     | 85,815                        |                               | 85,815                     |                    | 0                          |
| WELLS FARGO.....                                               | Y.....                       | N.....                           |                                     | 996,473                                         |                                                 | 996,473                    | 996,473                       |                               | 996,473                    |                    | 0                          |
| 0299999. Total NAIC 1 Designation.....                         |                              |                                  | 40,000                              | 12,510,992                                      | 0                                               | 12,470,992                 | 12,510,992                    | 0                             | 12,470,992                 | 0                  | 0                          |
| 0999999. Gross Totals.....                                     |                              |                                  | 40,000                              | 12,510,992                                      | 0                                               | 12,470,992                 | 12,510,992                    | 0                             | 12,470,992                 | 0                  | 0                          |
| 1. Offset per SSAP No. 64.....                                 |                              |                                  |                                     |                                                 |                                                 |                            |                               |                               |                            |                    |                            |
| 2. Net after right of offset per SSAP No. 64.....              |                              |                                  |                                     | 12,510,992                                      | 0                                               |                            |                               |                               |                            |                    |                            |

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

| 1                                               | 2                     | 3                    | 4                              | 5          | 6         | 7                            | 8             | 9                           |
|-------------------------------------------------|-----------------------|----------------------|--------------------------------|------------|-----------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description                    | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Collateral Pledged to Reporting Entity          |                       |                      |                                |            |           |                              |               |                             |
| MORGAN STANLEY.....                             | CASH.....             |                      | BANK OF NEW YORK (141003)..... | 40,000     | 40,000    | XXX                          |               |                             |
| 0299999. Totals.....                            |                       |                      |                                | 40,000     | 40,000    | XXX                          | XXX           | XXX                         |

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                                          | 2    | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month During Current Quarter |                  |                  | 9   |
|------------------------------------------------------------|------|------------------|----------------------------------------------------|------------------------------------------------------|----------------------------------------------------------|------------------|------------------|-----|
|                                                            |      |                  |                                                    |                                                      | 6                                                        | 7                | 8                |     |
| Depository                                                 | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month                                              | Second Month     | Third Month      | *   |
| Open Depositories                                          |      |                  |                                                    |                                                      |                                                          |                  |                  |     |
| PNC Bank..... Pittsburgh, PA.....                          |      |                  |                                                    |                                                      | .....(5,174,898)                                         | .....(1,636,641) | .....(5,322,765) | XXX |
| The Bank of New York Mellon..... New York, NY.....         |      | .....0.010       | ......8                                            | ......5                                              | .....10,515                                              | .....24,744      | .....3,595,010   | XXX |
| The Neighborhood National Bank..... National City, CA..... |      | .....0.200       | ......50                                           | ......16                                             | .....100,000                                             | .....100,000     | .....100,000     | XXX |
| 0199999. Total Open Depositories.....                      | XXX  | XXX              | ......58                                           | ......21                                             | .....(5,064,383)                                         | .....(1,511,898) | .....(1,627,755) | XXX |
| 0399999. Total Cash on Deposit.....                        | XXX  | XXX              | ......58                                           | ......21                                             | .....(5,064,383)                                         | .....(1,511,898) | .....(1,627,755) | XXX |
| 0599999. Total Cash.....                                   | XXX  | XXX              | ......58                                           | ......21                                             | .....(5,064,383)                                         | .....(1,511,898) | .....(1,627,755) | XXX |

Statement as of September 30, 2016 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE