



QUARTERLY STATEMENT

As of March 31, 2018
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 13, 1981	Commenced Business..... December 21, 1981	
Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 5423 .. Cincinnati .. OH .. US .. 45201 <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

Adrienne Susan Baglier	Senior Vice President	Eugene Michael Breen	Appointed Actuary
John Paul Gruber	Senior Vice President	Michael Harrison Haney	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 May 2018

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, 2018 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.....	2,408,560,122		2,408,560,122	2,344,079,543
2. Stocks:				
2.1 Preferred stocks.....	2,999,998		2,999,998	1,000,000
2.2 Common stocks.....	5,388,980		5,388,980	5,902,148
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 (\$....(440,122)), cash equivalents (\$....20,644,884) and short-term investments (\$.....0).....	20,204,762		20,204,762	74,891,933
6. Contract loans (including \$.....0 premium notes).....	56,157,365		56,157,365	57,048,476
7. Derivatives.....	15,058,498		15,058,498	17,697,741
8. Other invested assets.....	19,188,433		19,188,433	19,218,687
9. Receivables for securities.....			0	55,062
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).....	2,527,558,158	0	2,527,558,158	2,519,893,590
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	24,314,671		24,314,671	25,277,743
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).....	236,224	236,224	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	634,039
18.2 Net deferred tax asset.....	250,380		250,380	115,070
19. Guaranty funds receivable or on deposit.....	4,961		4,961	7,759
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	7,881
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	904,384	28,389	875,995	853,723
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,553,268,778	264,613	2,553,004,165	2,546,789,805
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	632,352,268		632,352,268	644,495,775
28. Total (Lines 26 and 27).....	3,185,621,046	264,613	3,185,356,433	3,191,285,580

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.....	605,552		605,552	578,026
2502. Receivable for marketing reallocation.....	208,943		208,943	214,197
2503. Funds held as collateral.....	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	49,889	28,389	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	904,384	28,389	875,995	853,723

Statement as of March 31, 2018 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 \$.....2,202,844,855 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,202,844,855	2,194,507,240
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	26,525,749	27,062,627
4. Contract claims:		
4.1 Life.....	4,446,171	4,412,984
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	3,598,398	3,840,577
10. Commissions to agents due or accrued - life and annuity contracts \$....435,505, accident and health \$.....0 and deposit-type contract funds \$.....0.....	435,505	463,950
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	958,350	933,348
13. Transfers to Separate Accounts due or accrued (net) (including \$....(4,500,280) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(4,500,280)	(4,685,903)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	344,131	376,751
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	514,959	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	106,104	87,264
18. Amounts held for agents' account, including \$....513,060 agents' credit balances.....	513,060	406,869
19. Remittances and items not allocated.....	1,299,131	447,325
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.....	13,318,868	13,137,463
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.....	1,029,682	142,351
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.....	2,255,076	10,507,020
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	694,571	451,473
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,254,384,330	2,252,091,339
27. From Separate Accounts statement.....	632,352,268	644,495,775
28. Total liabilities (Lines 26 and 27).....	2,886,736,598	2,896,587,114
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).....	124,569,835	120,648,466
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).....	296,119,835	292,198,466
38. Totals of Lines 29, 30 and 37.....	298,619,835	294,698,466
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,185,356,433	3,191,285,580

DETAILS OF WRITE-INS

2501. Unclaimed property.....	654,519	411,473
2502. Liability for funds held as collateral.....	40,052	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).....	694,571	451,473
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.....	51,821,994	46,571,143	211,398,282
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	29,850,848	29,790,940	122,038,907
4. Amortization of Interest Maintenance Reserve (IMR).....	278,861	295,488	1,205,658
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.....	2,170,905	2,042,475	8,430,240
8.2 Charges and fees for deposit-type contracts.....	133,912	147,164	604,460
8.3 Aggregate write-ins for miscellaneous income.....	766,960	666,871	2,789,485
9. Totals (Lines 1 to 8.3).....	85,023,480	79,514,081	346,467,032
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	3,687,882	3,503,665	15,146,581
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.....	65,190,640	67,775,921	258,032,846
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,933,366	2,317,000	8,680,312
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	8,337,615	7,457,721	49,878,668
20. Totals (Lines 10 to 19).....	79,149,503	81,054,307	331,738,407
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,587,218	3,379,105	15,248,463
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	3,905,599	3,188,260	15,507,571
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	101,810	120,892	875,918
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(10,575,714)	(17,113,500)	(53,265,805)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	76,168,416	70,629,064	310,104,554
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	8,855,064	8,885,017	36,362,478
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	8,855,064	8,885,017	36,362,478
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	1,073,937	3,350,510	11,110,003
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).....	7,781,127	5,534,507	25,252,475
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....55,309 (excluding taxes of \$.....19,752 transferred to the IMR).....	(57,242)	(280,987)	(1,487,304)
35. Net income (Line 33 plus Line 34).....	7,723,885	5,253,520	23,765,171
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	294,698,466	269,447,135	269,447,135
37. Net income (Line 35).....	7,723,885	5,253,520	23,765,171
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(107,401).....	(3,805,749)	1,670,108	3,355,211
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	27,909	7,510	(591,993)
41. Change in nonadmitted assets.....	156,729	154,509	34,350
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.....	(181,405)	(752,585)	(1,311,408)
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).....	3,921,369	6,333,062	25,251,331
55. Capital and surplus as of statement date (Lines 36 + 54).....	298,619,835	275,780,197	294,698,466
DETAILS OF WRITE-INS			
08.301. Marketing allowance.....	365,485	345,563	1,384,380
08.302. Contractual rider fee income.....	304,098	211,268	1,050,282
08.303. Contractual annual maintenance and surrender charge fees.....	96,755	110,040	354,666
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	622	0	157
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	766,960	666,871	2,789,485
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, 2018 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.....	51,821,994	46,571,143	211,398,282
2. Net investment income.....	32,269,272	31,411,515	125,772,178
3. Miscellaneous income.....	2,910,339	2,766,093	11,187,022
4. Total (Lines 1 through 3).....	87,001,605	80,748,751	348,357,482
5. Benefit and loss related payments.....	68,845,335	71,395,766	273,320,425
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(10,761,337)	(17,247,090)	(54,050,608)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	7,416,487	7,144,070	31,829,818
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....75,061 tax on capital gains (losses).....			13,262,971
10. Total (Lines 5 through 9).....	65,500,485	61,292,746	264,362,606
11. Net cash from operations (Line 4 minus Line 10).....	21,501,120	19,456,005	83,994,876
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	34,508,730	95,217,442	366,944,509
12.2 Stocks.....			206,126
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			914,000
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).....	34,508,730	95,217,442	368,064,635
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	98,095,280	134,164,072	400,375,769
13.2 Stocks.....	2,000,000		0
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	19,043		9,591,706
13.6 Miscellaneous applications.....	11,222,451	(8,165,310)	1,362,014
13.7 Total investments acquired (Lines 13.1 to 13.6).....	111,336,774	125,998,762	411,329,489
14. Net increase or (decrease) in contract loans and premium notes.....	(891,111)	(342,089)	(1,218,899)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(75,936,933)	(30,439,231)	(42,045,955)
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.....	(2,336,332)	(2,182,811)	(8,749,904)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	2,084,974	3,884,292	539,431
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(251,358)	1,701,481	(8,210,473)
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).....	(54,687,171)	(9,281,745)	33,738,448
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	74,891,933	41,153,485	41,153,485
19.2 End of period (Line 18 plus Line 19.1).....	20,204,761	31,871,740	74,891,933
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchanges.....	70,574		17,903,570
20.0002 Capitalized interest.....	252		
20.0003 Exchange of debt to other invested assets.....	19,251		
20.0004 Transferred from long-term debt securities to other invested assets.....			9,723,908

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.....	46,248,144	40,454,580	192,007,121
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	5,573,850	6,116,563	19,391,161
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.....	51,821,994	46,571,143	211,398,282
12. Deposit-type contracts.....			
13. Total.....	51,821,994	46,571,143	211,398,282

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, 2018	December 31, 2017
(1) State basis	Ohio	\$ 7,723,885	\$ 23,765,171
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 7,723,885</u>	<u>\$ 23,765,171</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 298,619,835	\$ 294,698,466
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 298,619,835</u>	<u>\$ 294,698,466</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
45660LPK9	5,158	306	4,834	324	324	3/31/2018
Total			<u>\$ 4,834</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	\$1,278,305
2. 12 months or longer	1,530,464
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$126,027,964
2. 12 months or longer	46,993,601

(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, 2018. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

NOTES TO FINANCIAL STATEMENTS

- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- J. Real Estate – Not applicable.
- K. Low Income Housing Tax Credits – Not applicable.
- L. Restricted Assets – No significant change.
- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. Structured Notes – Not applicable.
- P. 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	3	3	14,602	2	5	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	3	3	\$ 14,602	\$ 2	\$ 5	\$ 5

AC - Amortized Cost

FV - Fair Value

- Q. Short Sales – Not applicable
- R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	6	0
(2) Aggregate amount of investment income	\$ 225,874	\$ -

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

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	-	-	-	-
Commercial mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	-	-	-
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	5,388,463	517	-	5,388,980
Equity index call options	-	15,058,498	-	15,058,498
Variable annuity assets (separate accounts) (a)	-	632,352,268	-	632,352,268
Total assets accounted for at fair value	<u>\$ 5,388,463</u>	<u>\$ 647,411,283</u>	<u>\$ -</u>	<u>\$ 652,799,746</u>

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

All transfers between fair value levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2018 there have been no transfers between Level 1 and Level 2.

