



QUARTERLY STATEMENT

As of March 31, 2017
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
Organized under the Laws of OH Incorporated/Organized..... November 13, 1981	State of Domicile or Port of Entry OH Commenced Business..... December 21, 1981	Country of Domicile US
Statutory Home Office 301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>		
Main Administrative Office 301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>		513-357-3300 <i>(Area Code) (Telephone Number)</i>
Mail Address Post Office Box 5423..... Cincinnati OH US 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>		
Primary Location of Books and Records 301 East Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>		513-357-3300 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address www.gaig.com		
Statutory Statement Contact Robert Mayhew Earle II <i>(Name)</i> rearle@gaig.com <i>(E-Mail Address)</i>		513-412-1735 <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673 <i>(Fax Number)</i>

OFFICERS

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

DIRECTORS OR TRUSTEES

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

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

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

_____ (Signature) Mark Francis Muething _____ 1. (Printed Name) Secretary _____ (Title)	_____ (Signature) Christopher Patrick Miliano _____ 2. (Printed Name) Treasurer _____ (Title)	_____ (Signature) John Paul Gruber _____ 3. (Printed Name) Senior Vice President _____ (Title)
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Subscribed and sworn to before me
This _____ day of _____ 2017

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

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,346,893,954		2,346,893,954	2,306,190,528
2. Stocks:				
2.1 Preferred stocks.....	1,000,000		1,000,000	1,000,000
2.2 Common stocks.....	5,957,637		5,957,637	5,572,735
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 (\$.....(5,007,748)), cash equivalents (\$.....0) and short-term investments (\$.....36,879,488).....	31,871,740		31,871,740	41,153,485
6. Contract loans (including \$.....0 premium notes).....	57,925,286		57,925,286	58,267,375
7. Derivatives.....	14,823,672		14,823,672	13,410,710
8. Other invested assets.....	10,970,072		10,970,072	10,991,476
9. Receivables for securities.....	69,413		69,413	198,449
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).....	2,469,511,774	0	2,469,511,774	2,436,784,758
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	23,531,355		23,531,355	24,379,511
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).....	209,616	209,616	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.....	667,405		667,405	834,098
19. Guaranty funds receivable or on deposit.....	122,326		122,326	152,647
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	389,077
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	887,571	91,568	796,003	822,770
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,494,930,047	301,184	2,494,628,863	2,463,362,861
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	614,225,904		614,225,904	600,064,488
28. Total (Lines 26 and 27).....	3,109,155,951	301,184	3,108,854,767	3,063,427,349

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.....	488,576		488,576	545,323
2502. Receivable for marketing reallowance.....	245,927		245,927	215,947
2503. Funds held as collateral.....	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	113,068	91,568	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	887,571	91,568	796,003	822,770

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,152,086,293 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,152,086,293	2,144,628,572
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	27,723,704	27,736,679
4. Contract claims:		
4.1 Life.....	4,437,802	4,553,982
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.....	4,835,141	4,904,652
10. Commissions to agents due or accrued - life and annuity contracts \$....758, accident and health \$.....0 and deposit-type contract funds \$.....0.....	758	461,842
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	878,348	858,348
13. Transfers to Separate Accounts due or accrued (net) (including \$....(5,337,118) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(5,337,118)	(5,470,708)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	689,381	688,771
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	4,803,899	1,213,895
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	39,275	70,202
18. Amounts held for agents' account, including \$....542,612 agents' credit balances.....	542,612	221,218
19. Remittances and items not allocated.....	1,478,098	822,860
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.....	12,578,640	11,826,055
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.....	1,197,244	
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.....	12,493,224	1,006,435
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	401,365	392,923
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,218,848,666	2,193,915,726
27. From Separate Accounts statement.....	614,225,904	600,064,488
28. Total liabilities (Lines 26 and 27).....	2,833,074,570	2,793,980,214
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).....	101,730,197	95,397,135
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).....	273,280,197	266,947,135
38. Totals of Lines 29, 30 and 37.....	275,780,197	269,447,135
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,108,854,767	3,063,427,349

DETAILS OF WRITE-INS

2501. Unclaimed property.....	361,365	352,923
2502. Liability for funds held as collateral.....	40,000	40,000
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).....	401,365	392,923
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	46,571,143	48,793,284	193,427,696
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	29,790,940	26,323,225	111,165,758
4. Amortization of Interest Maintenance Reserve (IMR).....	295,488	224,687	1,109,745
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....			
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	2,042,475	1,934,828	8,058,541
8.2 Charges and fees for deposit-type contracts.....	147,164	139,029	517,993
8.3 Aggregate write-ins for miscellaneous income.....	666,871	690,975	2,880,146
9. Totals (Lines 1 to 8.3).....	79,514,081	78,106,028	317,159,879
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	3,503,665	5,005,659	19,541,896
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.....	67,775,921	55,585,419	235,999,120
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,317,000	1,888,351	7,070,425
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	7,457,721	9,162,867	34,569,006
20. Totals (Lines 10 to 19).....	81,054,307	71,642,296	297,180,447
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,379,105	3,275,077	13,347,388
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	3,188,260	3,217,093	15,007,518
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	120,892	160,352	1,072,187
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(17,113,500)	(8,448,849)	(40,826,803)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	70,629,064	69,845,969	285,780,737
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	8,885,017	8,260,059	31,379,142
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	8,885,017	8,260,059	31,379,142
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,350,510	2,926,539	12,582,665
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	5,534,507	5,333,520	18,796,477
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....117,815 (excluding taxes of \$.....121,679 transferred to the IMR).....	(280,987)	(392,530)	44,111
35. Net income (Line 33 plus Line 34).....	5,253,520	4,940,990	18,840,588
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	269,447,135	245,567,406	245,567,406
37. Net income (Line 35).....	5,253,520	4,940,990	18,840,588
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....187,991.....	1,670,108	606,734	6,149,655
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	7,510	317,674	865,113
41. Change in nonadmitted assets.....	154,509	(290,089)	(180,497)
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.....	(752,585)	(409,064)	(1,795,130)
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).....	6,333,062	5,166,245	23,879,729
55. Capital and surplus as of statement date (Lines 36 + 54).....	275,780,197	250,733,651	269,447,135
DETAILS OF WRITE-INS			
08.301. Marketing allowance.....	345,563	338,253	1,405,905
08.302. Contractual rider fee income.....	211,268	234,423	1,101,798
08.303. Contractual annual maintenance and surrender charge fees.....	110,040	118,299	372,230
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	213
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	666,871	690,975	2,880,146
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	46,571,143	48,789,661	193,427,696
2. Net investment income.....	31,411,515	25,125,727	113,074,275
3. Miscellaneous income.....	2,766,093	2,391,380	10,805,259
4. Total (Lines 1 through 3).....	80,748,751	76,306,768	317,307,230
5. Benefit and loss related payments.....	71,395,766	60,329,385	255,670,621
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(17,247,090)	(8,710,362)	(41,769,088)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	7,144,070	6,606,686	28,555,511
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....		1,938,816	14,346,340
10. Total (Lines 5 through 9).....	61,292,746	60,164,525	256,803,384
11. Net cash from operations (Line 4 minus Line 10).....	19,456,005	16,142,243	60,503,846
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	95,217,442	84,749,992	387,475,737
12.2 Stocks.....			198,449
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).....	95,217,442	84,749,992	387,674,186
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	134,164,072	113,264,658	403,773,357
13.2 Stocks.....			133,206
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			10,999,070
13.6 Miscellaneous applications.....	(8,165,310)	(3,715,868)	10,627,051
13.7 Total investments acquired (Lines 13.1 to 13.6).....	125,998,762	109,548,790	425,532,684
14. Net increase or (decrease) in contract loans and premium notes.....	(342,089)	(739,686)	(979,000)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(30,439,231)	(24,059,112)	(36,879,498)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(2,182,811)	(2,523,990)	(9,687,273)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	3,884,292	4,288,736	(953,095)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	1,701,481	1,764,746	(10,640,368)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(9,281,745)	(6,152,123)	12,983,980
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	41,153,485	28,169,505	28,169,505
19.2 End of period (Line 18 plus Line 19.1).....	31,871,740	22,017,382	41,153,485
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Capitalized Interest.....		462	

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....			
3. Ordinary individual annuities.....	40,454,580	40,246,872	168,499,979
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	6,116,563	8,546,412	24,927,717
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.....	46,571,143	48,793,284	193,427,696
12. Deposit-type contracts.....			48,300
13. Total.....	46,571,143	48,793,284	193,475,996

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	March 31, 2017	December 31, 2016
(1) State basis	Ohio	\$ 5,253,520	\$ 18,840,588
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 5,253,520</u>	<u>\$ 18,840,588</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 275,780,197	\$ 269,447,135
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 275,780,197</u>	<u>\$ 269,447,135</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
16162XAD9	67,387	64,014	2,270	65,117	65,117	3/31/2017
Total			<u>\$ 2,270</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	\$1,625,109
2. 12 months or longer	1,286,666
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$104,542,142
2. 12 months or longer	37,042,933

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2017. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

F. Real Estate – Not applicable.

G. Low Income Housing Tax Credits – Not applicable.

NOTES TO FINANCIAL STATEMENTS

- 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.
- L. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	-	-	\$ -	\$ -	\$ -	\$ -
(2) LB&SS - AC	1	1	1	-	5	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	1	1	\$ 1	\$ -	\$ 5	\$ 5

AC - Amortized Cost

FV - Fair Value

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	-	-	-	-
Total bonds	-	-	-	-
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	5,957,637	-	-	5,957,637
Equity index call options	-	14,823,672	-	14,823,672
Variable annuity assets (separate accounts) (a)	-	614,225,904	-	614,225,904
Total assets accounted for at fair value	<u>\$ 5,957,637</u>	<u>\$ 629,049,576</u>	<u>\$ -</u>	<u>\$ 635,007,213</u>

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

There were no transfers 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 March 31, 2017.

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 Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds:					
U.S. Government and government agencies	\$ 7,054,526	\$ 6,721,005	\$ 1,490,817	\$ 5,563,709	\$ -
States, municipalities and political subdivisions	380,679,544	369,432,200	-	380,679,544	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	192,574,596	170,440,453	-	186,013,975	6,560,621
Commercial mortgage-backed securities	102,191,438	98,741,920	-	100,805,862	1,385,576
Asset-backed securities	284,261,987	284,333,188	-	267,408,142	16,853,845
All other bonds	1,462,324,071	1,417,225,184	-	1,444,635,428	17,688,643
Total bonds	<u>\$ 2,429,086,162</u>	<u>\$ 2,346,893,950</u>	<u>\$ 1,490,817</u>	<u>\$ 2,385,106,660</u>	<u>\$ 42,488,685</u>
Non-affiliated preferred stock	1,011,250	1,000,000	1,011,250	-	-
Non-affiliated common stock	5,957,637	5,957,637	5,957,637	-	-
Equity index call options	14,823,672	14,823,672	-	14,823,672	-
Variable annuity assets (separate accounts)	614,225,904	614,225,904	-	614,225,904	-
Policy loans	57,756,650	57,756,650	-	-	57,756,650
Total financial assets	<u>\$ 3,122,861,275</u>	<u>\$ 3,040,657,813</u>	<u>\$ 8,459,704</u>	<u>\$ 3,014,156,236</u>	<u>\$ 100,245,335</u>

- 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.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	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 [X] N/A []

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/26/2012

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

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

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

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

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

1	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 [X] No []

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

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

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

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

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

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

Statement as of March 31, 2017 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 [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 14.2 If yes, please complete the following:

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []

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

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

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

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

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

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [] No [X]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corp.	54930048Y5YTQDRCSM84	SEC	DS

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

18.2 If no, list exceptions:

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

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

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

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	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	80,902			80,902	
2. Alaska.....	AK	L	25,689			25,689	
3. Arizona.....	AZ	L	342,245			342,245	
4. Arkansas.....	AR	L	43,906			43,906	
5. California.....	CA	L	8,115,165			8,115,165	
6. Colorado.....	CO	L	50,942			50,942	
7. Connecticut.....	CT	L	1,037,542			1,037,542	
8. Delaware.....	DE	L	9,026			9,026	
9. District of Columbia.....	DC	L	11,338			11,338	
10. Florida.....	FL	L	4,761,606			4,761,606	
11. Georgia.....	GA	L	339,524			339,524	
12. Hawaii.....	HI	L	561,881			561,881	
13. Idaho.....	ID	L	214,428			214,428	
14. Illinois.....	IL	L	1,619,850			1,619,850	
15. Indiana.....	IN	L	476,774			476,774	
16. Iowa.....	IA	L	221,264			221,264	
17. Kansas.....	KS	L	140,498			140,498	
18. Kentucky.....	KY	L	367,430			367,430	
19. Louisiana.....	LA	L	98,577			98,577	
20. Maine.....	ME	L	304,019			304,019	
21. Maryland.....	MD	L	290,983			290,983	
22. Massachusetts.....	MA	L	1,431,207			1,431,207	
23. Michigan.....	MI	L	2,501,066			2,501,066	
24. Minnesota.....	MN	L	713,465			713,465	
25. Mississippi.....	MS	L	61,019			61,019	
26. Missouri.....	MO	L	122,284			122,284	
27. Montana.....	MT	L	154,469			154,469	
28. Nebraska.....	NE	L	99,420			99,420	
29. Nevada.....	NV	L	701,845			701,845	
30. New Hampshire.....	NH	L	160,587			160,587	
31. New Jersey.....	NJ	L	2,236,814			2,236,814	
32. New Mexico.....	NM	L	73,742			73,742	
33. New York.....	NY	N	16,433			16,433	
34. North Carolina.....	NC	L	5,277,049			5,277,049	
35. North Dakota.....	ND	L	82,392			82,392	
36. Ohio.....	OH	L	3,851,295			3,851,295	
37. Oklahoma.....	OK	L	50,635			50,635	
38. Oregon.....	OR	L	40,688			40,688	
39. Pennsylvania.....	PA	L	975,940			975,940	
40. Rhode Island.....	RI	L	576,688			576,688	
41. South Carolina.....	SC	L	197,812			197,812	
42. South Dakota.....	SD	L	7,007			7,007	
43. Tennessee.....	TN	L	1,128,301			1,128,301	
44. Texas.....	TX	L	4,430,156			4,430,156	
45. Utah.....	UT	L	1,435,055			1,435,055	
46. Vermont.....	VT	N	39,367			39,367	
47. Virginia.....	VA	L	247,244			247,244	
48. Washington.....	WA	L	673,786			673,786	
49. West Virginia.....	WV	L	20,873			20,873	
50. Wisconsin.....	WI	L	95,065			95,065	
51. Wyoming.....	WY	L	17,738			17,738	
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	38,112	0	0	38,112
59. Subtotal.....	(a).49	XXX	0	46,571,143	0	0	46,571,143
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
95. Totals (Direct Business).....	XXX		0	46,571,143	0	0	46,571,143
96. Plus Reinsurance Assumed.....	XXX						0
97. Totals (All Business).....	XXX		0	46,571,143	0	0	46,571,143
98. Less Reinsurance Ceded.....	XXX						0
99. Totals (All Business) less Reinsurance Ceded.....	XXX		0	46,571,143	0	0	46,571,143