(2) Fair Value Measurements in Level 3 of the Fair Values Hierarchy.

	Beginning Balance at 12/31/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Sales	Ending Balance at 3/31/2018
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	220	-	(210)	-	-	(10)	-
All other bonds	-	-	-	-	-	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-	-
Total	<u>\$ 220</u>	<u>\$ -</u>	<u>\$ (210)</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (10)</u>	<u>\$ -</u>

(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.

(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, 2018.

NOTES TO FINANCIAL STATEMENTS

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.

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
Financial Assets:					
Bonds:					
U.S. Government and government agencies	\$ 6,254,076	\$ 6,107,859	\$ 1,478,050	\$ 4,776,026	\$ -
States, municipalities and political subdivisions	389,775,831	379,810,530	-	389,775,831	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	150,549,514	127,740,127	-	145,922,127	4,627,387
Commercial mortgage-backed securities	71,261,710	69,953,914	-	70,807,252	454,458
Asset-backed securities	353,130,317	352,265,086	-	352,306,812	823,505
All other bonds	1,485,710,881	1,472,682,606	-	1,474,781,978	10,928,903
Total bonds	\$ 2,456,682,329	\$ 2,408,560,122	\$ 1,478,050	\$ 2,438,370,026	\$ 16,834,253
Non-affiliated preferred stock	3,061,250	2,999,998	3,061,250	-	-
Non-affiliated common stock	5,388,980	5,388,980	5,388,463	517	-
Other investments	20,279,132	19,188,433	-	20,279,132	-
Equity index call options	15,058,498	15,058,498	-	15,058,498	-
Variable annuity assets (separate accounts)	632,352,268	632,352,268	-	632,352,268	-
Cash and cash equivalents	20,204,762	20,204,762	20,204,762	-	-
Policy loans	56,157,365	56,157,365	-	-	56,157,365
Total financial assets	\$ 3,209,184,584	\$ 3,159,910,426	\$ 30,132,525	\$ 3,106,060,441	\$ 72,991,618

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.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

Statement as of March 31, 2018 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.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

Statement as of March 31, 2018 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
\$	0	\$ 0
	0	0
	0	0
	0	0
	0	0
	0	0
\$	0	\$ 0
\$	0	\$ 0

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above
- 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 Corporation	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, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities?

Yes [X] No []

Statement as of March 31, 2018 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.....	\$.....	
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X]	No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?.....	Yes []	No []

Statement as of March 31, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Statement as of March 31, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only							
			Life Contracts		4	5	6	7		
			2	3					A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
			Life Insurance Premiums	Annuity Considerations						
1.	Alabama.....	AL	L		621,359				621,359	
2.	Alaska.....	AK	L		18,222				18,222	
3.	Arizona.....	AZ	L		689,368				689,368	
4.	Arkansas.....	AR	L		43,211				43,211	
5.	California.....	CA	L		8,338,405				8,338,405	
6.	Colorado.....	CO	L		712,681				712,681	
7.	Connecticut.....	CT	L		1,050,515				1,050,515	
8.	Delaware.....	DE	L		7,418				7,418	
9.	District of Columbia.....	DC	L		8,715				8,715	
10.	Florida.....	FL	L		5,546,004				5,546,004	
11.	Georgia.....	GA	L		149,573				149,573	
12.	Hawaii.....	HI	L		349,077				349,077	
13.	Idaho.....	ID	L		100,972				100,972	
14.	Illinois.....	IL	L		1,242,989				1,242,989	
15.	Indiana.....	IN	L		665,194				665,194	
16.	Iowa.....	IA	L		186,198				186,198	
17.	Kansas.....	KS	L		100,898				100,898	
18.	Kentucky.....	KY	L		325,272				325,272	
19.	Louisiana.....	LA	L		84,568				84,568	
20.	Maine.....	ME	L		536,051				536,051	
21.	Maryland.....	MD	L		626,433				626,433	
22.	Massachusetts.....	MA	L		2,800,652				2,800,652	
23.	Michigan.....	MI	L		2,961,564				2,961,564	
24.	Minnesota.....	MN	L		372,495				372,495	
25.	Mississippi.....	MS	L		35,499				35,499	
26.	Missouri.....	MO	L		377,644				377,644	
27.	Montana.....	MT	L		120,458				120,458	
28.	Nebraska.....	NE	L		21,243				21,243	
29.	Nevada.....	NV	L		541,099				541,099	
30.	New Hampshire.....	NH	L		134,181				134,181	
31.	New Jersey.....	NJ	L		1,275,208				1,275,208	
32.	New Mexico.....	NM	L		74,385				74,385	
33.	New York.....	NY	N		12,570				12,570	
34.	North Carolina.....	NC	L		4,837,218				4,837,218	
35.	North Dakota.....	ND	L		73,984				73,984	
36.	Ohio.....	OH	L		5,933,782				5,933,782	
37.	Oklahoma.....	OK	L		46,079				46,079	
38.	Oregon.....	OR	L		438,318				438,318	
39.	Pennsylvania.....	PA	L		659,874				659,874	
40.	Rhode Island.....	RI	L		711,632				711,632	
41.	South Carolina.....	SC	L		1,188,633				1,188,633	
42.	South Dakota.....	SD	L		136,109				136,109	
43.	Tennessee.....	TN	L		930,692				930,692	
44.	Texas.....	TX	L		4,683,639				4,683,639	
45.	Utah.....	UT	L		508,361				508,361	
46.	Vermont.....	VT	N		39,299				39,299	
47.	Virginia.....	VA	L		261,191				261,191	
48.	Washington.....	WA	L		1,154,701				1,154,701	
49.	West Virginia.....	WV	L		11,351				11,351	
50.	Wisconsin.....	WI	L		63,886				63,886	
51.	Wyoming.....	WY	L		11,976				11,976	
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		1,148				1,148	
59.	Subtotal.....	XXX		0	51,821,994				51,821,994	
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
95.	Totals (Direct Business).....	XXX		0	51,821,994				51,821,994	
96.	Plus Reinsurance Assumed.....	XXX							0	
97.	Totals (All Business).....	XXX		0	51,821,994				51,821,994	
98.	Less Reinsurance Ceded.....	XXX							0	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		0	51,821,994				51,821,994	

DETAILS OF WRITE-INS

58001.	Other Alien.....	XXX			1,148				1,148	
58002.	.....	XXX							0	
58003.	.....	XXX							0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0				0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		0	1,148				1,148	0
9401.	.....	XXX							0	
9402.	.....	XXX							0	
9403.	.....	XXX							0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0				0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0				0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 49

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 8

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	
Great Southwest Corporation	DE	95-2802826	
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	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (26.96%)	GBR		
Tarian Underwriting Limited (60%)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
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		
Orca Services S/A (85%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

* 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 (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 Brothers, Inc.	OH	31-1391777	
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	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
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
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	36-4670968	
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	
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 Real Estate Holdings, LLC	FL	82-2462705	
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 Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	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	
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	
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		0001042046	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	
			95-2802826				Great Southwest Corporation	DE	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	
			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	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1262960				Risiko Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				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..
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Beat Capital Partners Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	26.960	American Financial Group, Inc.	N	
							Tarian Underwriting Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	60.000	American Financial Group, Inc.	N	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited	Ownership	60.000	American Financial Group, Inc.	N	

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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)	*
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
							Neon Sapphire Underwriting Limited.....	GGY.....	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				Orca Services S/A.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	85.000	American Financial Group, Inc. ....N.....		
							Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
							Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....	6..	
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	23.350	.....N.....		6..
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		6..
			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				QQAgency 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	American Financial Group, Inc.	63312...	13-1935920				Great American Life Insurance Company.....	OH.....	UDP.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
0084	American Financial Group, Inc.	93661...	31-1021738				Annuity Investors Life Insurance Company.....	OH.....	RE.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc. ....N.....		
			27-0513333				Bay Bridge Marina Management.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc. ....N.....		
			20-1246122				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc. ....Y.....		
			81-3737639				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			47-5618395				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..
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			31-1391777				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
			26-3260520				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
0084	American Financial Group, Inc.	67083...	45-0252531				Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			52-2179330				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			42-1575938				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
							Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
							Great American Europe Limited.....	GBR.....	NIA.....	Great American Holding (Europe) Limited.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			AA-1784136				Great American International Insurance Designated Activity Company.....	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
0084	American Financial Group, Inc.	23418...	73-0556513				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
0084	American Financial Group, Inc.	15380...	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
0084	American Financial Group, Inc.	13794...	38-3803661				Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
0084	American Financial Group, Inc.	23426...	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			34-1607394				National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	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)	*
			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	American Financial Group, 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	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, 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	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	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	
			82-2462705				Summit Real Estate Holdings, 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	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	UDP	American Financial Group, 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 Insurance Company	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	
			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	100.000	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	
			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	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

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.	26344...	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....N.....	
0084	American Financial Group, Inc.	39896...	61-0983091				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....N.....	
0084	American Financial Group, Inc.	10646...	36-4079497				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....N.....	
0084	American Financial Group, Inc.	37532...	31-0954439				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....N.....	
0084	American Financial Group, Inc.	41858...	31-1036473				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....N.....	
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....Y.....	
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	American Financial Group, 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	American Financial Group, Inc.	38580...	31-1288778				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....N.....	
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....Y.....	
0084	American Financial Group, Inc.	31135...	31-1209419				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....N.....	
0084	American Financial Group, Inc.	33723...	31-1237970				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	.....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.....	
			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.....	
			31-119320				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.
6	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownership LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

Statement as of March 31, 2018 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:



Statement as of March 31, 2018 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.....	49,889	28,389	21,500	21,500
2597. Summary of remaining write-ins for Line 25.....	49,889	28,389	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.....	622		157
08.397. Summary of remaining write-ins for Line 8.3.....	622	0	157

Statement as of March 31, 2018 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.....	19,218,687	10,991,476
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	19,043	9,591,706
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.....		(258,675)
7. Deduct amounts received on disposals.....		914,000
8. Deduct amortization of premium and depreciation.....	49,297	191,821
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).....	19,188,433	19,218,687
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	19,188,433	19,218,687

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.....	2,350,981,691	2,312,763,262
2. Cost of bonds and stocks acquired.....	100,165,854	418,279,339
3. Accrual of discount.....	1,339,414	7,567,108
4. Unrealized valuation increase (decrease).....	(511,434)	678,915
5. Total gain (loss) on disposals.....	59,336	(133,187)
6. Deduct consideration for bonds and stocks disposed of.....	34,824,429	385,054,205
7. Deduct amortization of premium.....	482,371	2,470,715
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	4,834	648,826
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	225,874	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,416,949,101	2,350,981,691
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	2,416,949,101	2,350,981,691

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).....	1,533,760,274	64,712,202	27,227,670	(9,013,290)	1,562,231,516			1,533,760,274
2. NAIC 2 (a).....	772,601,851	33,381,950	7,044,421	(342,801)	798,596,579			772,601,851
3. NAIC 3 (a).....	32,857,457		119,993	8,203,445	40,940,909			32,857,457
4. NAIC 4 (a).....	3,861,646	71,702	149,740	2,008,989	5,792,597			3,861,646
5. NAIC 5 (a).....	998,095			102	998,197			998,095
6. NAIC 6 (a).....	220		(2,605)	(2,501)	324			220
7. Total Bonds.....	2,344,079,543	98,165,854	34,539,219	853,944	2,408,560,122	0	0	2,344,079,543
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....	1,000,000	2,000,000		(2)	2,999,998			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	2,000,000	0	(2)	2,999,998	0	0	1,000,000
15. Total Bonds and Preferred Stock.....	2,345,079,543	100,165,854	34,539,219	853,942	2,411,560,120	0	0	2,345,079,543

QSI02

(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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 NONE Par Value	3 Total Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....		XXX.....			

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.....	.....0	.....45,716,534
2. Cost of short-term investments acquired.....	.....	.....306,944,690
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....	.....352,661,224
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).....	.....0	.....0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....0	.....0

Statement as of March 31, 2018 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).....	17,697,741
2. Cost paid/(consideration received) on additions.....	3,025,569
3. Unrealized valuation increase/(decrease).....	(2,850,877)
4. Total gain (loss) on termination recognized.....	
5. Considerations received/(paid) on terminations.....	
6. Amortization.....	(2,813,935)
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).....	15,058,498
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	15,058,498

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

Statement as of March 31, 2018 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.....	15,058,498	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		15,058,498
4. Part D, Section 1, Column 5.....	15,058,498	
5. Part D, Section 1, Column 6.....		
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	15,058,498	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		15,058,498
10. Part D, Section 1, Column 8.....	15,058,498	
11. Part D, Section 1, Column 9.....		
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....		
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 11.....		
16. Total (Line 13 plus Line 14 minus Line 15).....		0

Statement as of March 31, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	77,826,034	
2. Cost of cash equivalents acquired.....	48,284,350	161,252,534
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	105,465,500	83,426,500
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).....	20,644,884	77,826,034
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	20,644,884	77,826,034

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Surplus Debentures - Unaffiliated												
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20.....	New York.....	NY....	Dissolution.....		02/12/2018....		19,043				0.000
2399999. Total - Surplus Debentures - Unaffiliated.....								19,043	.0	.0	.0	XXX.....
4499999. Subtotal - Unaffiliated.....								19,043	.0	.0	.0	XXX.....
4699999. Totals.....								19,043	.0	.0	.0	XXX.....

QE03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			

Statement as of March 31, 2018 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									
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		02/14/2018	RBC CAPITAL MARKETS		2,059,560	2,000,000		1FE
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048		02/14/2018	RBC CAPITAL MARKETS		2,000,000	2,000,000		1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					4,059,560	4,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	02/12/2018	Dissolution		70,574	70,398		4Z
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	02/12/2018	Exchanged		1,128	1,125		4Z
02666T AA 5	AMERICAN HOMES 4 RENT 4.25 02/15/2028		01/31/2018	JP MORGAN SECURITIES INC.		2,983,260	3,000,000		2FE
03330P AA 7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036		01/26/2018	GREENSLEDGE CAPITAL MARKET		3,400,000	3,400,000		1FE
03330P AC 3	ANCHF 2018-5A B CDO MEZ 4.50 04/25/2036		01/26/2018	GREENSLEDGE CAPITAL MARKET		1,600,000	1,600,000		1FE
038923 AC 2	ARBOR REALTY TRUST 5.625 05/01/2023		03/08/2018	SANDLER & O'NEIL PARTNERS		1,999,740	2,000,000		1FE
04010L AV 5	ARES CAPITAL CORP 4.25 03/01/2025		01/08/2018	BANC OF AMERICA SECURITIES		2,988,630	3,000,000		2FE
04621X AJ 7	ASSURANT INC 4.90 03/27/2028		03/22/2018	MORGAN STANLEY		1,992,340	2,000,000		2FE
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	01/09/2018	BARCLAYS CAPITAL		2,995,380	3,000,000		2FE
09659T 2A 8	BNP PARIBAS 4.375 03/01/2033	C	02/22/2018	BNP PARIBAS		1,993,580	2,000,000		2FE
10901U AA 0	BDF 2018-1A A CDO SSNR 4.25 04/25/2036		02/02/2018	GREENSLEDGE CAPITAL MARKET		2,000,000	2,000,000		1FE
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028		01/11/2018	BANC OF AMERICA SECURITIES		4,982,700	5,000,000		1FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		02/21/2018	DEUTSCHE BANK		1,499,974	1,500,000		1FE
126650 CX 6	CVS HEALTH CORP 4.30 03/25/2028		03/06/2018	BANC OF AMERICA SECURITIES		2,957,820	3,000,000		2FE
15673N AA 1	CERB 2018-1A A CLO SSNR FLT 04/15/2030		02/08/2018	NATIXIS		3,000,000	3,000,000		1FE
335720 AB 4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028		03/13/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000		2FE
34961W AQ 8	FCO 2018-11A BF CLO MEZ 4.45 04/15/2031	C	03/29/2018	NATIXIS		1,000,000	1,000,000		1FE
36655Y AB 3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027		02/16/2018	NATIXIS		3,000,000	3,000,000		1FE
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031		02/23/2018	WELLS FARGO BROKERAGE SERVICES		2,500,000	2,500,000		1FE
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		01/24/2018	CS FIRST BOSTON		4,999,936	5,000,000		1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		01/24/2018	CS FIRST BOSTON		999,999	1,000,000		1FE
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		01/26/2018	JP MORGAN SECURITIES INC.		1,500,000	1,500,000		1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		02/02/2018	BARCLAYS CAPITAL		802,967	818,571	1,724	1FE
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2018	Capital Interest		252	45		1FM
49456B AP 6	KINDER MORGAN 4.30 03/01/2028		02/22/2018	MIZUHO SEC USA		1,992,440	2,000,000		2FE
497266 AC 0	KIRBY CORP 4.20 03/01/2028		02/07/2018	WELLS FARGO BROKERAGE SERVICES		1,997,180	2,000,000		2FE
539439 AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028	C	01/09/2018	GOLDMAN SACHS		1,965,580	2,000,000	12,708	1FE
539439 AR 0	LLOYDS BK GR PLC 4.375 03/22/2028	C	03/15/2018	MORGAN STANLEY		1,992,940	2,000,000		1FE
53944Y AD 5	LLOYDS BK GR PLC 3.75 01/11/2027	C	01/09/2018	GOLDMAN SACHS		3,015,750	3,000,000		1FE
55608J AN 8	MACQUARIE GROUP LTD 4.654 03/27/2029	C	03/19/2018	CITIGROUP		2,000,000	2,000,000		1FE
61034H AA 2	MCMML 2018-1A A CLO SSNR FLT 04/15/2030		02/01/2018	DEUTSCHE BANK		1,200,000	1,200,000		1FE
620076 BL 2	MOTOROLA SOLUTIONS 4.60 02/23/28		02/21/2018	JP MORGAN SECURITIES INC.		1,996,660	2,000,000		2FE
69354W AC 0	PNMSR 2018-GT1 A ABS SSNR FLT 02/25/2023		02/21/2018	CS FIRST BOSTON		2,000,000	2,000,000		2AM
77587A AS 5	RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031	C	03/29/2018	CITIGROUP		1,250,000	1,250,000		1FE
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		03/14/2018	WELLS FARGO BROKERAGE SERVICES		999,533	1,000,000		1FE
828730 AB 7	SIMMONS FIRST NTL CORP 5.00 04/01/2028		03/21/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000		2FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		01/30/2018	DEUTSCHE BANK		1,499,903	1,500,000		1FE
83405R AB 3	SCLP 2018-1 A2 ABS SSNR 3.14 02/25/2027		01/30/2018	DEUTSCHE BANK		999,825	1,000,000		1FE
83546D AF 5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48		01/23/2018	GUGGENHEIM CAPITAL MARKET		1,500,000	1,500,000		2AM
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		01/23/2018	CS FIRST BOSTON		2,008,468	1,998,709	7,020	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		02/21/2018	CS FIRST BOSTON		501,285	498,481	1,328	1FE
853254 BK 5	STANDARD CHARTERED PLC 4.866 03/15/2033	C	03/12/2018	JP MORGAN SECURITIES INC.		2,000,000	2,000,000		2FE
88032W AG 1	TENCENT HOLDINGS 3.595 01/19/2028	C	01/11/2018	BANC OF AMERICA SECURITIES		4,998,750	5,000,000		1FE