DETAILS OF WRITE-INS

58001. Other Alien.....	XXX			38,112			38,112
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	38,112	0	0	38,112
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	OH	27-1577326	
Mid-Market Capital Partners, LLC	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	
Risiko Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
Neon Management Services Limited	GBR		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Tarian Agency Limited	GBR		

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
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 Designated Activity Company *	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		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI 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		
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	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	16
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)	Is an SCA Filing Required? (Y/N)	*
Members															
			31-1544320		944707	NYSE	American Financial Group, Inc	OH	UIP		Ownership			N	
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-0996797				American Financial Enterprises, Inc	CT	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-6000765				American Premier Underwriters, Inc	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			37-1094159				Cal Coal, Inc	IL	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc	N	
			20-1548213				Magnolia Alabama Holdings, Inc	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			13-6021353				The Owasco River Railway, Inc	NY	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-1236926				PCC Real Estate, Inc	NY	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			76-0080537				PCC Technical Industries, Inc	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-1388401				PCC Maryland Realty Corp	MD	NIA	PCC Technical Industries, Inc	Ownership	100.000	American Financial Group, Inc	N	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-1537928				Penn Towers, Inc	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc	Ownership	66.670	American Financial Group, Inc	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc	Ownership	83.000	American Financial Group, Inc	N	
			23-1707450				Terminal Realty Penn Co	DC	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			98-1073776				GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
			31-1446308				Hangar Acquisition Corp	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
							Premier Lease & Loan Services Insurance Agency, Inc	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
			91-1242743				Premier Lease & Loan Services of Canada, Inc	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
			91-1508644				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
			31-1262960				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-0823725				GAI Holding Bermuda Ltd	BMU	NIA	American Financial Group, Inc	Ownership	69.990	American Financial Group, Inc	N	2
			98-0606803				GAI Holding Bermuda Ltd	BMU	NIA	GAI Australia Pty Ltd	Ownership	30.010	American Financial Group, Inc	N	2
			98-0606803				GAI Indemnity, Ltd	GBR	IA	GAI Holding Bermuda Ltd	Ownership	100.000	American Financial Group, Inc	N	
			98-0556144				Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd	Ownership	100.000	American Financial Group, Inc	N	

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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	16
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)	Is an SCA Filing Required? (Y/N)	*
			98-0412245				Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Marketform Hong Kong Limited.....	HKG.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			98-0431601				Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Tarian Agency Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			06-1356481				Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	1.....
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			34-1947042				QQA Agency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			31-1395344				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
0084	Inc.	63312	13-1935920				Great American Life Insurance Company.....	OH.....	UDP.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
0084	Inc.	93661	31-1021738				Annuity Investors Life Insurance Company.....	OH.....	RE.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							Bay Bridge Marina Hemingway's Restaurant, LLC	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	N	
			27-4078277				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	N	
			27-0513333				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc.....	Y	
			20-1246122				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			81-3737639				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	50.000	American Financial Group, Inc.....	N	2.....
			47-5618395				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	50.000	American Financial Group, Inc.....	N	2.....
			47-5618395				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			20-4604276				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N	2.....
			45-5565693				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N	2.....
			45-5565693				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc.....	Y	
			31-1391777				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N	2.....
			45-1144095				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N	2.....
			45-1144095				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			26-3260520				Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
0084	Inc.	67083	45-0252531				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			52-2179330				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			42-1575938				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			27-3062314				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
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.....	N	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	100.000	American Financial Group, Inc.....	N	
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0084	Inc.	23418	AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	15380	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	23426	30-0571535				Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	Inc.	22179	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	43753	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	Y	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							El Aguila, Compañía de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Financidora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	3
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
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.	N	
0084	Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	N	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			34-1607394				National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	5
0084	Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	Inc.	41106	95-3623282				Triumph Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	Y	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

Q13.3

Aster Explanation

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

Statement as of March 31, 2017 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:



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Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	113,068	91,568	21,500	21,500
2597. Summary of remaining write-ins for Line 25.....	113,068	91,568	21,500	21,500

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....			.213
08.397. Summary of remaining write-ins for Line 8.3.....	0	0	.213

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	10,991,476	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		8,469,500
2.2 Additional investment made after acquisition.....		2,529,570
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.....	21,404	7,594
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).....	10,970,072	10,991,476
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	10,970,072	10,991,476

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,312,763,262	2,286,152,264
2. Cost of bonds and stocks acquired.....	134,164,072	403,906,563
3. Accrual of discount.....	1,912,406	9,096,086
4. Unrealized valuation increase (decrease).....	537,118	573,140
5. Total gain (loss) on disposals.....	347,656	4,027,541
6. Deduct consideration for bonds and stocks disposed of.....	95,217,442	387,674,186
7. Deduct amortization of premium.....	492,308	2,850,765
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	163,172	467,380
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,353,851,592	2,312,763,262
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,353,851,592	2,312,763,262

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,607,236,369	165,339,832	180,540,399	1,030,927	1,593,066,729			1,607,236,369
2. NAIC 2 (a).....	699,747,783	59,690,300	12,850,966	404,940	746,992,057			699,747,783
3. NAIC 3 (a).....	37,430,767		1,180,393	84,350	36,334,724			37,430,767
4. NAIC 4 (a).....	6,117,518		1,133	65,958	6,182,343			6,117,518
5. NAIC 5 (a).....	1,166,144			(168,347)	997,797			1,166,144
6. NAIC 6 (a).....	208,480			(8,687)	199,793			208,480
7. Total Bonds.....	2,351,907,061	225,030,132	194,572,891	1,409,141	2,383,773,443	0	0	2,351,907,061
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....	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	0	0	1,000,000
15. Total Bonds and Preferred Stock.....	2,352,907,061	225,030,132	194,572,891	1,409,141	2,384,773,443	0	0	2,352,907,061

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....36,879,489; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....36,879,489	.....XXX.....	.....36,879,489	.....30,263	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....45,716,534	.....33,207,439
2. Cost of short-term investments acquired.....	.....90,866,060	.....376,088,315
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....99,703,105	.....363,579,220
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).....	.....36,879,489	.....45,716,534
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....36,879,489	.....45,716,534

Statement as of March 31, 2017 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).....	13,410,710
2. Cost paid/(consideration received) on additions.....	2,263,094
3. Unrealized valuation increase/(decrease).....	1,537,381
4. Total gain (loss) on termination recognized.....	
5. Considerations received/(paid) on terminations.....	
6. Amortization.....	(2,387,513)
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).....	14,823,672
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>14,823,672</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

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

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

Statement as of March 31, 2017 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.....	14,823,672
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____
3.	Total (Line 1 plus Line 2).....	<u>14,823,672</u>
4.	Part D, Section 1, Column 5.....	14,823,672
5.	Part D, Section 1, Column 6.....	_____
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	14,823,672
8.	Part B, Section 1, Column 13.....	_____
9.	Total (Line 7 plus Line 8).....	<u>14,823,672</u>
10.	Part D, Section 1, Column 8.....	14,823,672
11.	Part D, Section 1, Column 9.....	_____
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	_____
14.	Part B, Section 1, Column 20.....	_____
15.	Part D, Section 1, Column 11.....	_____
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**Sch. E - Verification
NONE**

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

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

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

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

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

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

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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										
914729	ST 6 UNIV OF N TX REF B 3.757 04/15/2031		01/06/2017	BARCLAYS CAPITAL		2,270,000	2,270,000		1FE	
914805	FA 9 UNIV OF PITTSBURGH A 3.646 09/15/2036		01/06/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							4,270,000	4,270,000	0 .XXX
Bonds - Industrial and Miscellaneous										
03076K	AA 6 AMERIS BANCORP 5.75 03/15/2027		03/08/2017	STEPHENS		1,000,000	1,000,000		2FE	
04685A	2B 6 ATHENE GLOBAL FUNDING 4.00 01/25/2022		01/18/2017	DEUTSCHE BANK		3,998,760	4,000,000		1FE	
05618M	AW 4 BABS 2014-3A B2R CLO MEZ 3.71 01/15/26		01/06/2017	MORGAN STANLEY		2,000,000	2,000,000		1FE	
06051G	GC 7 BANK OF AMER CRP L 4.183 11/25/2027		01/17/2017	BANC OF AMERICA SECURITIES		2,006,160	2,000,000	12,781	2FE	
06051G	GC 7 BANK OF AMER CRP L 4.183 11/25/2027		01/19/2017	MORGAN STANLEY		1,976,740	2,000,000	13,711	2FE	
066836	AB 3 BAPTIST HEALTH 2017 4.342 11/15/2041		01/10/2017	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE	
06738E	AU 9 BARCLAYS PLC 4.337 01/10/2028	C	01/03/2017	BARCLAYS CAPITAL		3,000,000	3,000,000		2FE	
07384M	S7 8 BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		01/27/2017	CS FIRST BOSTON		801,570	798,089	2,335	1FM	
08179C	AE 1 BSP 2017-11A A2A CLO MEZ FLT 04/15/2029	C	03/27/2017	JP MORGAN SECURITIES INC		800,000	800,000		1FE	
08179C	AG 6 BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029	C	03/27/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE	
11134L	AG 4 BROADCOM CRP / FIN 3.875 01/15/2027		01/11/2017	DEUTSCHE BANK		2,986,740	3,000,000		2FE	
11271R	AA 7 BROOKFIELD FINANCE LLC 4.00 04/01/2024		03/07/2017	DEUTSCHE BANK		997,420	1,000,000		1FE	
12479R	AD 9 CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		03/30/2017	CS FIRST BOSTON		999,710	1,000,000		1FE	
12669F	V8 3 CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		01/27/2017	CS FIRST BOSTON		598,310	597,389	1,496	1Z	
14040H	BK 0 CAPITAL ONE FINL 3.75 07/28/2026		01/19/2017	CITIGROUP		1,930,480	2,000,000	36,667	2FE	
14310G	AC 4 CGMS 2013-3A A2A CLO MEZ FLT 07/15/2025		01/20/2017	BANC OF AMERICA SECURITIES		1,000,313	1,000,000	572	1FE	
15672A	AA 0 CERB 2017-1A A CLO SSNR FLT 04/15/2027	C	03/30/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE	
17252M	AN 0 CINTAS CORP NO.2 3.70 04/01/2027		03/09/2017	JP MORGAN SECURITIES INC		996,160	1,000,000		2FE	
172967	KU 4 CITIGROUP INC 4.125 07/25/2028		01/17/2017	CITIGROUP		1,985,680	2,000,000	40,104	2FE	
21684A	AF 3 COOPERATIEVE RABOBANK 3.75 07/21/2026	C	01/19/2017	JP MORGAN SECURITIES INC		971,480	1,000,000	313	1FE	
225401	AC 2 CREDIT SUISSE 4.282 01/09/2028	C	01/04/2017	CS FIRST BOSTON		2,000,000	2,000,000		2FE	
229899	AB 5 CULLEN/FROST 4.50 03/17/2027		03/10/2017	GOLDMAN SACHS		1,995,540	2,000,000		2FE	
233851	CU 6 DAIMLER FINANCE 3.45 01/06/2027		01/03/2017	JP MORGAN SECURITIES INC		1,991,960	2,000,000		1FE	
254709	AM 0 DISCOVER FIN SVS 4.10 02/09/2027		02/06/2017	BANC OF AMERICA SECURITIES		2,997,330	3,000,000		2FE	
292480	AK 6 ENABLE MIDSTREAM 4.40 03/15/2027		03/06/2017	CITIGROUP		996,150	1,000,000		2FE	
299897	AC 2 EVERETT SPINCO 4.75 04/15/2027		03/13/2017	BANC OF AMERICA SECURITIES		1,997,880	2,000,000		2FE	
34960F	AU 7 FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26	C	03/28/2017	NATIXIS		1,000,000	1,000,000		1FE	
36242D	FS 7 GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		01/27/2017	CS FIRST BOSTON		974,159	969,031	2,677	1FM	
38145G	AH 3 GOLDMAN SACHS GROUP 3.50 11/16/2026		01/19/2017	GOLDMAN SACHS		1,931,740	2,000,000	13,222	1FE	
38174V	AA 9 GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29		02/16/2017	NATIXIS		2,000,000	2,000,000		1FE	
404280	BH 1 HSBC HOLDINGS 4.375 11/23/2026	C	01/19/2017	MORGAN STANLEY		1,995,620	2,000,000	14,826	1FE	
404280	BK 4 HSBC HOLDINGS 4.041 03/13/2028	C	03/06/2017	HSBC SECURITIES		1,000,000	1,000,000		1FE	
410495	AA 3 HANMI BANK 5.45 03/30/2027		03/16/2017	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000		2FE	
41165G	AR 0 HARV7 7A AFR CLO SSNR 2.9272 11/18/26		02/09/2017	MIZUHO SEC USA		1,000,000	1,000,000		1FE	
436893	AA 9 HOME BANCSHARES 5.625 04/15/2027		03/30/2017	RBC CAPITAL MARKETS		1,999,940	2,000,000		2FE	
44106M	AW 2 HOSPITALITY PROP 4.95 02/15/2027		01/10/2017	CITIGROUP		1,979,080	2,000,000		2FE	
456837	AH 6 ING GROEP NV 3.95 03/29/2027	C	03/21/2017	JP MORGAN SECURITIES INC		1,997,380	2,000,000		1FE	
46620J	AA 9 HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		03/15/2017	BARCLAYS CAPITAL		499,614	500,000		1FE	
46625H	RX 0 JPMORGAN CHASE 3.625 12/01/2027		01/17/2017	CITIGROUP		1,942,740	2,000,000	12,889	2FE	
46625H	RY 8 JPMORGAN CHASE 3.782 02/01/2028		01/25/2017	JP MORGAN SECURITIES INC		3,000,000	3,000,000		1FE	
470473	AH 2 JTWN 2014-5A B2R CLO MEZ 3.84 01/17/2027	C	03/24/2017	BANC OF AMERICA SECURITIES		1,200,000	1,200,000		1FE	
47233J	AG 3 JEFFERIES GROUP 4.85 01/15/2027		01/09/2017	JEFFERIES & CO		4,970,300	5,000,000		2FE	
532621	AS 8 LROCK 2014-2A B2R CLO MEZ 3.6472 04/26		01/10/2017	CS FIRST BOSTON		2,000,000	2,000,000		1FE	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
56501R AE 6	MANULIFE FIN CORP 4.061 02/24/2032.....		02/21/2017.....	JP MORGAN SECURITIES INC.....		2,000,000	2,000,000		2FE.....
589400 AB 6	MERCURY GEN CORP 4.40 03/15/2027.....		03/01/2017.....	BANC OF AMERICA SECURITIES.....		4,992,350	5,000,000		2FE.....
61746B EF 9	MORGAN STANLEY 3.625 01/20/2027.....		01/17/2017.....	MORGAN STANLEY.....		1,979,980	2,000,000		1FE.....
6325C0 DJ 7	NATL AUSTRALIA BANK 3.50 01/10/2027.....	C.....	01/04/2017.....	MORGAN STANLEY.....		4,995,000	5,000,000		1FE.....
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26.....		02/08/2017.....	JEFFERIES & CO.....		2,000,000	2,000,000		1FE.....
64128X AG 5	NEUBERGER BERMAN 4.50 03/15/2027.....		03/09/2017.....	JP MORGAN SECURITIES INC.....		992,050	1,000,000		2FE.....
655664 AS 9	NORDSTROM INC 4.00 03/15/2027.....		03/06/2017.....	BANC OF AMERICA SECURITIES.....		996,240	1,000,000		2FE.....
66859N AH 5	WOODS 2014-11A B2R CLO MEZ 3.6898 04/25.....	C.....	03/16/2017.....	GOLDMAN SACHS.....		1,000,000	1,000,000		1FE.....
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26.....		01/06/2017.....	MORGAN STANLEY.....		1,400,000	1,400,000		1FE.....
67515E AL 0	OCTR 2014-5A A3R CLO SSNR 3.14 10/13/26.....		03/09/2017.....	NOMURA SECURITIES INTL.....		1,000,000	1,000,000		1FE.....
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24.....	C.....	02/21/2017.....	NOMURA SECURITIES INTL.....		2,000,000	2,000,000		1FE.....
681936 BK 5	OMEGA HEALTHCARE 4.75 01/15/2028.....		03/28/2017.....	JP MORGAN SECURITIES INC.....		989,780	1,000,000		2FE.....
709599 AX 2	PENSKE TRUCK LEASING 4.20 04/01/2027.....		03/13/2017.....	BANC OF AMERICA SECURITIES.....		998,610	1,000,000		2FE.....
71951Q AA 0	PHYSICIANS REALTY LP 4.30 03/15/2027.....		03/02/2017.....	JP MORGAN SECURITIES INC.....		2,990,310	3,000,000		2FE.....
74432Q AH 8	PRUDENTIAL FIN MTNC 5.40 06/13/2035.....		02/02/2017.....	BARCLAYS CAPITAL.....		1,128,610	1,000,000	8,100	1FE.....
81881U AN 7	SHACK 2013-4A B2R CLO MEZ 3.476 01/13/25.....	C.....	03/24/2017.....	CITIGROUP.....		1,500,000	1,500,000		1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....		01/20/2017.....	DEUTSCHE BANK.....		2,599,778	2,600,000		1FE.....
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034.....		01/27/2017.....	CS FIRST BOSTON.....		1,753,128	1,746,070	4,687	1FM.....
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071.....		02/09/2017.....	NATIXIS.....		999,499	1,000,000		1FE.....
878237 AH 9	TECH DATA CORP 4.95 02/15/2027.....		01/24/2017.....	BANC OF AMERICA SECURITIES.....		998,330	1,000,000		2FE.....
883203 BX 8	TEXTRON INC 3.65 03/15/2027.....		02/27/2017.....	BANC OF AMERICA SECURITIES.....		1,997,480	2,000,000		2FE.....
90351D AB 3	UBS GROUP FUNDING 4.125 09/24/2025.....	C.....	01/26/2017.....	UBS WARBURG.....		2,014,980	2,000,000	29,104	1FE.....
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026.....	C.....	01/19/2017.....	HSBC SECURITIES.....		2,013,960	2,000,000	22,688	1FE.....
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028.....	C.....	03/16/2017.....	UBS WARBURG.....		2,000,000	2,000,000		1FE.....
92277G AL 1	VENTAS REALTY LP 3.85 04/01/2027.....		03/22/2017.....	BANC OF AMERICA SECURITIES.....		1,983,920	2,000,000		2FE.....
92343V DY 7	VERIZON COMM INC 4.125 03/16/2027.....		03/13/2017.....	MORGAN STANLEY.....		992,560	1,000,000		2FE.....
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027.....		01/17/2017.....	JP MORGAN SECURITIES INC.....		2,061,800	2,000,000	42,522	1FE.....
98310W AN 8	WYNDHAM WORLDWIDE 4.50 04/01/2027.....		03/16/2017.....	JP MORGAN SECURITIES INC.....		997,750	1,000,000		2FE.....
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026.....		01/13/2017.....	BNP PARIBAS.....		1,999,000	2,000,000	319	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					129,894,072	130,110,579	259,012	XXX.....
8399997	Total - Bonds - Part 3.....					134,164,072	134,380,579	259,012	XXX.....
8399999	Total - Bonds.....					134,164,072	134,380,579	259,012	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					134,164,072	XXX	259,012	XXX.....