QE04

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)
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042.....	C.....	01/18/2018.....	CANTOR FITZGERALD & CO.....		935,043	931,260	192	1FE.....
91823A AG 6	VBTOV 2018-1A C ABS SSNR 3.413 02/15/48.....		02/12/2018.....	BARCLAYS CAPITAL.....		2,000,000	2,000,000		1FE.....
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043.....		02/09/2018.....	GUGGENHEIM CAPITAL MARKET.....		2,000,000	2,000,000		1FE.....
92277G AM 9	VENTAS REALTY LP 4.00 03/01/2028.....		02/13/2018.....	JEFFERIES & CO.....		1,984,660	2,000,000		2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					94,106,294	94,268,588	22,972	XXX.....
8399997	Total - Bonds - Part 3.....					98,165,854	98,268,588	22,972	XXX.....
8399999	Total - Bonds.....					98,165,854	98,268,588	22,972	XXX.....
Preferred Stocks - Industrial and Miscellaneous									
59156R BT 4	METLIFE INC D 5.875.....		03/20/2018.....	BANC OF AMERICA SECURITIES.....		2,000,000	2,000,000.00		P2UFE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					2,000,000	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....					2,000,000	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....					2,000,000	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					2,000,000	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					100,165,854	XXX	22,972	XXX.....

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

QE04.1

Statement as of March 31, 2018 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)
Bonds - U.S. Government																					
31383S	RS 1		03/25/2018	MBS Paydown		169	169	169	166		(0)		(0)		169			0	2	05/01/2031	1
31406J	2L 6		03/25/2018	MBS Paydown		241	241	245	197		(0)		(0)		241			0	2	01/01/2035	1
63252F	AA 7		03/01/2018	Sinking Fund Redemption		121,949	121,949	130,000	122,894		(163)		(163)		121,949			0	5,183	09/01/2019	1FE
690353	RX 7		02/27/2018	Sinking Fund Redemption		48,928	48,928	48,928	48,928				0		48,928			0	1,086	02/27/2027	1
690353	XM 4		03/15/2018	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					199,858	199,858	207,913	200,757	0	(163)	0	(163)	0	199,858	0	0	0	6,529	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
442331	QM 9		03/01/2018	Sinking Fund Redemption		45,000	45,000	55,051	53,148		(8,148)		(8,148)		45,000			0	1,415	03/01/2032	1FE
981305	SA 4		01/01/2018	Sinking Fund Redemption		60,000	60,000	63,806	62,646		(2,646)		(2,646)		60,000			0	1,875	01/01/2028	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					105,000	105,000	118,858	115,794	0	(10,794)	0	(10,794)	0	105,000	0	0	0	3,290	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333	CA 3		03/01/2018	MBS Paydown		26,168	26,168	26,168	26,168				0		26,168			0	151	02/01/2042	1FE
130333	CB 1		03/01/2018	MBS Paydown		36,441	36,441	36,350	36,365		24		24		36,441			0	213	02/01/2042	1FE
34074M	JB 8		03/01/2018	MBS Paydown		74,846	74,846	74,846	74,846				0		74,846			0	319	07/01/2041	1FE
34074M	JC 6		03/01/2018	MBS Paydown		85,819	85,819	85,819	85,819				0		85,819			0	401	07/01/2041	1FE
462467	NW 7		03/01/2018	Partial Call		35,000	35,000	35,000	35,000				0		35,000			0	230	02/01/2042	1FE
49130T	PS 9		03/01/2018	Partial Call		50,000	50,000	50,000	50,000				0		50,000			0	225	11/01/2041	1FE
49130T	PT 7		03/01/2018	Partial Call		40,000	40,000	40,000	40,000				0		40,000			0	238	11/01/2041	1FE
57586N	UR 0		03/15/2018	MBS Paydown		3,588	3,588	3,603	3,600		8		8		3,588			0	27	01/15/2046	1FE
647200	4S 0		03/01/2018	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	54	09/01/2040	1FE
64972C	BD 4		03/15/2018	MBS Paydown		1,718	1,718	1,718	1,718				0		1,718			0	9	06/15/2036	1FE
658207	MA 0		01/01/2018	Sinking Fund Redemption		35,000	35,000	35,000	35,000				0		35,000			0	700	01/01/2030	1FE
658207	MA 0		03/01/2018	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	301	01/01/2030	1FE
677377	2P 7		03/01/2018	Partial Call		90,000	90,000	90,000	90,000		(0)		(0)		90,000			0	398	11/01/2041	1FE
686087	MP 9		03/30/2018	Partial Call		95,000	95,000	95,000	95,000				0		95,000			0	1,437	07/01/2033	1FE
882750	NE 8		03/01/2018	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	434	07/01/2041	1FE
88275F	NU 9		03/01/2018	Partial Call		40,000	40,000	40,000	40,056		(56)		(56)		40,000			0	176	09/01/2039	1FE
91528N	AA 9		01/20/2018	Sinking Fund Redemption		45,000	45,000	45,000	45,000				0		45,000			0	1,013	07/20/2036	1FE
92812U	Q3 5		03/25/2018	MBS Paydown		19,542	19,542	19,542	19,541				0		19,542			0	136	12/25/2043	1FE
92812U	Q4 3		03/25/2018	MBS Paydown		51,746	51,746	51,746	51,746				0		51,746			0	263	10/25/2037	1FE
92812U	Q6 8		03/25/2018	MBS Paydown		43,166	43,166	43,166	43,166				0		43,166			0	206	06/25/2041	1FE
92813T	EE 6		03/25/2018	MBS Paydown		49,346	49,346	49,346	49,345				0		49,346			0	240	08/25/2042	1FE

QE05

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)
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.					882,379	882,379	882,303	882,370	0	(24)	0	(24)	0	882,379	0	0	0	7,170	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366	AA 2 AASET 2017-1A A ABS SNR 3.967 05/16/2042		03/16/2018	MBS Paydown		79,450	79,450	79,698	79,678		(7)		(7)		79,450			0	526	05/16/2042	1FE
00164T	AA 6 AMC EAST COMM LLC 5.74 01/15/2028		01/15/2018	Sinking Fund Redemption		57,530	57,530	60,211	58,996		(9)		(9)		57,530			0	1,651	01/15/2028	1FE
00192J	AA 4 APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		03/27/2018	MBS Paydown		64,130	64,130	57,156	59,040		429		429		64,130			0	163	07/27/2057	1FE
00213R	AA 1 ARLFR 2012-1A A1 ABS FLT 12/15/2042		03/15/2018	MBS Paydown		18,903	18,903	18,903	18,903				0		18,903			0	105	12/15/2042	1FE
00214M	AA 1 ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		03/15/2018	MBS Paydown		38,559	38,559	37,416	37,615		35		35		38,559			0	187	06/15/2044	1FE
004375	FG 1 ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		03/25/2018	MBS Paydown		63,531	63,531	55,491	57,860		(2,368)		(2,368)		63,531			0	171	04/25/2036	1FM
007036	GS 9 ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		03/25/2018	MBS Paydown		10,631	10,631	9,946	9,926		(15)		(15)		10,631			0	43	06/25/2035	1FM
01448A	AA 3 ALESC 2A A1 CDO SSNR FLT 01/30/2034		01/30/2018	MBS Paydown		662,662	662,662	649,409	650,293		10,009		10,009		662,662			0	3,316	01/30/2034	1FE
02377B	AB 2 AM AIRLN 15-2 AA 3.60 09/22/2027		03/22/2018	Sinking Fund Redemption		47,370	47,370	47,370	47,370				0		47,370			0	853	09/22/2027	1FE
02377U	AB 0 AMER AIRLINES 2013-2 4.95 01/15/2023		01/15/2018	Sinking Fund Redemption		31,593	31,593	31,593	31,593				0		31,593			0	782	01/15/2023	2FE
02660L	AA 8 AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		03/25/2018	MBS Paydown		8,367	8,367	6,275	5,229		404		404		8,367			0	24	10/25/2046	1FM
02665U	AA 3 AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		03/17/2018	MBS Paydown		4,515	4,515	4,515	4,513		(1)		(1)		4,515			0	27	10/17/2036	1FE
02665X	AA 7 AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		03/17/2018	MBS Paydown		13,958	13,958	14,080	14,051		(1)		(1)		13,958			0	86	12/17/2036	1FE
02666A	AA 6 AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		03/17/2018	MBS Paydown		11,992	11,992	11,992	11,984		(1)		(1)		11,992			0	67	04/17/2052	1FE
02666B	AA 4 AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		03/17/2018	MBS Paydown		2,094	2,094	2,094	2,094		(0)		(0)		2,094			0	13	10/17/2045	1FE
05532E	BB 0 BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		03/26/2018	MBS Paydown		25,014	25,014	24,639	24,853		(31)		(31)		25,014			0	160	03/26/2036	1FM
05533C	DH 8 BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37		03/26/2018	MBS Paydown		196,418	196,418	189,789	195,265		(213)		(213)		196,418			0	1,676	02/26/2037	1FM
05533D	AG 1 BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		03/26/2018	MBS Paydown		112,327	112,327	93,442	101,473		(12,557)		(12,557)		112,327			0	694	04/26/2035	1FM
05533G	CN 7 BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		03/26/2018	MBS Paydown		35,453	35,453	33,592	34,496		(21)		(21)		35,453			0	355	10/26/2035	1FM
05533N	AJ 3 BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2018	MBS Paydown		25,567	25,567	22,189	22,824		(826)		(826)		25,567			0	122	06/26/2037	1FM
05533N	AJ 3 BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2018	Pass-Through Loss				1,386					0					0		06/26/2037	1FM
05534D	AU 9 BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		03/26/2018	MBS Paydown		108,917	108,917	95,847	103,146		2,541		2,541		108,917			0	789	01/26/2036	1FM

QE05.1

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)
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		02/26/2018	MBS Paydown.....		46,816	46,816	42,778	45,667		(1,111)		(1,111)		46,816			0	339	12/26/2037	1FM.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		03/26/2018	MBS Paydown.....		44,517	44,517	41,401	47,493		(370)		(370)		44,517			0	249	05/26/2036	1FM.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		03/26/2018	MBS Paydown.....		134,805	134,805	118,629	127,483		3,790		3,790		134,805			0	781	11/26/2035	1FM.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		03/20/2018	MBS Paydown.....		51,226	51,226	42,326	45,954		277		277		51,226			0	145	11/20/2036	1FM.....
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025..		02/20/2018	MBS Paydown.....		154,135	154,135	154,135	154,135				0		154,135			0	1,030	05/20/2025	1FE.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2018	MBS Paydown.....		4,982	4,982	4,031	3,756		(13,314)		(13,314)		4,982			0	50	03/25/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2018	Pass-Through Loss.....				1,564					0					0		03/25/2036	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		03/25/2018	MBS Paydown.....		15,878	15,878	12,871	11,771		(2,077)		(2,077)		15,878			0	58	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		03/25/2018	Pass-Through Loss.....				1,817	1,473				0					0		05/25/2035	1FM.....
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		03/25/2018	MBS Paydown.....		29,271	29,271	28,302	28,392		121		121		29,271			0	177	02/25/2035	1FM.....
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		03/25/2018	MBS Paydown.....		25,612	25,612	24,940	25,000		83		83		25,612			0	155	02/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		03/25/2018	MBS Paydown.....		24,187	24,187	23,274	20,395		(128)		(128)		24,187			0	201	09/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		03/25/2018	Pass-Through Loss.....				8,103	7,797		84		84					0		09/25/2035	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		03/25/2018	MBS Paydown.....		69,572	69,572	61,300	62,383		1,686		1,686		69,572			0	601	10/25/2035	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		03/25/2018	Pass-Through Loss.....				1,435	139				0		142		(142)	(142)		10/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2018	MBS Paydown.....		2,473	2,473	2,365	2,427		(3)		(3)		2,473			0	10	11/25/2035	3FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2018	Pass-Through Loss.....				768					0					0		11/25/2035	3FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037...		03/25/2018	MBS Paydown.....		3,102	3,102	2,947	2,190		(479)		(479)		3,102			0	55	01/25/2037	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037...		03/25/2018	Pass-Through Loss.....				2,907	2,761				0					0		01/25/2037	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2018	MBS Paydown.....		454	454	430	338		(7)		(7)		454			0	6	10/25/2036	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2018	Pass-Through Loss.....				252	238				0					0		10/25/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2018	MBS Paydown.....		75,653	75,653	68,902	68,366		1,267		1,267		75,653			0	423	05/20/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2018	Pass-Through Loss.....				9,327					0					0		05/20/2036	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		03/25/2018	MBS Paydown.....		3,941	3,941	3,446	3,087		(311)		(311)		3,941			0	33	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		03/25/2018	Pass-Through Loss.....				(64)					0					0		05/25/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		03/26/2018	MBS Paydown.....		88,456	88,456	84,033	88,028		(57)		(57)		88,456			0	827	08/26/2037	1FM.....

QE05.2

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)
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037...		03/26/2018	MBS Paydown.....		167,144	167,144	102,507	126,277		6,786		6,786		167,144			0	1,337	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037...		03/26/2018	Pass-Through Loss.....			15,851						0					0		08/26/2037	1FM.....
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		03/26/2018	MBS Paydown.....		71,683	71,683	69,690	69,700		594		594		71,683			0	361	07/26/2035	1FM.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		03/25/2018	MBS Paydown.....		70,154	70,154	70,460	70,332		(143)		(143)		70,154			0	430	07/25/2034	1FM.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033..		03/25/2018	MBS Paydown.....		32,417	32,417	32,761	32,568		50		50		32,417			0	301	09/25/2033	1FM.....
09751W AA 9	BOLDINI LTD 3.6 07/19/35.....	C	03/16/2018	Call.....		900,000	900,000	900,000	900,000				0		900,000			0	21,330	07/19/2035	1FE.....
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		03/15/2018	MBS Paydown.....		102,352	102,352	102,350			10		10		102,352			0	185	02/15/2033	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	C	03/25/2018	MBS Paydown.....		12,500	12,500	12,215	12,278		13		13		12,500			0	72	10/25/2027	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	C	03/25/2018	MBS Paydown.....		25,000	25,000	24,250	24,404		33		33		25,000			0	140	03/27/2028	1FE.....
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		03/15/2018	MBS Paydown.....		2,500	2,500	2,499	2,499		0		0		2,500			0	16	04/15/2047	1FE.....
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44. CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/15/2018	MBS Paydown.....		181,409	181,409	185,802	182,785		(1,697)		(1,697)		181,409			0	1,012	04/15/2044	1FM.....
125431 AH 9	CLIF 2013-2A NOTE ABS 3.22 06/18/28..		03/20/2018	MBS Paydown.....		13,385	13,385	13,095	7,904		723		723		13,385			0	82	06/20/2036	1FM.....
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28..		03/18/2018	MBS Paydown.....		49,333	49,333	49,315	49,322		0		0		49,333			0	263	06/18/2028	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		03/18/2018	MBS Paydown.....		11,084	11,084	11,083	11,083		0		0		11,084			0	68	11/18/2028	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2018	MBS Paydown.....		96,970	96,970	94,815	95,160		65		65		96,970			0	541	10/18/2029	1FE.....
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		03/26/2018	MBS Paydown.....		949	949	949	945		5		5		949			0	10	01/26/2036	1FM.....
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		03/26/2018	MBS Paydown.....		82,945	82,945	82,945	82,648		17		17		82,945			0	479	10/26/2035	1FM.....
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		03/26/2018	Pass-Through Loss.....			4,145	2,552					0					0		10/26/2035	1FM.....
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35		03/26/2018	MBS Paydown.....		6,330	6,330	6,330	6,307		2		2		6,330			0	58	11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		01/26/2018	Pass-Through Loss.....			16	3					0					0		11/26/2035	1FM.....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		02/26/2018	MBS Paydown.....		7,948	7,948	7,948	7,948				0		7,948			0	48	09/26/2035	1FM.....
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35		03/26/2018	MBS Paydown.....		23,797	23,797	23,797	23,712		4		4		23,797			0	246	09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2018	Pass-Through Loss.....			228	112			(0)		(0)					0		09/26/2035	1FM.....
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35		03/26/2018	MBS Paydown.....		151,214	151,214	151,214	151,214				0		151,214			0	1,529	10/26/2035	1FM.....
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35		03/26/2018	MBS Paydown.....		12,941	12,941	12,941	12,941				0		12,941			0	178	10/26/2035	1FM.....
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36		03/26/2018	MBS Paydown.....		34,786	34,786	34,786	34,665		(1)		(1)		34,786			0	459	01/26/2036	1FM.....