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

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S	RS 1		03/25/2017	MBS Paydown		175	175	175	173		(0)		(0)		175			0	2	05/01/2031	1
31406J	2L 6		03/25/2017	MBS Paydown		238	238	242	200		(0)		(0)		238			0	2	01/01/2035	1
63252F	AA 7		03/01/2017	Sinking Fund Redemption		112,208	112,208	119,616	113,538		(144)		(144)		112,208			0	4,769	09/01/2019	1FE
690353	RX 7		02/27/2017	Sinking Fund Redemption		45,470	45,470	45,470	45,470				0		45,470			0		02/27/2027	1
690353	XM 4		03/15/2017	Sinking Fund Redemption		28,571	28,571	28,571	28,571				0		28,571			0	256	12/15/2030	1
0599999	Total - Bonds - U.S. Government					186,663	186,663	194,075	187,952	0	(144)	0	(144)	0	186,663	0	0	0	5,029	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
442331	QM 9		03/01/2017	Sinking Fund Redemption		20,000	20,000	24,467	23,800		(3,800)		(3,800)		20,000			0	629	03/01/2032	1FE
549187	6N 7		02/15/2017	Call		260,000	260,000	266,926	260,114		(114)		(114)		260,000			0	12,863	02/15/2018	1FE
549187	6N 7		02/15/2017	Sinking Fund Redemption		230,000	230,000	236,127	230,101		(101)		(101)		230,000			0		02/15/2018	1FE
645019	3P 3		02/15/2017	Maturity		491,163	491,163	504,233	491,416		(253)		(253)		491,163			0	17,191	02/15/2017	1FE
981305	SA 4		01/01/2017	Sinking Fund Redemption		35,000	35,000	37,220	36,656		(1,656)		(1,656)		35,000			0	1,094	01/01/2028	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					1,036,163	1,036,163	1,068,974	1,042,087	0	(5,924)	0	(5,924)	0	1,036,163	0	0	0	31,776	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333	CA 3		03/01/2017	MBS Paydown		61,161	61,161	61,161	61,161				0		61,161			0	295	02/01/2042	1FE
130333	CB 1		03/01/2017	MBS Paydown		62,104	62,104	61,949	61,972		68		68		62,104			0	230	02/01/2042	1FE
31395X	3F 0		03/15/2017	MBS Paydown		25,920	25,920	25,288	25,762		96		96		25,920			0	239	10/15/2034	1
34074M	JB 8		03/01/2017	MBS Paydown		61,567	61,567	61,567	61,567				0		61,567			0	263	07/01/2041	1FE
34074M	JC 6		03/01/2017	MBS Paydown		66,691	66,691	66,691	66,691				0		66,691			0	325	07/01/2041	1FE
462467	NW 7		03/01/2017	Partial Call		10,000	10,000	10,000	10,000				0		10,000			0	60	02/01/2042	1FE
49130T	PS 9		03/01/2017	Partial Call		80,000	80,000	80,000	80,000				0		80,000			0	363	11/01/2041	1FE
49130T	PT 7		03/01/2017	Partial Call		85,000	85,000	85,000	85,000				0		85,000			0	450	11/01/2041	1FE
57586N	UR 0		03/15/2017	MBS Paydown		3,576	3,576	3,591	3,589		1		1		3,576			0	26	01/15/2046	1FE
647200	4S 0		03/01/2017	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	130	09/01/2040	1FE
64972C	BD 4		03/15/2017	MBS Paydown		6,618	6,618	6,618	6,618				0		6,618			0	34	06/15/2036	1FE
658207	MA 0		01/01/2017	Sinking Fund Redemption		25,000	25,000	25,000	25,000				0		25,000			0	500	01/01/2030	1FE
658207	MA 0		02/01/2017	Partial Call		20,000	20,000	20,000	20,000				0		20,000			0	402	01/01/2030	1FE
677377	2P 7		03/01/2017	Partial Call		85,000	85,000	85,000	85,000		(0)		(0)		85,000			0	342	11/01/2041	1FE
686087	MP 9		03/30/2017	Partial Call		90,000	90,000	90,000	90,000				0		90,000			0	1,349	07/01/2033	1FE
76221T	AL 3		01/01/2017	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	375	10/01/2028	1FE
882750	NE 8		03/01/2017	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	361	07/01/2041	1FE
88275F	NU 9		03/01/2017	Partial Call		15,000	15,000	15,000	15,011		(11)		(11)		15,000			0	82	09/01/2039	1FE

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		01/20/2017	Sinking Fund Redemption.....		45,000	45,000	45,000	45,000				0		45,000			0	1,013	07/20/2036	1FE.....
92812Q W5 2	VA ST HSG DEV E 4.154 03/01/2022.....		03/01/2017	Call.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	20,770	03/01/2022	1FE.....
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043.....		03/25/2017	MBS Paydown.....		14,313	14,313	14,313	14,313				0		14,313			0	104	12/25/2043	1FE.....
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037.....		03/25/2017	MBS Paydown.....		45,909	45,909	45,909	45,909				0		45,909			0	265	10/25/2037	1FE.....
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		03/25/2017	MBS Paydown.....		64,551	64,551	64,551	64,551				0		64,551			0	313	06/25/2041	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		03/25/2017	MBS Paydown.....		64,060	64,060	64,060	64,059				0		64,060			0	320	08/25/2042	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,011,470	2,011,470	2,010,698	2,011,202	0	155	0	155	0	2,011,470	0	0	0	28,609	XXX	XXX

Bonds - Industrial and Miscellaneous

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00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028.....		01/15/2017	Sinking Fund Redemption.....		54,516	54,516	57,056	56,029		(8)		(8)		54,516			0	1,565	01/15/2028	1FE.....
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		03/27/2017	MBS Paydown.....		58,386	58,386	52,037	52,788		748		748		58,386			0	76	07/27/2057	1FE.....
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....		03/15/2017	MBS Paydown.....		134,407	134,407	134,407	134,407				0		134,407			0	788	12/15/2042	1FE.....
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		03/15/2017	MBS Paydown.....		43,533	43,533	42,242	42,324		39		39		43,533			0	212	06/15/2044	1FE.....
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		03/01/2017	Sinking Fund Redemption.....		36,616	36,616	36,616	36,616				0		36,616			0	219	11/01/2017	1FE.....
002824 BL 3	ABBOTT LABS 3.25 04/15/2023.....		03/22/2017	Consent Fee.....		5,000							0		5,000			0		04/15/2023	2FE.....
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		03/25/2017	MBS Paydown.....		4,042	4,042	3,782	3,774		(697)		(697)		4,042			0	24	06/25/2035	1FM.....
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027.....		03/22/2017	Sinking Fund Redemption.....		47,367	47,367	47,367	47,367				0		47,367			0	853	09/22/2027	1FE.....
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.....		01/15/2017	Sinking Fund Redemption.....		37,937	37,937	37,937	37,937				0		37,937			0	939	01/15/2023	2FE.....
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		03/25/2017	MBS Paydown.....		8,332	8,332	6,249	5,370		263		263		8,332			0	13	10/25/2046	1FM.....
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		03/17/2017	MBS Paydown.....		4,087	4,087	4,087	4,086		(0)		(0)		4,087			0	26	10/17/2036	1FE.....
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		03/17/2017	MBS Paydown.....		13,958	13,958	14,080	14,064		(1)		(1)		13,958			0	86	12/17/2036	1FE.....
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		03/17/2017	MBS Paydown.....		11,218	11,218	11,218	11,212		(0)		(0)		11,218			0	65	04/17/2052	1FE.....
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		03/17/2017	MBS Paydown.....		2,094	2,094	2,094	2,094		(0)		(0)		2,094			0	13	10/17/2045	1FE.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		03/26/2017	MBS Paydown.....		32,411	32,411	31,681	31,739		448		448		32,411			0	223	06/26/2035	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		03/26/2017	MBS Paydown.....		164,766	164,766	154,880	161,520		4,312		4,312		164,766			0	1,236	11/26/2036	1FM.....
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		03/26/2017	MBS Paydown.....		36,662	36,662	36,112	36,378		(11)		(11)		36,662			0	345	03/26/2036	1FM.....
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37		03/26/2017	MBS Paydown.....		385,893	385,893	372,869	382,677		428		428		385,893			0	5,855	02/26/2037	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		03/26/2017	MBS Paydown.....		35,630	35,630	33,760	34,343				(34)		35,630			.0	357	10/26/2035	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2017	MBS Paydown.....		5,034	5,034	4,262	4,347				(71)		5,034			.0	33	06/26/2037	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2017	Pass-Through Loss.....								0						.0		06/26/2037	1FM.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		03/26/2017	MBS Paydown.....		101,969	101,969	89,733	93,533				4,842		101,969			.0	395	01/26/2036	1FM.....
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		03/17/2017	MBS Paydown.....		712,145	712,145	670,549	707,876				(2,649)		712,145			.0	8,617	07/17/2040	1FM.....
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		03/26/2017	MBS Paydown.....		185,608	185,608	169,599	179,042				1,843		185,608			.0	1,118	12/26/2037	1FM.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		03/26/2017	MBS Paydown.....		90,193	90,193	83,880	93,336				(2,875)		90,193			.0	389	05/26/2036	1FM.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		03/26/2017	MBS Paydown.....		188,101	188,101	165,528	170,367				7,664		188,101			.0	970	11/26/2035	1FM.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		03/20/2017	MBS Paydown.....		44,345	44,345	36,640	39,121				(1,142)		44,345			.0	.68	11/20/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2017	MBS Paydown.....		85,515	85,515	62,556	56,460				5,375		85,515			.0	459	03/25/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2017	Pass-Through Loss.....								(28)						.0		03/25/2036	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		03/25/2017	MBS Paydown.....		13,493	13,493	10,940	9,854				(1,837)		13,493			.0	.25	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		03/25/2017	Pass-Through Loss.....			4,432	3,593										.0		05/25/2035	1FM.....
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		03/25/2017	MBS Paydown.....		45,152	45,152	43,657	43,784				480		45,152			.0	258	02/25/2035	1FM.....
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		03/25/2017	MBS Paydown.....		39,508	39,508	38,471	38,564				325		39,508			.0	226	02/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		03/25/2017	MBS Paydown.....		4,853	4,853	4,669	4,144				(150)		4,853			.0	.67	09/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		03/25/2017	Pass-Through Loss.....			166	3,543					(303)					.0		09/25/2035	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		03/25/2017	MBS Paydown.....		10,658	10,658	9,366	9,475				(3,153)		10,658			.0	.56	10/25/2035	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		03/25/2017	Pass-Through Loss.....			.77											.0		10/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2017	MBS Paydown.....		3,654	3,654	3,371	3,538				(57)		3,654			.0	.18	11/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2017	Pass-Through Loss.....			.237											.0		11/25/2035	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037...		03/25/2017	MBS Paydown.....		8,617	8,617	8,187	5,969				135		8,617			.0	.74	01/25/2037	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037...		03/25/2017	Pass-Through Loss.....			.954	.906										.0		01/25/2037	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2017	MBS Paydown.....		.796	.796	.756	.584				.12		.796			.0	.6	10/25/2036	1FM.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2017	Pass-Through Loss.....			227	215					0					0		10/25/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2017	MBS Paydown.....		76,642	76,642	68,651	68,536		186		186		76,642			0	384	05/20/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2017	Pass-Through Loss.....			4,124						0					0		05/20/2036	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		02/25/2017	MBS Paydown.....		3,024	3,024	2,644	2,303		(86)		(86)		3,024			0	17	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		02/25/2017	Pass-Through Loss.....			392	343					0					0		05/25/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		03/26/2017	MBS Paydown.....		99,250	99,250	94,287	97,762		(264)		(264)		99,250			0	944	08/26/2037	1FM.....
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		02/26/2017	MBS Paydown.....		74,259	74,259	72,867	73,872		387		387		74,259			0	542	10/26/2036	1FM.....
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		03/24/2017	MBS Paydown.....		1,428,643	1,428,643	1,455,257	1,422,886		1,304		1,304		1,428,643			0	11,237	02/24/2051	1FE.....
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		03/24/2017	MBS Paydown.....		182,328	182,328	177,037	180,796		(169)		(169)		182,328			0	1,403	12/24/2049	1FE.....
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		01/15/2017	MBS Paydown.....		1,036,695	1,036,695	980,300	1,030,759		5,936		5,936		1,036,695			0	4,836	06/15/2049	1FE.....
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		03/15/2017	MBS Paydown.....		1,271,913	1,271,913	1,202,356	1,265,706		997		997		1,271,913			0	11,625	05/15/2046	1FE.....
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037...		03/26/2017	MBS Paydown.....		241,389	241,389	225,095	234,945		5,908		5,908		241,389			0	2,375	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037...		03/26/2017	Pass-Through Loss.....			23,401						(24,381)					0		08/26/2037	1FM.....
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		03/26/2017	MBS Paydown.....		75,871	75,871	73,760	73,843		15		15		75,871			0	386	07/26/2035	1FM.....
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		03/17/2017	MBS Paydown.....		129,423	129,423	119,095	128,466		795		795		129,423			0	1,801	07/17/2040	1FM.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		03/25/2017	MBS Paydown.....		29,502	29,502	29,631			81		81		29,502			0	93	07/25/2034	1FM.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033..		03/25/2017	MBS Paydown.....		34,672	34,672	35,041	34,899		121		121		34,672			0	340	09/25/2033	1FM.....
09751W AA 9	BOLDINI LTD 3.6 07/19/35.....	C	01/19/2017	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...		03/15/2017	MBS Paydown.....		7,854	7,854	7,851	7,853		0		0		7,854			0	74	11/15/2039	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	C	03/25/2017	MBS Paydown.....		12,500	12,500	12,215	12,236		13		13		12,500			0	72	10/25/2027	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	C	03/25/2017	MBS Paydown.....		25,000	25,000	24,250	24,301		32		32		25,000			0	140	03/27/2028	1FE.....
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51		03/17/2017	MBS Paydown.....		4,497,924	4,497,924	3,890,486	4,482,309		15,615		15,615		4,497,924			0	39,444	03/17/2051	1FE.....
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		01/19/2017	MBS Paydown.....		11,962	11,962	12,926	12,070		(116)		(116)		11,962			0	60	02/19/2051	3AM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2017	MBS Paydown.....		28,200	28,200	27,588	16,730		3,737		3,737		28,200			0	165	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2017	Pass-Through Loss.....			12,958	12,676					0					0		06/20/2036	1FM.....
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024		02/27/2017	MBS Paydown.....		1,000,000	1,000,000	996,200	998,231		1,769		1,769		1,000,000			0	8,275	11/27/2024	1Z.....
12549F AS 8	CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024		02/27/2017	MBS Paydown.....		500,000	500,000	500,000	500,000				0		500,000			0	6,763	11/27/2024	1Z.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26		01/17/2017	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000		0	0	8,570	10/17/2026	1FE.....
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		03/18/2017	MBS Paydown.....		56,667	56,667	56,646	56,652		1		1		56,667		0	0	290	06/18/2028	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2017	MBS Paydown.....		14,778	14,778	14,777	14,777		0		0		14,778		0	0	90	11/18/2028	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2017	MBS Paydown.....		95,455	95,455	93,333	93,463		64		64		95,455		0	0	537	10/18/2029	1FE.....
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49		01/11/2017	MBS Paydown.....		1,064,512	1,064,512	995,080	1,061,981		2,531		2,531		1,064,512		0	0	4,917	12/11/2049	1FE.....
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		03/15/2017	MBS Paydown.....		391,595	391,595	330,944	387,241		(3,411)		(3,411)		391,595		0	0	3,007	09/15/2040	1FE.....
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		03/26/2017	MBS Paydown.....		4,630	4,630	4,630	4,630				0		4,630		0	0	43	01/26/2036	1FM.....
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		03/26/2017	MBS Paydown.....		96,248	96,248	96,248	95,859		44		44		96,248		0	0	763	10/26/2035	1FM.....
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		03/26/2017	Pass-Through Loss.....			12,205	7,708			(0)		(0)				0	0		10/26/2035	1FM.....
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		03/26/2017	MBS Paydown.....		17,498	17,498	17,498	17,432		12		12		17,498		0	0	143	11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2017	Pass-Through Loss.....			2,249	421			(0)		(0)				0	0		11/26/2035	1FM.....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		03/26/2017	MBS Paydown.....		26,410	26,410	26,410	26,309		5		5		26,410		0	0	177	09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2017	Pass-Through Loss.....			51	27					0				0	0		09/26/2035	1FM.....
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35		03/26/2017	MBS Paydown.....		250,776	250,776	250,776	250,776				0		250,776		0	0	2,283	10/26/2035	1FM.....
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36		03/26/2017	MBS Paydown.....		16,877	16,877	16,877	16,816		7		7		16,877		0	0	104	01/26/2036	1FM.....
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35		03/26/2017	MBS Paydown.....		51,663	51,663	51,663	51,494		48		48		51,663		0	0	424	04/26/2035	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2017	MBS Paydown.....		6,168	6,168	4,151	4,215		29		29		6,168		0	0	68	09/26/2037	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2017	Pass-Through Loss.....			389	262					0				0	0		09/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		03/26/2017	MBS Paydown.....		19,936	19,936	19,936	19,809		38		38		19,936		0	0	221	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2017	Pass-Through Loss.....			6,067				(16)		(16)				0	0		07/26/2037	1FM.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2017	MBS Paydown.....		46,298	46,298	46,298	46,128		8		8		46,298		0	0	415	11/26/2035	1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2017	Pass-Through Loss.....			8,510	5,031					0				0	0		11/26/2035	1FM.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		03/26/2017	MBS Paydown.....		59,381	59,381	59,381	59,188		2		2		59,381		0	0	480	09/26/2035	1FM.....
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		03/26/2017	Pass-Through Loss.....			6,970	4,011					0				0	0		09/26/2035	1FM.....

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Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36...		03/26/2017	MBS Paydown.....		14,533	14,533	10,128	13,021		.744		.744		14,533			.0	137	12/26/2036	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36...		03/26/2017	Pass-Through Loss.....			.401				.1		.1					.0		12/26/2036	1FM.....
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		03/26/2017	MBS Paydown.....		33,492	33,492	33,492	11,492		22,000		22,000		33,492			.0	231	08/26/2035	1FM.....
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....		03/26/2017	MBS Paydown.....		33,868	33,868	33,868	33,868				.0		33,868			.0	444	08/26/2035	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....		03/26/2017	MBS Paydown.....		66,922	66,922	66,922	66,730		.13		.13		66,922			.0	679	02/26/2035	1FM.....
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....		03/26/2017	MBS Paydown.....		8,161	8,161	8,161	8,138		.8		.8		8,161			.0	.92	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		03/26/2017	Pass-Through Loss.....			.114	.114			(.0)		(.0)					.0		01/26/2036	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2017	MBS Paydown.....		22,100	22,100	22,100	22,100				.0		22,100			.0	170	06/26/2037	1FM.....
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....		03/26/2017	Pass-Through Loss.....			3,525	2,869			(13)		(13)					.0		06/26/2037	1FM.....
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37.....		03/26/2017	MBS Paydown.....		26,004	26,004	26,004	25,869		(73)		(73)		26,004			.0	163	04/26/2037	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		02/26/2017	MBS Paydown.....		22,013	22,013	22,018	21,134		191		191		22,013			.0	133	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....		03/26/2017	Pass-Through Loss.....			7,325	7,298			(4)		(4)					.0		02/26/2036	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2017	MBS Paydown.....		38,804	38,804	38,804	37,020		478		478		38,804			.0	.33	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2017	MBS Paydown.....		41,559	41,559	41,559	41,559		(10)		(10)		41,559			.0	177	03/26/2037	1FM.....
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		03/26/2017	MBS Paydown.....		78,966	78,966	78,966	78,739		.17		.17		78,966			.0	565	03/26/2036	1FM.....
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		03/26/2017	MBS Paydown.....		135,549	135,549	135,549	135,146		.64		.64		135,549			.0	1,752	08/26/2035	1FM.....
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		03/26/2017	Pass-Through Loss.....			.3				(8,089)		(8,089)					.0		06/26/2036	1FM.....
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49.....		02/16/2017	MBS Paydown.....		2,558,094	2,558,094	2,441,381	2,548,494		9,600		9,600		2,558,094			.0	19,072	04/16/2049	1FE.....
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		03/15/2017	MBS Paydown.....		422,169	422,169	397,697	422,860		1,253		1,253		422,169			.0	4,483	09/15/2039	1FE.....
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		03/25/2017	MBS Paydown.....		63,904	63,904	59,750	60,079		1,412		1,412		63,904			.0	300	03/25/2043	1FM.....
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		03/25/2017	MBS Paydown.....		25,651	25,651	23,967	24,085		(439)		(439)		25,651			.0	120	04/25/2043	1FM.....
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		03/27/2017	MBS Paydown.....		246,421	246,421	233,869	242,167		1,773		1,773		246,421			.0	336	12/27/2036	1FM.....
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		03/25/2017	MBS Paydown.....		50,768	50,768	48,928	49,046		(1,772)		(1,772)		50,768			.0	352	08/25/2043	1FM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....		03/10/2017	Sinking Fund Redemption.....		19,017	19,017	19,017	19,017				.0		19,017			.0	168	01/11/2027	2FE.....
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		03/20/2017	MBS Paydown.....		14,264	14,264	12,412	12,393		.46		.46		14,264			.0	.44	02/20/2036	1FM.....
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		03/20/2017	Pass-Through Loss.....			1,366						.0					.0		02/20/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		03/25/2017	MBS Paydown.....		21,673	21,673	20,923	13,695		(2,241)		(2,241)		21,673			.0	155	05/25/2036	1FM.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2017	Pass-Through Loss.....			(213)	.608					.0					.0		05/25/2036	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2017	MBS Paydown.....		35,599	35,599	31,015	30,450		188		188		35,599			.0	324	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2017	MBS Paydown.....		38,106	38,106	33,787	32,271		(21)		(21)		38,106			.0	331	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2017	Pass-Through Loss.....				3,216					.0					.0		04/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2017	MBS Paydown.....		31,615	31,615	28,651	25,495		196		196		31,615			.0	265	05/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2017	Pass-Through Loss.....				443	208				.0					.0		05/25/2035	1FM.....
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSSNR FLT 04/20/36		01/20/2017	Pass-Through Loss.....				(34)					.0					.0		04/20/2036	1FM.....
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSSNR FLT 04/20/36		03/20/2017	MBS Paydown.....		13,534	13,534	11,905	11,778		(3,293)		(3,293)		13,534			.0	69	04/20/2036	1FM.....
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSSNR FLT 04/20/36		03/20/2017	MBS Paydown.....		58,673	58,673	50,606	50,662		2,070		2,070		58,673			.0	313	04/20/2036	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2017	MBS Paydown.....		23,153	23,153	22,947	22,996		66		66		23,153			.0	220	02/25/2033	1FM.....
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		03/20/2017	MBS Paydown.....		5,032	5,032	5,040			121		121		5,032			.0	19	09/20/2034	1Z.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2017	MBS Paydown.....		44,099	44,099	41,277	39,266		1,793		1,793		44,099			.0	271	08/25/2035	1FM.....
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		02/20/2017	MBS Paydown.....		40,909	40,909	40,909	40,909				.0		40,909			.0	609	02/20/2041	3AM.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2017	MBS Paydown.....		60,829	60,829	46,952	50,423		2,927		2,927		60,829			.0	107	01/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2017	MBS Paydown.....		61,888	61,888	50,987	59,476		(927)		(927)		61,888			.0	109	02/25/2036	1FM.....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		03/15/2017	MBS Paydown.....		4,585	4,585	4,584	4,585		(2)		(2)		4,585			.0	44	12/15/2038	1FE.....
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/15/2017	MBS Paydown.....		6,906	6,906	6,904	6,904		0		0		6,906			.0	53	02/15/2046	1FE.....
14754D AG 5	CASH AMER INTL 5.75 05/15/2018		02/01/2017	Suspense Ledger Adjustment.....		86,360							.0				86,360	86,360		05/15/2018	2.....
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		03/15/2017	MBS Paydown.....		285,289	285,289	285,289	285,289				.0		285,289			.0	2,045	02/15/2029	1FE.....
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		02/25/2017	MBS Paydown.....		25,436	25,436	25,434	25,382		(25)		(25)		25,436			.0	170	06/25/2032	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSSNR CSTR 01/36		03/25/2017	MBS Paydown.....		5,203	5,203	4,616	4,126		21		21		5,203			.0	27	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSSNR CSTR 01/36		03/25/2017	Pass-Through Loss.....				1,650					.0					.0		01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSSNR FLT 1136		03/25/2017	MBS Paydown.....		1,133	1,133	989	961		2,361		2,361		1,133			.0	11	11/25/2036	4FM.....
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSSNR CSTR 09/25/36		03/25/2017	MBS Paydown.....		39,616	39,616	31,010	30,017		1,327		1,327		39,616			.0	232	09/25/2036	1FM.....
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSSNR CSTR 09/25/36		03/25/2017	Pass-Through Loss.....				70	55				.0					.0		09/25/2036	1FM.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2017	MBS Paydown.....		20,698	20,698	18,732	18,802		(1,911)		(1,911)		20,698			0	.64	03/25/2034	1FM.....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		03/25/2017	MBS Paydown.....		43,445	43,445	35,788	42,454		.793		.793		43,445			0	.56	08/25/2036	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		03/25/2017	MBS Paydown.....		198,983	198,983	195,500	198,363		.231		.231		198,983			0	1,779	07/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		03/25/2017	MBS Paydown.....		53,075	53,075	45,910	51,827		(162)		(162)		53,075			0	.468	09/25/2036	1FM.....
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49		03/10/2017	MBS Paydown.....		1,243,092	1,243,092	1,225,724	1,240,663		.394		.394		1,243,092			0	12,539	12/10/2049	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2017	MBS Paydown.....		93,913	93,913	90,313	90,600		1,301		1,301		93,913			0	.868	06/25/2037	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2017	MBS Paydown.....		80,424	80,424	80,424	80,028		.44		.44		80,424			0	.756	04/25/2037	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		03/25/2017	MBS Paydown.....		53,656	53,656	51,510	52,416		1,053		1,053		53,656			0	.292	11/25/2035	1FM.....
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		03/25/2017	Pass-Through Loss.....			12,035				.475		.475					0		11/25/2035	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2017	MBS Paydown.....		120,104	120,104	118,302	119,021		.448		.448		120,104			0	1,186	05/25/2037	1FM.....
20030N AP 6	COMCAST CORP 6.50 01/15/2017		01/15/2017	Maturity.....		1,000,000	1,000,000	1,030,890	1,000,156		(156)		(156)		1,000,000			0	32,500	01/15/2017	1FE.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		03/25/2017	MBS Paydown.....		121,349	121,349	121,316	121,318		.17		.17		121,349			0	.535	10/25/2040	1FE.....
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/28/2017	Sinking Fund Redemption.....		53,641	53,641	53,641	53,641		.0		.0		53,641			0		02/28/2033	2FE.....
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2017	MBS Paydown.....		7,320	7,320	7,368	7,329		(24)		(24)		7,320			0	.93	06/25/2033	1FM.....
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		03/25/2017	MBS Paydown.....		6,931	6,931	5,511	5,532		.296		.296		6,931			0	.34	10/25/2034	1FM.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	03/18/2017	MBS Paydown.....		25,000	25,000	25,000	25,000		.0		.0		25,000			0	.128	04/18/2028	1FE.....
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		02/20/2017	MBS Paydown.....		109,393	109,393	109,393	109,393		.0		.0		109,393			0	.674	11/21/2022	1FE.....
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		03/25/2017	MBS Paydown.....		85,642	85,642	76,904	76,944		(5,850)		(5,850)		85,642			0	.296	02/25/2043	1FM.....
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		03/25/2017	MBS Paydown.....		126,957	126,957	85,291	68,934		33,861		33,861		126,957			0	.176	04/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/25/2017	Pass-Through Loss.....			2,851	2,170			.0		.0		1,421		(1,421)	(1,421)		12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2017	MBS Paydown.....		56,634	56,634	43,108	30,455		6,678		6,678		56,634			0	.90	12/25/2046	1FM.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		02/20/2017	MBS Paydown.....		7,500	7,500	7,500	7,500		.0		.0		7,500			0	.75	02/20/2045	2AM.....
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21		03/10/2017	MBS Paydown.....		57,220	57,220	57,791	57,308		(61)		(61)		57,220			0	.463	08/10/2044	1FM.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		03/25/2017	MBS Paydown.....		45,474	45,474	45,460	45,461		.3		.3		45,474			0	.215	06/25/2040	1FE.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2017	MBS Paydown.....		161,912	161,912	145,640	146,177		3,644		3,644		161,912			0	.258	02/25/2037	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2017	Pass-Through Loss.....			3,729				.0		.0					0		02/25/2037	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		03/25/2017	MBS Paydown.....		18,589	18,589	15,940	17,085		.746		.746		18,589			0	.28	03/25/2020	1FM.....
25470D AC 3	DISCOVERY COMMUN 5.05 06/01/20		03/15/2017	Cash Tender.....		2,165,680	2,000,000	1,993,500	1,997,400		2,600		2,600		2,000,000		165,680	165,680	29,178	06/01/2020	2FE.....