QE05.3

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)
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35		02/26/2018	MBS Paydown.....		64,782	64,782	64,782	64,782				0		64,782			0	530	04/26/2035	1FM.....
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35		03/26/2018	MBS Paydown.....		6,536	6,536	6,536	6,536				0		6,536			0	60	04/26/2035	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		02/26/2018	Pass-Through Loss.....		632	632	425					0					0		09/26/2037	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		03/26/2018	MBS Paydown.....		5,819	5,819	3,917	3,994		363		363		5,819			0	53	09/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		02/26/2018	MBS Paydown.....		1,096	1,096	1,096	1,090		(1)		(1)		1,096			0	5	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037..		03/26/2018	Pass-Through Loss.....			(61)				(0)		(0)		(190)		190	190		07/26/2037	1FM.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2018	MBS Paydown.....		26,901	26,901	26,901	26,800		7		7		26,901			0	230	11/26/2035	1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2018	Pass-Through Loss.....			3,086	1,700			0		0					0		11/26/2035	1FM.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		03/26/2018	MBS Paydown.....		24,068	24,068	24,068	23,988		4		4		24,068			0	126	09/26/2035	1FM.....
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....		02/26/2018	Pass-Through Loss.....			38	21			0		0					0		09/26/2035	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		03/26/2018	MBS Paydown.....		13,802	13,802	2,091	3,887		2,603		2,603		13,802			0	120	12/26/2036	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		03/26/2018	Pass-Through Loss.....			22				0		0					0		12/26/2036	1FM.....
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....		03/26/2018	MBS Paydown.....		22,800	22,800	22,800	22,800				0		22,800			0	276	08/26/2035	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35..		03/26/2018	MBS Paydown.....		50,756	50,756	50,756	50,604		10		10		50,756			0	379	02/26/2035	1FM.....
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....		02/26/2018	MBS Paydown.....		4,292	4,292	4,292	4,275		17		17		4,292			0	22	01/26/2036	1FM.....
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....		02/26/2018	MBS Paydown.....		192	192	192	191		1		1		192			0	2	01/26/2036	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2018	MBS Paydown.....		13,664	13,664	13,664	13,664				0		13,664			0	142	06/26/2037	1FM.....
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....		03/26/2018	Pass-Through Loss.....			2,063	1,679			(1)		(1)		(221)		221	221		06/26/2037	1FM.....
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37.....		02/26/2018	MBS Paydown.....		25,034	25,034	24,920	16,105		7		7		25,034			0	55	04/26/2037	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		03/26/2018	MBS Paydown.....		14,945	14,945	14,948	14,370		11		11		14,945			0	119	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....		03/26/2018	Pass-Through Loss.....			3,664	3,651			(0)		(0)					0		02/26/2036	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2018	MBS Paydown.....		35,959	35,959	35,959	34,629		491		491		35,959			0	95	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2018	MBS Paydown.....		38,513	38,513	38,513	38,513				0		38,513			0	460	03/26/2037	1FM.....
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		03/26/2018	MBS Paydown.....		15,959	15,959	15,959	15,910		47		47		15,959			0	153	03/26/2036	1FM.....
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		03/26/2018	MBS Paydown.....		18,201	18,201	18,201	18,201				0		18,201			0	167	08/26/2035	1FM.....
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		03/26/2018	MBS Paydown.....		35,212	35,212	26,844	27,874		(16,349)		(16,349)		35,212			0	131	06/26/2036	1FM.....
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		03/25/2018	MBS Paydown.....		58,799	58,799	54,977	55,340		1,091		1,091		58,799			0	292	03/25/2043	1FM.....

QE05.4

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)
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		03/25/2018	MBS Paydown.....		49,001	49,001	45,785	46,061		772		772		49,001			0	278	04/25/2043	1FM.....
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		01/27/2018	MBS Paydown.....		21,911	21,911	20,795	21,768		143		143		21,911			0	33	12/27/2036	1FM.....
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		03/25/2018	MBS Paydown.....		36,099	36,099	34,790	34,833		(1,515)		(1,515)		36,099			0	211	08/25/2043	1FM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....		03/10/2018	Sinking Fund Redemption.....		20,049	20,049	20,049	20,049				0		20,049			0	177	01/11/2027	2FE.....
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSSNR FLT 02/20/36		03/20/2018	MBS Paydown.....		21,954	21,954	19,161	18,875		65		65		21,954			0	111	02/20/2036	1FM.....
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSSNR FLT 02/20/36		03/20/2018	Pass-Through Loss.....			(47)						0		(62)		62	62		02/20/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/12/2018	Dissolution.....		158,507		158,508	158,508				0		158,508		(1)	(1)		05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/12/2018	Book Value Adjustment.....									0		141		(141)	(141)		05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/25/2018	Pass-Through Loss.....			(1,746)	1,305					0					0		05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2018	MBS Paydown.....		44,261	44,261	42,581	29,575		6,150		6,150		44,261			0	299	05/25/2036	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2018	MBS Paydown.....		28,248	28,248	24,739	24,093		(982)		(982)		28,248			0	274	04/25/2035	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2018	Pass-Through Loss.....			5,969						0					0		04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2018	MBS Paydown.....		27,113	27,113	24,458	23,245		(974)		(974)		27,113			0	236	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2018	Pass-Through Loss.....			616						0					0		04/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2018	MBS Paydown.....		16,926	16,926	15,367	13,232		(1,785)		(1,785)		16,926			0	177	05/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2018	Pass-Through Loss.....			2,522	1,183					0					0		05/25/2035	1FM.....
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSSNR FLT 04/20/36		03/20/2018	MBS Paydown.....		11,498	11,498	10,071	9,953		(4,276)		(4,276)		11,498			0	64	04/20/2036	1FM.....
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSSNR FLT 04/20/36		03/20/2018	MBS Paydown.....		16,571	16,571	14,981	14,819		(224)		(224)		16,571			0	118	04/20/2036	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2018	MBS Paydown.....		1,152	1,152	1,142	1,144		(0)		(0)		1,152			0	11	02/25/2033	1FM.....
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		03/20/2018	MBS Paydown.....		60,863	60,863	60,957	61,000		(95)		(95)		60,863			0	189	09/20/2034	1FM.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2018	MBS Paydown.....		9,093	9,093	8,499	7,744		7,805		7,805		9,093			0	60	08/25/2035	1FM.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2018	Pass-Through Loss.....			4	4					0					0		08/25/2035	1FM.....
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		02/20/2018	MBS Paydown.....		15,000	15,000	14,884	14,893		3		3		15,000			0	244	08/20/2047	2AM.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2018	MBS Paydown.....		51,333	51,333	39,623	45,598		2,425		2,425		51,333			0	143	01/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2018	MBS Paydown.....		61,451	61,451	50,627	60,479		(1,069)		(1,069)		61,451			0	145	02/25/2036	1FM.....