QE05.7

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		01/25/2017	MBS Paydown.....		16,250	16,250	16,250	16,250				0		16,250			0	212	01/25/2042	2AM.....
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		01/25/2017	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	56	10/25/2045	3AM.....
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		01/15/2017	MBS Paydown.....		73,921	73,921	73,920	73,919		0		0		73,921			0	735	04/15/2027	2AM.....
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....		02/11/2017	Sinking Fund Redemption.....		41,749	41,749	41,749	41,749				0		41,749			0	1,087	02/11/2030	1FE.....
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....		03/10/2017	Sinking Fund Redemption.....		11,212	11,212	11,138	11,212				0		11,212			0	314	03/10/2024	3FE.....
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17.....		01/15/2017	Maturity.....		4,000,000	4,000,000	3,986,000	3,999,760		240		240		4,000,000			0	109,000	01/15/2017	2FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		03/01/2017	Sinking Fund Redemption.....		31,383	31,383	27,854	31,273		44		44		31,383			0	373	06/01/2017	1FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2017	MBS Paydown.....		44,900	44,900	40,101	40,495		(1,278)		(1,278)		44,900			0	64	10/25/2036	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		03/25/2017	MBS Paydown.....		3,263	3,263	2,965	2,957		(530)		(530)		3,263			0	14	11/25/2035	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		03/25/2017	MBS Paydown.....		39,112	39,112	37,049	34,167		2,318		2,318		39,112			0	104	11/25/2035	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		03/25/2017	Pass-Through Loss.....			3,506						0					0		11/25/2035	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2017	MBS Paydown.....		6,048	6,048	4,558	935		1,786		1,786		6,048			0	59	02/25/2037	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2017	Pass-Through Loss.....			132						0					0		02/25/2037	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		03/25/2017	MBS Paydown.....		65,762	65,762	50,719	62,493		315		315		65,762			0	102	02/25/2036	1FM.....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		03/25/2017	MBS Paydown.....		94,938	94,938	93,929	78,352		(4,836)		(4,836)		94,938			0	852	04/25/2033	1FM.....
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		02/26/2017	MBS Paydown.....		116,163	116,163	112,678	116,163				0		116,163			0	692	01/26/2037	1FM.....
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		01/15/2017	Sinking Fund Redemption.....		4,393	4,393	4,393	4,393				0		4,393			0	16	03/15/2019	1FE.....
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		02/15/2017	Call.....		1,908,406	1,850,654	1,850,654	1,850,654				0		1,850,654		57,752	57,752	13,374	03/15/2019	1FE.....
3622E8 AB 1	GSA 2006-15 AF2 SEQ 5.6788 09/25/2036		03/25/2017	MBS Paydown.....		11,116	11,116	7,003	4,576		(1,958)		(1,958)		11,116			0	49	09/25/2036	1FM.....
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		03/25/2017	MBS Paydown.....		33,593	33,593	32,026	32,054		188		188		33,593			0	190	01/25/2036	1FM.....
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		03/25/2017	Pass-Through Loss.....			3,337	3,175					0		3,186		(3,186)	(3,186)		01/25/2036	1FM.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		03/25/2017	MBS Paydown.....		129,703	129,703	91,765	107,924		15,886		15,886		129,703			0	196	05/25/2046	1FM.....
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		03/25/2017	MBS Paydown.....		42,780	42,780	43,006			162		162		42,780			0	207	09/25/2034	1FM.....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2017	MBS Paydown.....		11,542	11,542	11,353	11,294		(470)		(470)		11,542			0	74	12/25/2034	1FM.....
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		03/10/2017	MBS Paydown.....		30,010	30,010	30,594	30,270		(293)		(293)		30,010			0	249	03/10/2044	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		03/09/2017	Sinking Fund Redemption.....		14,848	14,848	15,185	15,081		(3)		(3)		14,848			0	159	10/09/2029	2FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028...	C	03/17/2017	MBS Paydown.....		37,500	37,500	37,241	37,319		7		7		37,500			0	186	04/17/2028	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028...	C	03/17/2017	MBS Paydown.....		25,000	25,000	24,998	24,999		0		0		25,000			0	153	11/17/2028	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	03/17/2017	MBS Paydown.....		50,000	50,000	49,990	49,992		0		0		50,000			0	266	07/17/2029	1FE.....
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026		02/15/2017	Distribution.....		1,500,000	1,500,000	1,493,550	1,496,477		117		117		1,496,594		3,406	3,406	14,583	04/19/2026	1Z.....
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26		02/15/2017	Distribution.....		1,300,000	1,300,000	1,300,000	1,300,000				0		1,300,000			0	17,748	04/19/2026	1Z.....
38141G EU 4	GOLDMAN SACHS GP 5.625 01/15/2017		01/15/2017	Maturity.....		2,000,000	2,000,000	1,998,620	1,999,993		7		7		2,000,000			0	56,250	01/15/2017	2FE.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		03/25/2017	MBS Paydown.....		12,586	12,586	12,523	12,542		1		1		12,586			0	114	09/25/2034	1FM.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....	C	03/15/2017	Sinking Fund Redemption.....		84,503	84,503	84,863	84,673		(16)		(16)		84,503			0	1,268	12/15/2020	3FE.....
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		03/25/2017	MBS Paydown.....		115,311	115,311	115,311	115,311		0		0		115,311			0	1,088	07/25/2021	2AM.....
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2017	MBS Paydown.....		9,182	9,182	8,057	10,940		682		682		9,182			0	84	09/25/2037	1FM.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		03/24/2017	MBS Paydown.....		60,414	60,414	60,413	60,413		(0)		(0)		60,414			0	250	06/24/2049	1FE.....
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026		02/21/2017	Distribution.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	8,034	11/18/2026	1FE.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2017	MBS Paydown.....		18,812	18,812	18,812	18,588				0		18,812			0	51	03/20/2043	2AM.....
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		03/20/2017	MBS Paydown.....		65,419	65,419	65,374	65,366		48		48		65,419			0	1,305	09/21/2040	1FE.....
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038.....		03/20/2017	MBS Paydown.....		62,452	62,452	62,451	62,452				0		62,452			0	1,483	09/20/2038	1FE.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		03/25/2017	MBS Paydown.....		94,304	94,304	80,040	92,786		557		557		94,304			0	207	01/25/2036	1FM.....
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		03/17/2017	MBS Paydown.....		37,902	37,902	37,611	37,628		(83)		(83)		37,902			0	116	10/17/2033	1FE.....
44329H AG 9	HP COMM LLC 5.02 03/15/2023.....		03/15/2017	Sinking Fund Redemption.....		140,485	140,485	135,889	138,594		108		108		140,485			0	3,526	03/15/2023	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		01/25/2017	MBS Paydown.....		58,857	58,857	58,857	58,858		(0)		(0)		58,857			0	622	01/25/2043	1AM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2017	MBS Paydown.....		23,972	23,972	20,136	21,089		(629)		(629)		23,972			0	51	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		01/25/2017	Pass-Through Loss.....				(3)				0						0		08/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		03/25/2017	MBS Paydown.....		8,120	8,120	4,065	720		(1,905)		(1,905)		8,120			0	19	08/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2017	MBS Paydown.....		1,890	1,890	940	55		276		276		1,890			0	18	06/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2017	Pass-Through Loss.....				21,539	10,708				0					0		06/25/2035	1FM.....

QE05.9

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048..		03/15/2017	MBS Paydown.....		20,960	20,960	20,956	20,892		12		12		20,960			0	122	12/15/2048	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056..		03/15/2017	MBS Paydown.....		34,308	34,308	34,299	34,298		1		1		34,308			0	268	10/15/2056	1FE.....
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		03/15/2017	MBS Paydown.....		34,355	34,355	34,010	34,018		3		3		34,355			0	184	09/15/2065	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067..		03/15/2017	MBS Paydown.....		14,543	14,543	14,533	14,534		1		1		14,543			0	79	04/15/2067	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062..		03/15/2017	MBS Paydown.....		22,363	22,363	22,358	22,358		0		0		22,363			0	150	03/15/2062	1FE.....
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41.....		03/15/2017	MBS Paydown.....		32,801	32,801	32,775	32,774		(0)		(0)		32,801			0	237	01/17/2073	1FE.....
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		03/15/2017	MBS Paydown.....		12,947	12,947	12,939	12,940		1		1		12,947			0	80	03/15/2063	1FE.....
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073..		03/15/2017	MBS Paydown.....		30,484	30,484	30,465	30,472		0		0		30,484			0	180	01/17/2073	1FE.....
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		03/15/2017	MBS Paydown.....		13,834	13,834	13,828	13,828		(0)		(0)		13,834			0	78	06/15/2077	1FE.....
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		03/15/2017	MBS Paydown.....		65,893	65,893	65,307	65,332		(141)		(141)		65,893			0	342	09/15/2072	1FE.....
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		03/15/2017	MBS Paydown.....		10,218	10,218	10,239	10,237		5		5		10,218			0	63	03/15/2058	1FE.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		03/25/2017	MBS Paydown.....		13,039	13,039	11,572	11,666		(266)		(266)		13,039			0	46	07/25/2035	1FM.....
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		03/15/2017	MBS Paydown.....		25,372	25,372	25,578	25,372				0		25,372			0	221	07/15/2041	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2017	MBS Paydown.....		12,987	12,987	12,495	8,993		(3,512)		(3,512)		12,987			0	125	12/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2017	Pass-Through Loss.....			2,953	2,841					0					0		12/25/2035	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		03/25/2017	MBS Paydown.....		54,606	54,606	45,029	44,680		(626)		(626)		54,606			0	310	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		03/25/2017	MBS Paydown.....		25,665	25,665	24,005	18,878		(1,307)		(1,307)		25,665			0	234	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		03/25/2017	Pass-Through Loss.....			482	782					0					0		03/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2017	MBS Paydown.....		12,712	12,712	10,166	7,189		1,250		1,250		12,712			0	70	06/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2017	Pass-Through Loss.....			1,364	1,091					0					0		06/25/2036	1FM.....
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		03/25/2017	Pass-Through Loss.....			25,905				(58)		(58)					0		08/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		03/25/2017	MBS Paydown.....		52,589	52,589	41,677	45,738		290		290		52,589			0	88	07/25/2036	1FM.....
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.		03/15/2017	MBS Paydown.....		244,038	244,038	235,935	243,490		548		548		244,038			0	2,161	01/15/2049	1FM.....
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		03/15/2017	MBS Paydown.....		25,779	25,779	25,328	25,354		375		375		25,779			0	352	01/15/2049	1FM.....

QE05.10

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		02/25/2017	Pass-Through Loss.....			20	19					0					0		04/25/2037	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2017	MBS Paydown.....		1,864	1,864	1,814	1,421		164		164		1,864			0	9	04/25/2037	1FM.....
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051		03/15/2017	MBS Paydown.....		10,864	10,864	11,590	10,899		907		907		10,864			0	143	02/15/2051	1FM.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2017	MBS Paydown.....		69,311	69,311	54,842	58,050		6,819		6,819		69,311			0	232	07/27/2037	1FM.....
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		03/26/2017	MBS Paydown.....		82,615	82,615	63,304	71,760		2,508		2,508		82,615			0	416	03/26/2037	1FM.....
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2017	MBS Paydown.....		86,504	86,504	67,095	86,504				0		86,504			0	395	11/26/2036	1FM.....
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		03/26/2017	MBS Paydown.....		81,320	81,320	59,160	81,320		(0)		(0)		81,320			0	983	06/26/2037	1FM.....
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		03/26/2017	MBS Paydown.....		65,731	65,731	64,991	64,875		543		543		65,731			0	509	12/26/2035	1FM.....
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		03/26/2017	MBS Paydown.....		273,673	273,673	273,673	273,673				0		273,673			0	2,955	04/26/2037	1FM.....
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		03/26/2017	Pass-Through Loss.....			28,794				113		113					0		04/26/2037	1FM.....
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036		02/26/2017	MBS Paydown.....		141,826	141,826	127,301	133,143		8,330		8,330		141,826			0	1,016	07/26/2036	1FM.....
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036		03/26/2017	MBS Paydown.....		34,498	34,498	28,035	33,390		(2,740)		(2,740)		34,498			0	512	07/26/2036	1FM.....
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049		03/20/2017	MBS Paydown.....		4,829,292	4,829,292	4,768,161	4,812,269		17,023		17,023		4,829,292			0	50,810	06/20/2049	1FE.....
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE		03/20/2017	MBS Paydown.....		236,085	236,085	234,056	235,211		173		173		236,085			0	3,385	06/20/2049	1FE.....
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039		03/26/2017	MBS Paydown.....		86,348	86,348	84,927	85,603		415		415		86,348			0	858	03/26/2039	1FM.....
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		03/15/2017	MBS Paydown.....		7,002	7,002	7,072	7,033		(41)		(41)		7,002			0	33	08/15/2046	1FM.....
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		03/26/2017	MBS Paydown.....		235,184	235,184	218,427	224,888		1,250		1,250		235,184			0	885	06/26/2035	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2017	MBS Paydown.....		64,277	64,277	59,259	47,372		(10,355)		(10,355)		64,277			0	699	06/25/2047	1FM.....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2017	MBS Paydown.....		21,869	21,869	18,901	20,810		(365)		(365)		21,869			0	135	01/25/2037	1FM.....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2017	MBS Paydown.....		89,236	89,236	70,567	81,345		714		714		89,236			0	376	01/25/2039	1FM.....
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		03/26/2017	Pass-Through Loss.....			253	125			0		0					0		01/25/2039	1FM.....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		01/01/2017	Prior Period Adjustment.....									0	(4,036)		4,036	4,036	4,036		01/25/2039	1FM.....
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		01/01/2017	Prior Period Adjustment.....									0	4,036		(4,036)	(4,036)	(4,036)		01/25/2039	1FM.....

QE05.11

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37..		03/26/2017	Pass-Through Loss.....			7,916	1,629					0				0			01/25/2037	1FM.....
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		03/26/2017	MBS Paydown.....		27,739	27,739	27,739	27,492		48		48		27,739		0		258	09/26/2036	1FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2017	Pass-Through Loss.....			2,563	696					0				0			09/26/2036	1FM.....
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		03/26/2017	MBS Paydown.....		53,385	53,385	53,385	52,934		(236)		(236)		53,385		0		294	01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		02/28/2017	Book Value Adjustment.....									0	1,207		(1,207)	(1,207)			01/26/2047	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		03/26/2017	Pass-Through Loss.....			72	25			(1)		(1)	(1,213)		1,213	1,213			01/26/2047	1FM.....
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		03/26/2017	MBS Paydown.....		11,999	11,999	11,377	11,716		(285)		(285)		11,999		0		97	09/26/2036	1FM.....
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		03/26/2017	Pass-Through Loss.....			2,780	1,241			(1)		(1)				0			09/26/2036	1FM.....
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		03/26/2017	MBS Paydown.....		22,217	22,217	22,601	22,021		20		20		22,217		0		172	01/26/2036	1FM.....
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		03/26/2017	MBS Paydown.....		42,218	42,218	42,218	35,778		3,058		3,058		42,218		0		95	09/26/2036	1FM.....
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		03/26/2017	Pass-Through Loss.....			12,117	1,374			(0)		(0)				0			09/26/2036	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		01/26/2017	MBS Paydown.....		1,486	1,486	1,486	1,454		31		31		1,486		0		12	07/26/2037	1FM.....
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		03/26/2017	MBS Paydown.....		60,721	60,721	59,511	60,343		89		89		60,721		0		572	07/26/2037	1FM.....
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/26/2017	Pass-Through Loss.....			45,487	27,650			(117)		(117)				0			07/26/2037	1FM.....
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		03/21/2017	MBS Paydown.....		27,039	27,039	27,039	20,312		388		388		27,039		0		136	05/21/2036	1FM.....
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		03/26/2017	MBS Paydown.....		33,313	33,313	33,313	33,260		3		3		33,313		0		196	04/26/2047	1FM.....
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2017	Pass-Through Loss.....			(2,718)	150			(0)		(0)				0			04/26/2047	1FM.....
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2017	MBS Paydown.....		29,648	29,648	29,068	28,828		(48)		(48)		29,648		0		279	06/26/2037	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2017	Pass-Through Loss.....			6,025				(3)		(3)				0			06/26/2037	1FM.....
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		03/26/2017	MBS Paydown.....		7,071	7,071	6,977	7,031		(65)		(65)		7,071		0		45	08/26/2037	1FM.....
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/26/2017	Pass-Through Loss.....			135				(0)		(0)				0			08/26/2037	1FM.....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2017	MBS Paydown.....		31,479	31,479	31,479	31,394		(3)		(3)		31,479		0		369	08/26/2037	1FM.....

QE05.12

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2017	Pass-Through Loss.....			2,887						0					0		08/26/2037	1FM.....
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		03/26/2017	MBS Paydown.....		39,730	39,730	24,316	33,793		(8,379)		(8,379)		39,730			0	231	09/26/2035	1FM.....
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37		03/26/2017	MBS Paydown.....		45,897	45,897	19,315	40,728		2,897		2,897		45,897			0	266	04/26/2037	1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2017	Pass-Through Loss.....			6,066				(6)		(6)					0		04/26/2037	1FM.....
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		03/26/2017	MBS Paydown.....		39,329	39,329	12,554	38,940		(9)		(9)		39,329			0	251	06/26/2037	1FM.....
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		03/26/2017	MBS Paydown.....		36,367	36,367	36,367	26,677		2,122		2,122		36,367			0	223	12/26/2036	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/26/2017	Pass-Through Loss.....			750	146			19		19		332		(332)	(332)		06/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2017	MBS Paydown.....		135,604	135,604	131,791	124,620		3,676		3,676		135,604			0	1,340	11/26/2037	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2017	MBS Paydown.....		17,702	17,702	17,702	17,461		77		77		17,702			0	150	02/26/2037	1FM.....
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37		03/26/2017	Pass-Through Loss.....			2,224	612					0					0		02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		01/26/2017	Pass-Through Loss.....			794	624					0					0		02/26/2037	1FM.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2017	MBS Paydown.....		61,964	61,964	61,964	61,172		250		250		61,964			0	501	02/26/2037	1FM.....
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		03/26/2017	Pass-Through Loss.....			7,457	7,457			(9)		(9)					0		02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		01/26/2017	Pass-Through Loss.....			2,780	2,583					0					0		02/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2017	MBS Paydown.....		48,010	48,010	12,186	43,122		(2,354)		(2,354)		48,010			0	293	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2017	Pass-Through Loss.....			307	114					0					0		11/26/2037	1FM.....
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		03/26/2017	MBS Paydown.....		11,375	11,375	11,375	11,358		(10)		(10)		11,375			0	136	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2017	Pass-Through Loss.....			2,402	443			(0)		(0)					0		07/26/2036	1FM.....
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		03/26/2017	MBS Paydown.....		19,587	19,587	19,587	19,373		41		41		19,587			0	84	04/26/2037	1FM.....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		03/26/2017	MBS Paydown.....		48,083	48,083	48,083	47,957		4		4		48,083			0	475	11/26/2035	1FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2017	Pass-Through Loss.....			5,857	4,413			(1)		(1)					0		11/26/2035	1FM.....
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		03/26/2017	MBS Paydown.....		18,193	18,193	18,193	18,107		86		86		18,193			0	155	05/26/2036	1FM.....

QE05.13

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		03/26/2017	MBS Paydown.....		3,171	3,171	3,171	3,150		8		8		3,171			0	46	05/26/2036	1FM.....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2017	Pass-Through Loss.....			4,388	2,246			(7)		(7)					0		05/26/2036	1FM.....
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		03/26/2017	MBS Paydown.....		63,684	63,684	63,684	63,596		(58)		(58)		63,684			0	539	09/26/2035	1FM.....
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		03/26/2017	Pass-Through Loss.....			24	546			(0)		(0)					0		09/26/2035	1FM.....
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		03/26/2017	MBS Paydown.....		16,530	16,530	9,048	14,816		752		752		16,530			0	84	04/26/2036	1FM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		03/26/2017	Pass-Through Loss.....			(1)	0					0					0		04/26/2036	1FM.....
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		03/26/2017	MBS Paydown.....		29,171	29,171	29,171	27,778				0		29,171			0	277	02/26/2036	1FM.....
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		03/26/2017	Pass-Through Loss.....			5	4					0					0		02/26/2036	1FM.....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2017	MBS Paydown.....		15,538	15,538	15,538	15,218		297		297		15,538			0	136	04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/26/2017	Pass-Through Loss.....			864	341			(0)		(0)					0		04/26/2036	1FM.....
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		01/26/2017	MBS Paydown.....		347	347	347	347				0		347			0	2	07/26/2036	1FM.....
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		03/26/2017	MBS Paydown.....		12,963	12,963	10,895	11,013		(7,455)		(7,455)		12,963			0	142	07/26/2036	1FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		03/26/2017	Pass-Through Loss.....			3,361	3,242			(12)		(12)					0		07/26/2036	1FM.....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		03/26/2017	MBS Paydown.....		18,866	18,866	18,866	18,474		(76)		(76)		18,866			0	161	03/26/2036	1FM.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		03/26/2017	Pass-Through Loss.....			535	172					0					0		03/26/2036	1FM.....
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		03/26/2017	MBS Paydown.....		5,373	5,373	5,417	5,361		6		6		5,373			0	60	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		03/26/2017	Pass-Through Loss.....			5,653	5,699			(2)		(2)					0		03/26/2037	1FM.....
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		03/26/2017	MBS Paydown.....		32,065	32,065	32,549	31,967		(12)		(12)		32,065			0	309	04/26/2037	1FM.....
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		03/26/2017	Pass-Through Loss.....			7,746	7,863			(6)		(6)					0		04/26/2037	1FM.....
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36		01/26/2017	MBS Paydown.....		2,468	2,468	2,468	2,468				0		2,468			0	12	01/26/2036	1FM.....
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36		03/26/2017	MBS Paydown.....		28,061	28,061	28,061	27,962		(2)		(2)		28,061			0	313	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		03/26/2017	Pass-Through Loss.....			4,346	4,308			(1)		(1)					0		01/26/2036	1FM.....

QE05.14

SCHEDULE D - PART 4

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

QE05.15

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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		03/26/2017	MBS Paydown.....		13,082	13,082	13,082	13,032		7		7		13,082		0	0	98	02/26/2036	1FM.....
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		03/26/2017	Pass-Through Loss.....			3,429	3,429			(2)		(2)				0	0		02/26/2036	1FM.....
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		03/26/2017	MBS Paydown.....		41,897	41,897	32,241	29,640		(2,954)		(2,954)		41,897		0	0	96	01/26/2047	1FM.....
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		03/26/2017	MBS Paydown.....		23,466	23,466	23,466	22,872		(1,091)		(1,091)		23,466		0	0	201	03/26/2036	1FM.....
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		03/26/2017	Pass-Through Loss.....			4,929	1,158			(5)		(5)				0	0		03/26/2036	1FM.....
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		03/26/2017	Pass-Through Loss.....			16,216	1,115			(0)		(0)				0	0		01/26/2047	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2017	MBS Paydown.....		37,533	37,533	34,624	36,783		315		315		37,533		0	0	188	03/26/2037	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		03/26/2017	MBS Paydown.....		222,593	222,593	209,237	222,593		983		983		222,593		0	0	2,130	09/26/2036	1FM.....
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		03/18/2017	MBS Paydown.....		2,421,780	2,421,780	2,134,591	2,405,611		16,169		16,169		2,421,780		0	0	18,979	03/18/2051	1FE.....
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE		01/17/2017	MBS Paydown.....		792,182	792,182	715,795	789,037		3,145		3,145		792,182		0	0	3,659	12/17/2049	1FE.....
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		03/17/2017	MBS Paydown.....		1,629,570	1,629,570	1,491,057	1,619,997		4,744		4,744		1,629,570		0	0	16,891	06/17/2050	1FE.....
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		03/01/2017	MBS Paydown.....		126,507	126,507	123,350	124,771		1,561		1,561		126,507		0	0	390	01/01/2021	1FE.....
50543L AA 0	LAFI 2016-1A A1 ABS SSNR 4.3 01/15/2042		03/15/2017	MBS Paydown.....		20,833	20,833	20,429	20,432		11		11		20,833		0	0	187	01/15/2042	1FE.....
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/25/2017	MBS Paydown.....		89,136	89,136	84,287	79,133		(13,741)		(13,741)		89,136		0	0	832	11/25/2035	1FM.....
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/25/2017	Pass-Through Loss.....			17						0				0	0		11/25/2035	1FM.....
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		03/25/2017	MBS Paydown.....		138,154	138,154	117,819	118,112		6,354		6,354		138,154		0	0	204	02/25/2036	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		03/25/2017	MBS Paydown.....		5,446	5,446	3,528	3,371		(1,140)		(1,140)		5,446		0	0	100	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		03/25/2017	Pass-Through Loss.....			28,811	18,666					0				0	0		01/25/2037	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2017	MBS Paydown.....		68,664	68,664	59,738	63,538		(559)		(559)		68,664		0	0	607	07/25/2047	1FM.....
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020.....		01/23/2017	Make Whole Call.....		1,010,000	1,000,000	999,980	1,000,000				0		1,000,000		10,000	10,000	21,778	03/15/2020	3FE.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2017	MBS Paydown.....		50,477	50,477	48,908	48,983		45		45		50,477		0	0	250	01/15/2045	1FE.....
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE		03/01/2017	MBS Paydown.....		244,831	244,831	244,525	244,263		(792)		(792)		244,831		0	0	1,519	08/01/2020	1FE.....
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017.....		01/17/2017	Maturity.....		1,000,000	1,000,000	996,460	999,983		17		17		1,000,000		0	0	25,000	01/17/2017	1FE.....
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019		01/18/2017	MBS Paydown.....		14,429	14,429	13,780	14,429				0		14,429		0	0	60	04/18/2019	1FE.....
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033.....		03/25/2017	MBS Paydown.....		159,071	159,071	159,617	158,515		40		40		159,071		0	0	928	11/25/2033	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		03/25/2017	MBS Paydown.....		10,462	10,462	10,241	9,047		433		433		10,462			0	140	05/25/2036	1FM.....
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2017	MBS Paydown.....		243,728	243,728	220,421	226,844		6,422		6,422		243,728			0	354	09/25/2037	1FM.....
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2017	MBS Paydown.....		89,556	89,556	75,939	71,455		3,466		3,466		89,556			0	488	12/25/2035	1FM.....
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2017	Pass-Through Loss.....			35						0					0		12/25/2035	1FM.....
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030.....		01/01/2017	MBS Paydown.....		24,060	24,060	24,715	24,060				0		24,060			0	501	04/01/2030	1FE.....
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025.....		03/15/2017	Sinking Fund Redemption.....		36,500	36,500	36,500	36,500				0		36,500			0	1,095	03/15/2025	2FE.....
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		03/15/2017	Sinking Fund Redemption.....		29,953	29,953	29,953	29,953				0		29,953			0	786	03/15/2025	2FE.....
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017		03/15/2017	Maturity.....		1,000,000	1,000,000	996,350	999,906		94		94		1,000,000			0	28,500	03/15/2017	2FE.....
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....		03/15/2017	MBS Paydown.....		75,963	75,963	76,723	76,164		(13)		(13)		75,963			0	621	09/15/2047	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46... 07/25/2047		03/25/2017	MBS Paydown.....		22,691	22,691	15,373	11,481		126		126		22,691			0	113	10/25/2046	1FM.....
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2017	MBS Paydown.....		79,653	79,653	72,559	70,784		594		594		79,653			0	420	07/25/2047	1FM.....
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....		03/11/2017	MBS Paydown.....		911,158	911,158	903,115	909,433		171		171		911,158			0	9,218	06/11/2042	1FM.....
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		03/25/2017	MBS Paydown.....		59,951	59,951	52,982	59,951				0		59,951			0	147	06/25/2037	1FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2017	MBS Paydown.....		98,512	98,512	102,307	98,675		189		189		98,512			0	910	04/26/2036	1FM.....
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		03/26/2017	MBS Paydown.....		239,518	239,518	214,668	230,334		4,557		4,557		239,518			0	1,382	07/26/2035	1FM.....
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		03/26/2017	MBS Paydown.....		78,761	78,761	72,460	76,071		2,272		2,272		78,761			0	930	10/26/2037	1FM.....
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		01/26/2017	Pass-Through Loss.....			15,590	6,462					0					0		10/26/2037	1FM.....
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2017	MBS Paydown.....		36,227	36,227	19,925	24,723		10,328		10,328		36,227			0	78	05/25/2035	1FM.....
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/25/2017	MBS Paydown.....		84,402	84,402	80,604	80,915		687		687		84,402			0	425	07/25/2043	1FM.....
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026..		02/28/2017	MBS Paydown.....		3,000,000	3,000,000	2,998,500	2,999,234		766		766		3,000,000			0	25,500	08/28/2026	1FE.....
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2017	MBS Paydown.....		1,742	1,742	1,607	1,007		39		39		1,742			0	8	07/25/2036	1FM.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2017	MBS Paydown.....		7,761	7,761	5,161	3,735		21		21		7,761			0	36	10/25/2036	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2017	MBS Paydown.....		3,881	3,881	2,581	1,874		11		11		3,881			0	18	10/25/2036	1FM.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2017	MBS Paydown.....		75,975	75,975	59,387	69,846		786		786		75,975			0	132	03/25/2036	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		03/25/2017	MBS Paydown.....		9,414	9,414	9,383	4,862		470		470		9,414			0	73	03/25/2047	1FM.....