QE05.5

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)
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/15/2018	MBS Paydown.....		7,296	7,296	7,293	7,294		0		0		7,296		0	0	56	02/15/2046	1FE.....
15639K AA 0	CENTRICA PLC 4.00 10/16/2023.....	C	03/05/2018	Cash Tender.....		2,064,940	2,000,000	1,985,840	1,991,112		243		243		1,991,355		8,645	8,645	95,829	10/16/2023	2FE.....
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32.....		03/25/2018	MBS Paydown.....		29,319	29,319	29,317	29,248		(19)		(19)		29,319		0	0	362	06/25/2032	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2018	MBS Paydown.....		5,493	5,493	4,908	4,402		(323)		(323)		5,493		0	0	32	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2018	Pass-Through Loss.....			674						0				0	0		01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2018	MBS Paydown.....		222	222	194	184		726		726		222		0	0	3	11/25/2036	3FM.....
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2018	MBS Paydown.....		55,919	55,919	43,771	40,638		667		667		55,919		0	0	323	09/25/2036	1FM.....
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2018	Pass-Through Loss.....			1,315	1,029					0				0	0		09/25/2036	1FM.....
172967 EU 1	CITIGROUP INC 6.50 08/19/2013.....		03/09/2018	Litigation Settlement.....		3,152							0				3,152	3,152		08/19/2013	1FE.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2018	MBS Paydown.....		24,077	24,077	21,790	21,592		(729)		(729)		24,077		0	0	93	03/25/2034	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....		02/25/2018	MBS Paydown.....		90,409	90,409	88,826	90,201		208		208		90,409		0	0	478	07/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		03/25/2018	MBS Paydown.....		69,637	69,637	60,236	69,637				0		69,637		0	0	633	09/25/2036	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		03/25/2018	MBS Paydown.....		30,416	30,416	29,250	29,295		160		160		30,416		0	0	262	06/25/2037	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		03/25/2018	MBS Paydown.....		49,374	49,374	49,374	49,133		22		22		49,374		0	0	489	04/25/2037	1FM.....
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		03/25/2018	MBS Paydown.....		54,599	54,599	12,353	21,643		17,997		17,997		54,599		0	0	393	11/25/2035	1FM.....
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		02/25/2018	Pass-Through Loss.....			80						0				0	0		11/25/2035	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2018	MBS Paydown.....		73,709	73,709	72,604	73,097		196		196		73,709		0	0	646	05/25/2037	1FM.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		03/25/2018	MBS Paydown.....		139,061	139,061	139,023	139,026		27		27		139,061		0	0	641	10/25/2040	1FE.....
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		03/15/2018	MBS Paydown.....		186,693	186,693	186,688	186,689		2		2		186,693		0	0	744	09/15/2023	1FE.....
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033.....		02/28/2018	Sinking Fund Redemption.....		58,015	58,015	58,015	58,015				0		58,015		0	0	1,721	02/28/2033	2FE.....
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		03/25/2018	MBS Paydown.....		18,641	18,641	18,765	18,664		(77)		(77)		18,641		0	0	188	06/25/2033	1FM.....
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		03/25/2018	MBS Paydown.....		6,985	6,985	5,553	5,657		(617)		(617)		6,985		0	0	33	10/25/2034	1FM.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....	C	03/18/2018	MBS Paydown.....		25,000	25,000	25,000	25,000				0		25,000		0	0	128	04/18/2028	1FE.....
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		03/25/2018	MBS Paydown.....		49,998	49,998	44,897	44,617		(5,980)		(5,980)		49,998		0	0	205	02/25/2043	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/25/2018	Pass-Through Loss.....			813	618					0		499		(499)	(499)		12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2018	MBS Paydown.....		44,225	44,225	33,637	29,074		6,203		6,203		44,225		0	0	122	12/25/2046	1FM.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		02/20/2018	MBS Paydown.....		7,500	7,500	7,500	7,500				0		7,500		0	0	75	02/20/2045	2AM.....

QE05.6

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)
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		02/20/2018	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	59	11/20/2047	2AM.....
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		02/20/2018	MBS Paydown.....		10,000	10,000	10,000	10,000				0		10,000			0	131	11/20/2047	2AM.....
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021		02/12/2018	MBS Paydown.....		157	157	165	160		(3)		(3)		157			0	1	07/12/2044	1FM.....
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21		03/10/2018	MBS Paydown.....		75,782	75,782	76,538	75,242		539		539		75,782			0	3,409	08/10/2044	1FM.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		03/25/2018	MBS Paydown.....		38,217	38,217	38,206	38,207		2		2		38,217			0	178	06/25/2040	1FE.....
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....		03/15/2018	MBS Paydown.....		2,999	2,999	2,999	2,999				0		2,999			0	17	08/15/2030	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2018	MBS Paydown.....		102,369	102,369	92,800	93,451		352		352		102,369			0	313	02/25/2037	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2018	Pass-Through Loss.....			2,134						0					0		02/25/2037	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		03/25/2018	MBS Paydown.....		15,599	15,599	13,376	14,838		501		501		15,599			0	56	03/25/2020	1FM.....
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		01/25/2018	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	56	10/25/2045	2AM.....
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47		01/25/2018	MBS Paydown.....		7,500	7,500	7,500	7,500				0		7,500			0	77	07/25/2047	2AM.....
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		01/15/2018	MBS Paydown.....		78,275	78,275	78,274	78,274		0		0		78,275			0	779	04/15/2027	2AM.....
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....		02/11/2018	Sinking Fund Redemption.....		43,953	43,953	43,953	43,953				0		43,953			0	1,145	02/11/2030	1FE.....
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....		01/30/2018	Make Whole Call.....		132,301	122,029	121,223	122,029				0		122,029			0	12,933	03/10/2024	1FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2018	MBS Paydown.....		33,144	33,144	29,602	30,385		(2,277)		(2,277)		33,144			0	94	10/25/2036	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSSNR FLT 11/25/35		03/25/2018	MBS Paydown.....		12,886	12,886	12,270	11,178		185		185		12,886			0	49	11/25/2035	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSSNR FLT 11/25/35		03/25/2018	Pass-Through Loss.....			3	3					0					0		11/25/2035	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		03/25/2018	MBS Paydown.....		36,600	36,600	36,077	33,244		2,378		2,378		36,600			0	211	11/25/2035	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2018	MBS Paydown.....		1,785	1,785	1,360	214		(61)		(61)		1,785			0	15	02/25/2037	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2018	Pass-Through Loss.....			367						0		(13)		13	13		02/25/2037	1FM.....
35040U AA 9	FFIN 2017-1A A ABS SSSNR 3.3 07/15/2033		03/15/2018	MBS Paydown.....		196,935	196,935	196,906	196,907		4		4		196,935			0	1,167	07/15/2033	1FE.....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		03/25/2018	MBS Paydown.....		63,510	63,510	62,835	63,510				0		63,510			0	510	04/25/2033	1FM.....
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSSNR 3.817 08/2044		03/10/2018	MBS Paydown.....		55,663	55,663	56,218	55,823		157		157		55,663			0	368	08/10/2044	1FM.....
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		03/25/2018	MBS Paydown.....		10,137	10,137	6,386	3,935		(1,919)		(1,919)		10,137			0	39	09/25/2036	1FM.....
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSSNR FLT 01/25/2036		03/25/2018	MBS Paydown.....		30,650	30,650	29,352	29,508		402		402		30,650			0	173	01/25/2036	1FM.....

QE05.7

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)
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		03/25/2018	Pass-Through Loss.....			594	764					0		748		(748)	(748)		01/25/2036	1FM.....
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		03/25/2018	MBS Paydown.....		73,689	73,689	74,079	74,122		(33)		(33)		73,689			0	469	09/25/2034	1FM.....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2018	MBS Paydown.....		14,677	14,677	14,437	14,356		(152)		(152)		14,677			0	121	12/25/2034	1FM.....
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		03/10/2018	MBS Paydown.....		222,107	222,107	226,428	223,514		(1,656)		(1,656)		222,107			0	1,007	03/10/2044	1FM.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		03/09/2018	Sinking Fund Redemption.....		17,143	17,143	17,531	17,392		(3)		(3)		17,143			0	184	10/09/2029	2FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018	CS FIRST BOSTON.....		779,704	787,500	782,053	784,266		59		59		784,274		(4,571)	(4,571)	2,117	04/17/2028	1FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018	MBS Paydown.....		12,500	12,500	12,414	12,449		1		1		12,500			0		04/17/2028	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	03/17/2018	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	01/17/2018	CANTOR FITZGERALD & CO.....		1,283,750	1,300,000	1,299,728	1,299,815		3		3		1,299,815		(16,065)	(16,065)	3,731	07/17/2029	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	01/17/2018	MBS Paydown.....		16,667	16,667	16,663	16,664		0		0		16,667			0		07/17/2029	1FE.....
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021		02/01/2018	MBS Paydown.....		90,525	90,525	88,771	90,414		111		111		90,525			0	723	11/01/2021	1FE.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2018	MBS Paydown.....		6,911	6,911	6,877	6,958		(20)		(20)		6,911			0	53	09/25/2034	1FM.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	03/15/2018	Sinking Fund Redemption.....		89,713	89,713	90,095	89,852		(17)		(17)		89,713			0	1,346	12/15/2020	3FE.....
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		03/25/2018	MBS Paydown.....		287,032	287,032	287,028			0		0		287,032			0	939	01/25/2023	1FE.....
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		03/25/2018	MBS Paydown.....		57,406	57,406	57,406			(0)		(0)		57,406			0	211	01/25/2023	1FE.....
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2018	MBS Paydown.....		22,636	22,636	21,416	23,553		1,894		1,894		22,636			0	203	09/25/2037	4FM.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		03/24/2018	MBS Paydown.....		151,000	151,000	150,999	150,999		(0)		(0)		151,000			0	1,260	06/24/2049	1FE.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2018	MBS Paydown.....		39,654	39,654	39,654	39,654				0		39,654			0	444	03/20/2043	2AM.....
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		03/20/2018	MBS Paydown.....		53,845	53,845	53,809	53,802		38		38		53,845			0	1,074	09/21/2040	1FE.....
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		03/20/2018	MBS Paydown.....		52,286	52,286	52,285	52,286				0		52,286			0	1,242	09/20/2038	1FE.....
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021		03/26/2018	Cash Tender.....		1,058,200	1,000,000	997,070	998,682		73		73		998,755		1,245	1,245	72,021	12/09/2021	2FE.....
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		03/17/2018	MBS Paydown.....		20,679	20,679	20,520	20,560		(100)		(100)		20,679			0	98	10/17/2033	1FE.....
44329H AG 9	HP COMM LLC 5.02 03/15/2023		03/15/2018	Sinking Fund Redemption.....		147,935	147,935	143,095	146,238		117		117		147,935			0	3,713	03/15/2023	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		01/25/2018	MBS Paydown.....		12,198	12,198	12,198	12,198				0		12,198			0	129	01/25/2043	4AM.....