QE05.16

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2017	Pass-Through Loss			3,743	3,731					0					0		03/25/2047	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		03/26/2017	Pass-Through Loss			942				10		10					0		12/26/2036	1FM
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025		02/14/2017	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,877	04/17/2025	1Z
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025		02/15/2017	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	12,544	04/17/2025	1Z
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025		02/14/2017	Distribution		500,000	500,000	500,000	500,000				0		500,000			0	8,124	04/17/2025	1Z
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026		01/17/2017	MBS Paydown		1,500,000	1,500,000	1,492,700	1,492,979		7,021		7,021		1,500,000			0	16,763	04/17/2026	1Z
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026		03/21/2017	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	15,229	10/13/2026	1Z
67590J AE 3	OCT18 2013-1A A2B CLO MEZ SEQ 4.239 2024		03/07/2017	Distribution		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	39,211	12/16/2024	1Z
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26		03/23/2017	Distribution		900,000	900,000	894,412	899,592		408		408		900,000			0	17,234	04/15/2026	1Z
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		03/25/2017	MBS Paydown		31,322	31,322	24,079	27,117		353		353		31,322			0	61	07/25/2035	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		03/09/2017	MBS Paydown		36,794	36,794	36,788	36,789		1		1		36,794			0	139	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		03/25/2017	MBS Paydown		135,445	135,445	131,974	131,914		804		804		135,445			0	688	09/25/2043	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2017	MBS Paydown		71,599	71,599	66,140	70,056		332		332		71,599			0	122	08/25/2046	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		03/26/2017	MBS Paydown		63,460	63,460	63,063	63,178		10		10		63,460			0	336	10/26/2037	1FM
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		03/16/2017	MBS Paydown		2,276,113	2,276,113	2,176,533	2,265,206		10,907		10,907		2,276,113			0	22,644	02/16/2051	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2017	MBS Paydown		101,490	101,490	46,926	56,964				0		101,490			0	377	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		02/26/2017	MBS Paydown		17,893	17,893	10,154	6,552				0		17,893			0	107	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2017	Pass-Through Loss			12,728						0					0		03/26/2036	1FM
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051		03/16/2017	MBS Paydown		632,645	632,645	654,293	632,882		(1,967)		(1,967)		632,645			0	9,486	02/16/2051	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		03/26/2017	MBS Paydown		18,431	18,431	17,878	18,096		(83)		(83)		18,431			0	123	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2017	Pass-Through Loss			4,099						0					0		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		03/26/2017	MBS Paydown		54,502	54,502	52,594	53,437		931		931		54,502			0	285	10/25/2036	1FM
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40		03/16/2017	MBS Paydown		294,045	294,045	312,744	295,058		(1,285)		(1,285)		294,045			0	2,258	09/16/2040	1FE

QE05.17

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		03/26/2017	MBS Paydown		112,138	112,138	107,933	109,932		286		286		112,138			0	657	05/26/2036	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2017	MBS Paydown		124,008	124,008	52,910	50,593		767		767		124,008			0	284	03/10/2037	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2017	MBS Paydown		7,981	7,981	5,746	6,078		780		780		7,981			0	54	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34		03/25/2017	MBS Paydown		10,186	10,186	10,184	5,529		671		671		10,186			0	72	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 A16 NAS 5.22 7/25/34		03/25/2017	Pass-Through Loss			251	251					0					0		07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 A14 SEQ 5.67 4/25/33		03/25/2017	MBS Paydown		8,482	8,482	8,478	7,667		(17)		(17)		8,482			0	95	04/25/2033	1FM
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		03/25/2017	MBS Paydown		121,587	121,587	114,596	116,502		(106)		(106)		121,587			0	1,237	12/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2017	MBS Paydown		38,245	38,245	35,138	30,202		(1,974)		(1,974)		38,245			0	560	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2017	Pass-Through Loss			1,108	1,018					0					0		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2017	MBS Paydown		9,079	9,079	9,073	6,599		1		1		9,079			0	68	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2017	Pass-Through Loss			2,379	2,378					0					0		02/25/2036	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		03/25/2017	MBS Paydown		31,332	31,332	29,472	29,586		138		138		31,332			0	219	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		03/25/2017	MBS Paydown		175,144	175,144	103,773	162,098		(1,844)		(1,844)		175,144			0	418	09/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		03/18/2017	MBS Paydown		127,293	127,293	116,632	116,605		(3,714)		(3,714)		127,293			0	629	05/18/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		03/25/2017	MBS Paydown		39,447	39,447	38,092	39,018		238		238		39,447			0	328	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		02/15/2017	MBS Paydown		43,805	43,805	43,754	43,798		1		1		43,805			0	572	05/17/2021	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		03/15/2017	MBS Paydown		118,991	118,991	118,991	118,991				0		118,991			0	863	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2017	MBS Paydown		89,277	89,277	89,277	89,277				0		89,277			0	609	05/16/2044	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		03/25/2017	MBS Paydown		157,374	157,374	157,357	166,623		4		4		157,374			0	862	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		03/25/2017	MBS Paydown		101,218	101,218	101,216	101,217				0		101,218			0	521	12/26/2025	1FE
80589M AE 2	SCANA CORP 4.125 02/01/2022		02/14/2017	DEUTSCHE BANK		1,020,130	1,000,000	992,380	995,741		96		96		995,837		24,293	24,293	22,458	02/01/2022	2FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		03/25/2017	MBS Paydown		36,241	36,241	34,310	34,461		(707)		(707)		36,241			0	160	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		03/25/2017	MBS Paydown		60,294	60,294	59,484	59,549		207		207		60,294			0	291	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		03/25/2017	MBS Paydown		146,143	146,143	130,919	131,408		7,941		7,941		146,143			0	368	02/25/2043	1FM
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		03/15/2017	MBS Paydown		20,624	20,624	20,568	20,858		17		17		20,624			0	102	03/17/2025	1FE
833034 AE 1	SNAP-ON INC 5.50 01/15/2017		01/15/2017	Maturity		1,000,000	1,000,000	998,770	999,994		6		6		1,000,000			0	27,500	01/15/2017	1FE
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		03/25/2017	MBS Paydown		405,802	405,802	405,738	405,750		2		2		405,802			0	1,808	10/27/2025	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		03/25/2017	MBS Paydown		159,422	159,422	159,409			0		0		159,422			0	857	01/26/2026	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		01/20/2017	MBS Paydown		11,521	11,521	11,521	11,521				0		11,521			0	232	07/20/2044	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		02/20/2017	MBS Paydown		18,036	18,036	18,027	18,027		2		2		18,036			0	377	08/21/2045	1FE

QE05.18

SCHEDULE D - PART 4

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

QE05.19

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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026		01/18/2017	MBS Paydown.....		500,000	500,000	489,100	492,673		7,327		7,327		500,000			.0	3,554	04/18/2026	1FE.....
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026		01/18/2017	MBS Paydown.....		5,000,000	5,000,000	4,891,000	4,924,263		75,737		75,737		5,000,000			.0	53,500	04/18/2026	1FE.....
845437 BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017		01/15/2017	Maturity.....		2,000,000	2,000,000	1,994,220	1,999,971		29		29		2,000,000			.0	55,500	01/15/2017	2FE.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		02/25/2017	Pass-Through Loss.....			.873						.0					.0		01/25/2037	1FM.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		03/25/2017	MBS Paydown.....		37,776	37,776	34,389	34,180		281		281		37,776			.0	214	01/25/2037	1FM.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		03/20/2017	MBS Paydown.....		6,549	6,549	6,545	6,545		.0		.0		6,549			.0	.43	10/20/2046	1FE.....
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		03/20/2017	MBS Paydown.....		1,250	1,250	1,230	1,232		.0		.0		1,250			.0	.9	04/20/2045	1FE.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2017	MBS Paydown.....		59,854	59,854	41,897	38,455		9,945		9,945		59,854			.0	.74	08/25/2035	1FM.....
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		03/25/2017	MBS Paydown.....		125,897	125,897	126,406			(191)		(191)		125,897			.0	488	08/25/2034	1FM.....
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		03/25/2017	MBS Paydown.....		70,267	70,267	49,890	59,089		4,152		4,152		70,267			.0	.92	03/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2017	MBS Paydown.....		24,515	24,515	20,123	19,512		(195)		(195)		24,515			.0	135	05/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2017	Pass-Through Loss.....			.525						.0					.0		05/25/2036	1FM.....
86787G AD 4	SUNTRUST BANK 5.2 01/17/17.....		01/17/2017	Maturity.....		306,000	306,000	305,076	305,996		4		4		306,000			.0	7,956	01/17/2017	2FE.....
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		03/15/2017	MBS Paydown.....		2,027	2,027	2,026			1		1		2,027			.0	.7	01/15/2071	1FE.....
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		01/15/2017	MBS Paydown.....		248,678	248,678	243,316	248,558		(335)		(335)		248,678			.0	1,036	01/15/2024	1FE.....
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		01/20/2017	MBS Paydown.....		91,655	91,655	82,261	82,713		8,580		8,580		91,655			.0	1,151	01/20/2038	1FE.....
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		03/20/2017	MBS Paydown.....		72,500	72,500	72,550	72,533		(1)		(1)		72,500			.0	372	02/22/2038	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		03/20/2017	MBS Paydown.....		50,000	50,000	49,845	49,858		5		5		50,000			.0	316	11/20/2038	1FE.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2017	MBS Paydown.....		71,775	71,775	61,273	62,228		2,050		2,050		71,775			.0	.82	01/25/2038	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2017	Pass-Through Loss.....			(44)						.0					.0		01/25/2038	1FM.....
88157V AB 3	TMCL 2007-6ALT A2 SEQ CSTR 08/25/2038		03/25/2017	MBS Paydown.....		25,861	25,861	13,448	16,167		7,017		7,017		25,861			.0	.57	08/25/2038	1FM.....
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039		03/20/2017	MBS Paydown.....		12,500	12,500	11,930	11,963		18		18		12,500			.0	.68	10/20/2039	1FE.....
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	03/22/2017	BANC OF AMERICA SECURITIES		368,171	379,167	361,867	362,891		937		937		363,310		4,861	4,861	3,341	10/20/2039	1FE.....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2017	MBS Paydown.....		12,781	12,781	12,781	12,781				.0		12,781			.0	143	11/16/2039	1FE.....

Statement as of March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		03/16/2017	MBS Paydown.....		37,767	37,767	39,169	38,879		(47)		(47)		37,767			.0	328	10/16/2040	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		03/15/2017	MBS Paydown.....		11,874	11,874	11,474	11,494		15		15		11,874			.0	43	01/15/2043	1FE.....
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....		03/15/2017	MBS Paydown.....		20,070	20,070	20,075	20,074		(0)		(0)		20,070			.0	146	07/15/2041	1FE.....
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		03/15/2017	MBS Paydown.....		38,029	38,029	37,735	37,764		8		8		38,029			.0	171	04/15/2044	1FE.....
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19.....		02/23/2017	Sinking Fund Redemption.....		31,933	31,933	30,741	31,773		26		26		31,933			.0	1,070	02/23/2019	1FE.....
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		01/02/2017	Sinking Fund Redemption.....		207,976	207,976	207,976	239,480				.0		207,976			.0	5,620	07/02/2025	1FE.....
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22.....		01/02/2017	Sinking Fund Redemption.....		26,806	26,806	25,868	26,256		0		.0		26,806			.0	889	07/02/2022	3FE.....
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026.....		03/03/2017	Sinking Fund Redemption.....		28,536	28,536	28,536	28,536				.0		28,536			.0	535	09/03/2026	1FE.....
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024		02/28/2017	MBS Paydown.....		1,000,000	1,000,000	999,000	999,524		476		476		1,000,000			.0	9,350	02/28/2024	1FE.....
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	01/23/2017	Sinking Fund Redemption.....		67,522	67,522	67,522	67,522				.0		67,522			.0	844	10/23/2023	2FE.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/25/2017	MBS Paydown.....		62,574	62,574	57,090	57,341		939		939		62,574			.0	340	02/25/2037	1FM.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/25/2017	Pass-Through Loss.....			4						.0					.0		02/25/2037	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		03/25/2017	MBS Paydown.....		223,906	223,906	206,923	206,748		1,829		1,829		223,906			.0	919	11/25/2036	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		03/25/2017	Pass-Through Loss.....			11,892						.0					.0		11/25/2036	1FM.....
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26		03/17/2017	Distribution.....		500,000	500,000	499,500	499,744		19		19		499,763		237	237	6,697	04/20/2026	1Z.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2017	MBS Paydown.....		5,326	5,326	4,207	2,218		80		80		5,326			.0	11	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2017	Pass-Through Loss.....			3,713	2,933					.0					.0		07/25/2036	1FM.....
94980G AH 4	WFHET 2004-2 A17 SEQ 5.0 5/25/2034.....		02/25/2017	MBS Paydown.....		47,439	47,439	44,546	47,439				.0		47,439			.0	212	05/25/2034	1FM.....
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034.....		03/25/2017	MBS Paydown.....		10,547	10,547	7,277	7,923		2,650		2,650		10,547			.0	49	10/25/2034	1FM.....
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2017	MBS Paydown.....		3,410	3,410	3,022	3,014		(721)		(721)		3,410			.0	17	03/25/2036	1FM.....
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037.....		03/25/2017	MBS Paydown.....		3,950	3,950	3,172	2,911		(4,267)		(4,267)		3,950			.0		12/28/2037	1FM.....
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		03/20/2017	MBS Paydown.....		63,745	63,745	63,501	63,379		(23)		(23)		63,745			.0	229	12/20/2026	1FE.....
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		03/20/2017	MBS Paydown.....		53,114	53,114	52,924	52,937		(8)		(8)		53,114			.0	309	12/20/2028	1FE.....
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		03/20/2017	MBS Paydown.....		26,557	26,557	26,388	26,404		(10)		(10)		26,557			.0	199	12/20/2028	2AM.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		03/20/2017	MBS Paydown.....		65,868	65,868	65,781	65,774		5		5		65,868			.0	350	07/20/2028	1FE.....
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2017	Paydown.....		6,671	6,671	6,671	6,671				.0		6,671			.0	74	06/15/2033	2.....
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....		03/15/2017	Paydown.....		8,168	8,168	8,168	8,168				.0		8,168			.0	91	05/15/2034	2.....

QE05.20

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		03/20/2017	MBS Paydown.....		32,087	32,087	31,887	31,891		7		7		32,087			0	204	06/20/2044	1FM.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					91,983,146	92,100,345	88,623,670	90,021,702	0	309,928	0	309,928	0	91,635,490	0	347,656	347,656	1,109,876	XXX	XXX
8399997	Total - Bonds - Part 4.....					95,217,442	95,334,640	91,897,417	93,262,944	0	304,015	0	304,015	0	94,869,786	0	347,656	347,656	1,175,290	XXX	XXX
8399999	Total - Bonds.....					95,217,442	95,334,640	91,897,417	93,262,944	0	304,015	0	304,015	0	94,869,786	0	347,656	347,656	1,175,290	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					95,217,442	XXX	91,897,417	93,262,944	0	304,015	0	304,015	0	94,869,786	0	347,656	347,656	1,175,290	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
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			103,580	#	103,580	31,668		(12,622)				1
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			427,853	#	427,853	126,722		(53,765)				1
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			107,566	#	107,566	32,138		(13,401)				1
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			174,550	#	174,550	32,650		(18,318)				1
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			150,073	#	150,073	52,516		(19,874)				1
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			367,119	#	367,119	127,237		(48,935)				1
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			60,555	#	60,555	21,759		(7,828)				1
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			61,982	#	61,982	21,848		(8,143)				1
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			140,734	#	140,734	51,258		(16,152)				1
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			376,294	#	376,294	110,810		(50,208)				1
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			184,662	#	184,662	54,854		(24,327)				1
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			84,143	#	84,143	25,421		(10,891)				1
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			182,850	#	182,850	32,057		(21,154)				1
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			342,943	#	342,943	100,429		(46,571)				1
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			96,433	#	96,433	28,563		(12,852)				1
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			133,673	#	133,673	39,302		(18,027)				1
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			137,043	#	137,043	23,626		(16,361)				1
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			46,985	#	46,985	18,412		(6,651)				1
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			122,988	#	122,988	47,499		(17,671)				1
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			344,030	#	344,030	131,925		(49,890)				1
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			37,824	#	37,824	14,680		(5,409)				1
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			158,031	#	158,031	63,323		(19,015)				1
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			57,703	#	57,703	20,631		(8,214)				1
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			147,143	#	147,143	52,386		(21,099)				1
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			61,889	#	61,889	22,241		(8,762)				1
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			335,875	#	335,875	118,946		(48,374)				1
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			58,167	#	58,167	21,036		(8,163)				1
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			169,225	#	169,225	47,448		(20,882)				1
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			349,634	#	349,634	126,856		(50,624)				1
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			42,439	#	42,439	15,556		(6,143)				1
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			53,133	#	53,133	19,654		(7,524)				1
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			71,166	#	71,166	25,922		(10,257)				1
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			177,168	#	177,168	64,777		(20,924)				1
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			385,698	#	385,698	168,175		(58,987)				1
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			106,115	#	106,115	46,661		(16,150)				1
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			32,395	#	32,395	14,386		(4,908)				1
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			70,196	#	70,196	32,209		(10,459)				1
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			191,221	#	191,221	115,890		(23,312)				1
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			50,969	#	50,969	22,761		(7,923)				1
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			370,768	#	370,768	163,104		(58,075)				1
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			55,721	#	55,721	25,194		(8,616)				1
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			43,174	#	43,174	19,250		(6,718)				1
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			68,921	#	68,921	32,128		(10,497)				1
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			155,840	#	155,840	98,630		(20,269)				1
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			42,800	#	42,800	19,227		(6,799)				1
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			300,442	#	300,442	132,337		(48,103)				1
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			41,983	#	41,983	18,707		(6,686)				1
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			36,112	#	36,112	16,312		(5,716)				1
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			135,881	#	135,881	82,704		(17,593)				1
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			41,797	#	41,797	18,574		(7,000)				1

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	09/07/2016	09/06/2017		10,202,998	2.186.4800	194,962			288,662	#	288,662	127,334		(48,741)				1
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			44,546	#	44,546	20,125		(7,334)				1
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			43,336	#	43,336	19,310		(7,253)				1
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			112,505	#	112,505	67,151		(15,127)				1
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			73,963	#	73,963	29,896		(12,315)				1
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			43,058	#	43,058	17,344		(7,213)				1
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			364,289	#	364,289	146,201		(61,250)				1
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			169,282	#	169,282	82,212		(21,869)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		1,232,285	2.160.7700	26,120			39,308	#	39,308	16,106		(6,530)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		2,415,204	2.160.7700	57,229			86,964	#	86,964	35,948		(14,307)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/07/2016	10/06/2017		11,380,797	2.160.7700	219,898			328,484	#	328,484	133,648		(64,974)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		1,419,760	2.160.7700	31,716			47,953	#	47,953	19,728		(7,929)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2016	10/06/2017		4,102,448	2.160.7700	86,766			172,091	#	172,091	89,555		(21,692)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		997,987	2.141.3400	21,071			32,361	#	32,361	12,605		(5,268)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/21/2016	10/20/2017		12,790,548	2.141.3400	245,258			375,005	#	375,005	145,501		(61,314)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2016	10/20/2017		1,313,468	2.141.3400	29,369			45,118	#	45,118	17,635		(7,342)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		3,740,183	2.141.3400	78,687			163,858	#	163,858	74,913		(19,672)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2016	11/06/2017		1,251,108	2.085.1800	29,481			42,519	#	42,519	15,740		(7,370)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2016	11/06/2017		1,668,144	2.085.1800	41,547			60,099	#	60,099	22,281		(10,387)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/07/2016	11/06/2017		1,700,407	2.085.1800	52,533			77,013	#	77,013	28,771		(13,133)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2016	11/06/2017		11,972,942	2.085.1800	259,420			372,463	#	372,463	137,635		(64,855)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/07/2016	11/06/2017		4,474,738	2.085.1800	122,277			207,383	#	207,383	83,560		(30,569)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		1,387,972	2.181.9000	30,413			42,517	#	42,517	18,094		(7,603)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		11,343,379	2.181.9000	228,905			318,674	#	318,674	134,829		(57,226)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		1,356,329	2.181.9000	32,996			46,393	#	46,393	19,893		(8,249)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		1,098,592	2.181.9000	26,469			37,188	#	37,188	15,935		(6,617)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2016	11/20/2017		3,250,067	2.181.9000	76,414			134,061	#	134,061	69,429		(19,104)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		11,905,060	2.212.2300	241,574			308,945	#	308,945	137,658		(60,394)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		1,779,058	2.212.2300	39,156			50,279	#	50,279	22,463		(9,789)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		2,378,663	2.212.2300	60,396			77,967	#	77,967	35,043		(15,099)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	12/07/2016	12/06/2017		4,072,693	2.212.2300	95,842			146,462	#	146,462	81,370		(23,960)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/21/2016	12/20/2017		12,716,256	2.270.7600	240,880			292,790	#	292,790	140,915		(60,220)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		1,118,294	2.270.7600	29,337			35,829	#	35,829	17,316		(7,334)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		925,626	2.270.7600	20,557			24,991	#	24,991	12,077		(5,139)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		1,721,090	2.270.7600	35,881			43,605	#	43,605	21,061		(8,970)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/21/2016	12/20/2017		3,657,592	2.270.7600	72,982			103,241	#	103,241	60,932		(18,246)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		1,582,222	2.276.9800		32,506		39,520	#	39,520	12,431		(5,418)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		12,978,786	2.276.9800		237,201		287,494	#	287,494	89,826		(39,534)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		1,179,056	2.276.9800		27,077		32,953	#	32,953	10,389		(4,513)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		1,138,490	2.276.9800		28,347		34,498	#	34,498	10,876		(4,725)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/09/2017	01/06/2018		3,979,431	2.276.9800		78,785		111,601	#	111,601	45,946		(13,131)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		908,524	2.271.3100		18,666		22,996	#	22,996	7,441		(3,111)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		9,993,764	2.271.3100		182,663		223,894	#	223,894	71,675		(30,444)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		1,362,786	2.271.3100		33,801		41,899	#	41,899	13,732		(5,633)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		1,135,655	2.271.3100		25,062		30,950	#	30,950	10,065		(4,177)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/23/2017	01/20/2018		3,624,571	2.271.3100		69,450		105,119	#	105,119	47,244		(11,575)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		917,024	2.292.5600		18,962		22,098	#	22,098	4,716		(1,580)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		2,980,328	2.292.5600		66,968		78,051	#	78,051	16,663		(5,581)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		13,984,616	2.292.5600		263,607		307,000	#	307,000	65,360		(21,967)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/07/2017	02/06/2018		3,528,807	2.292.5600		69,112		91,984	#	91,984	28,631		(5,759)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,175,580	2.351.1600		24,927		24,075	#	24,075	1,225		(2,077)				1

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,175,580	2.351.1600		29,697		28,540	#	28,540	1,318		(2,475)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		9,639,756	2.351.1600		193,127		186,717	#	186,717	9,683		(16,094)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,410,696	2.351.1600		31,533		30,422	#	30,422	1,517		(2,628)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/21/2017	02/20/2018		1,199,711	2.351.1600		33,968		32,638	#	32,638	1,501		(2,831)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/21/2017	02/20/2018		3,727,345	2.351.1600		78,457		71,596	#	71,596	(324)		(6,538)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,187,655	2.375.3100		25,557		23,610	#	23,610	(1,947)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,425,186	2.375.3100		33,765		31,102	#	31,102	(2,663)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,187,655	2.375.3100		24,232		22,417	#	22,417	(1,815)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		10,688,895	2.375.3100		198,784		184,110	#	184,110	(14,674)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2017	03/06/2018		3,213,896	2.375.3100		63,539		53,967	#	53,967	(9,572)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		11,392,656	2.373.4700		211,604		200,625	#	200,625	(10,980)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		1,661,429	2.373.4700		35,192		33,385	#	33,385	(1,807)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		2,373,470	2.373.4700		53,374		50,532	#	50,532	(2,842)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2017	03/20/2018		4,053,609	2.373.4700		73,131		71,203	#	71,203	(1,928)						1
0089999	Total-Purchased Options-Hedging Other-Call Options and Warrants									7,364,961	2,263,094	0	14,823,672	XX	14,823,672	5,282,302	0	(2,031,030)	0	0	XXX	XXX
0149999	Total-Purchased Options-Hedging Other									7,364,961	2,263,094	0	14,823,672	XX	14,823,672	5,282,302	0	(2,031,030)	0	0	XXX	XXX
0369999	Total-Purchased Options-Call Options and Warrants									7,364,961	2,263,094	0	14,823,672	XX	14,823,672	5,282,302	0	(2,031,030)	0	0	XXX	XXX
0429999	Total-Purchased Options									7,364,961	2,263,094	0	14,823,672	XX	14,823,672	5,282,302	0	(2,031,030)	0	0	XXX	XXX
1409999	Total-Hedging Other									7,364,961	2,263,094	0	14,823,672	XX	14,823,672	5,282,302	0	(2,031,030)	0	0	XXX	XXX
1449999	TOTAL									7,364,961	2,263,094	0	14,823,672	XX	14,823,672	5,282,302	0	(2,031,030)	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 Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BARCLAYS	Y.....	Y.....		907,901		907,901	907,901		907,901		0
BNP PARIBAS NY	Y.....	Y.....		1,464,859		1,464,859	1,464,859		1,464,859		0
CITIBANK	Y.....	Y.....		3,345,988		3,345,988	3,345,988		3,345,988		0
CREDIT SUISSE	Y.....	Y.....		1,584,533		1,584,533	1,584,533		1,584,533		0
MERRILL LYNCH	Y.....	N.....		1,991,558		1,991,558	1,991,558		1,991,558		0
MORGAN STANLEY	Y.....	Y.....	40,000	4,484,717		4,444,717	4,484,717		4,444,717		0
ROYAL BANK OF CANADA	Y.....	Y.....		169,282		169,282	169,282		169,282		0
WELLS FARGO	Y.....	N.....		874,834		874,834	874,834		874,834		0
0299999. Total NAIC 1 Designation			40,000	14,823,672	0	14,783,672	14,823,672	0	14,783,672	0	0
0999999. Gross Totals			40,000	14,823,672	0	14,783,672	14,823,672	0	14,783,672	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....											0

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
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 March 31, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
PNC Bank..... Pittsburgh, PA.....					(1,344,927)	(666,474)	(5,118,754)	XXX
The Bank of New York Mellon..... New York, NY.....		0.010	7	2	9,513	189,436	11,006	XXX
The Neighborhood National Bank..... National City, CA.....		0.020	49	16	100,000	100,000	100,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	56	18	(1,235,414)	(377,038)	(5,007,748)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	56	18	(1,235,414)	(377,038)	(5,007,748)	XXX
0599999. Total Cash.....	XXX	XXX	56	18	(1,235,414)	(377,038)	(5,007,748)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13