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F 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)
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2018	MBS Paydown.....		21,122	21,122	17,742	18,744		(715)		(715)		21,122			0	56	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2018	MBS Paydown.....		11,692	11,692	5,831	959		1,469		1,469		11,692			0	42	08/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2018	Pass-Through Loss.....			(205)						0		(48)		48	48		08/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2018	MBS Paydown.....		202	202	55	8		57	728	785		202			0	2	06/25/2035	6FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2018	Pass-Through Loss.....			(3,056)				(857)		(857)		(3,078)		3,078	3,078		06/25/2035	6FM.....
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		03/17/2018	MBS Paydown.....		7,177	7,177	7,177					0		7,177			0	17	03/17/2037	1FE.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		03/15/2018	MBS Paydown.....		16,348	16,348	16,344	16,271		13		13		16,348			0	98	12/15/2048	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		03/15/2018	MBS Paydown.....		30,273	30,273	30,265	30,263		1		1		30,273			0	245	10/15/2056	1FE.....
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		03/15/2018	MBS Paydown.....		21,046	21,046	20,836	20,849		(7)		(7)		21,046			0	111	09/15/2065	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		03/15/2018	MBS Paydown.....		11,704	11,704	11,696	11,696		(1)		(1)		11,704			0	64	04/15/2067	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		03/15/2018	MBS Paydown.....		25,974	25,974	25,968	25,973		3		3		25,974			0	178	03/15/2062	1FE.....
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		03/15/2018	MBS Paydown.....		24,732	24,732	24,712	24,712		4		4		24,732			0	162	01/17/2073	1FE.....
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		03/15/2018	MBS Paydown.....		15,201	15,201	15,192	15,193		(1)		(1)		15,201			0	100	03/15/2063	1FE.....
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		03/15/2018	MBS Paydown.....		33,387	33,387	33,171	22,837		11		11		33,387			0	186	01/17/2073	1FE.....
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		03/15/2018	MBS Paydown.....		42,729	42,729	42,833	42,833		14		14		42,729			0	261	06/15/2077	1FE.....
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		03/15/2018	MBS Paydown.....		75,510	75,510	74,838	74,876		(54)		(54)		75,510			0	405	09/15/2072	1FE.....
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		03/15/2018	MBS Paydown.....		23,810	23,810	23,857	23,852		13		13		23,810			0	148	03/15/2058	1FE.....
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		03/15/2018	MBS Paydown.....		2,380	2,380	2,378	2,378		0		0		2,380			0	20	08/16/2060	1FE.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		03/25/2018	MBS Paydown.....		38,702	38,702	34,348	34,663		2,939		2,939		38,702			0	257	07/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		02/25/2018	Pass-Through Loss.....			4,089	4,132					0		(360)		360	360		12/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2018	MBS Paydown.....		11,074	11,074	10,652	7,334		261		261		11,074			0	124	12/25/2035	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		03/25/2018	MBS Paydown.....		107,932	107,932	91,715	91,393		489		489		107,932			0	707	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		03/25/2018	MBS Paydown.....		26,241	26,241	24,470	19,133		691		691		26,241			0	270	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		03/25/2018	Pass-Through Loss.....			82	76					0					0		03/25/2036	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)
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2018	MBS Paydown.....		12,451	12,451	9,945	7,019		302		302		12,451			0	69	06/25/2036	1FM.....
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		03/25/2018	Pass-Through Loss.....			71,018				37		37					0		08/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		01/25/2018	MBS Paydown.....		250,425	250,425	198,462	222,780		24,289		24,289		250,425			0	374	07/25/2036	1FM.....
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		03/15/2018	MBS Paydown.....		52,447	52,447	51,529	51,819		517		517		52,447			0	489	01/15/2049	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2018	MBS Paydown.....		880	880	856	635		29		29		880			0	4	04/25/2037	1FM.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2018	MBS Paydown.....		48,218	48,218	38,153	40,705		5,895		5,895		48,218			0	257	07/27/2037	1FM.....
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		03/26/2018	MBS Paydown.....		26,204	26,204	20,079	21,631		(312)		(312)		26,204			0	172	03/26/2037	1FM.....
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2018	MBS Paydown.....		10,965	10,965	8,504	10,965				0		10,965			0	138	11/26/2036	1FM.....
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		03/26/2018	MBS Paydown.....		55,105	55,105	55,105	55,105				0		55,105			0	604	04/26/2037	1FM.....
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		03/26/2018	Pass-Through Loss.....			5,415				17		17					0		04/26/2037	1FM.....
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039		03/26/2018	MBS Paydown.....		51,303	51,303	36,079	41,820		(7,888)		(7,888)		51,303			0	452	03/26/2039	1FM.....
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		03/15/2018	MBS Paydown.....		3,255	3,255	3,287	3,265		(15)		(15)		3,255			0	32	08/15/2046	1FM.....
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		03/26/2018	MBS Paydown.....		128,268	128,268	119,129	124,553		(1,165)		(1,165)		128,268			0	558	06/26/2035	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2018	MBS Paydown.....		40,392	40,392	37,238	30,109		(13,716)		(13,716)		40,392			0	527	06/25/2047	1FM.....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37..		03/26/2018	MBS Paydown.....		20,834	20,834	18,006	20,093		(97)		(97)		20,834			0	122	01/25/2037	1FM.....
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37..		03/26/2018	Pass-Through Loss.....			995	279			(1)		(1)					0		01/25/2037	1FM.....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2018	MBS Paydown.....		31,193	31,193	24,668	28,989		(3,034)		(3,034)		31,193			0	144	01/25/2039	1FM.....
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39..		03/26/2018	Pass-Through Loss.....			(216)	146			1		1		(162)		162	162		01/25/2039	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37..		03/26/2018	MBS Paydown.....									0					0	9	01/25/2037	6FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37..		03/26/2018	Pass-Through Loss.....			966	180		261			261		270		(270)	(270)		01/25/2037	6FM.....
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		03/26/2018	MBS Paydown.....		12,825	12,825	12,825	12,724		(2)		(2)		12,825			0	160	09/26/2036	1FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2018	Pass-Through Loss.....			1,378	505			0		0		(495)		495	495		09/26/2036	1FM.....
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		02/26/2018	MBS Paydown.....		21,389	21,389	21,389	21,284		106		106		21,389			0	114	01/26/2047	1FM.....

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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 AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47	..	03/26/2018	MBS Paydown.....		64,857	64,857	64,857	64,153		529		529		64,857			0	421	01/26/2047	1FM.....
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47	..	01/26/2018	Pass-Through Loss.....			41,014	26,024					0					0		01/26/2047	1FM.....
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	03/26/2018	MBS Paydown.....		18,311	18,311	17,361	17,849		(81)		(81)		18,311			0	164	09/26/2036	1FM.....
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	..	03/26/2018	Pass-Through Loss.....			519	231			0		0					0		09/26/2036	1FM.....
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36	..	02/26/2018	MBS Paydown.....		3,171	3,171	3,226	3,146		(55)		(55)		3,171			0	20	01/26/2036	1FM.....
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	..	03/26/2018	MBS Paydown.....		26,131	26,131	26,131	22,926		1,573		1,573		26,131			0	81	09/26/2036	1FM.....
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	03/26/2018	Pass-Through Loss.....			9,399	1,066			(0)		(0)					0		09/26/2036	1FM.....
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37	..	03/26/2018	MBS Paydown.....		50,181	50,181	49,182	49,882		25		25		50,181			0	501	07/26/2037	1FM.....
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	03/26/2018	Pass-Through Loss.....			16,328	9,925			(45)		(45)					0		07/26/2037	1FM.....
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36	..	03/21/2018	MBS Paydown.....		14,977	14,977	14,977	12,266		497		497		14,977			0	92	05/21/2036	1FM.....
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	03/26/2018	MBS Paydown.....		21,433	21,433	21,433	21,399		4		4		21,433			0	172	04/26/2047	1FM.....
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	03/26/2018	Pass-Through Loss.....			15,870	8,959			(5)		(5)		13		(13)	(13)		04/26/2047	1FM.....
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	03/26/2018	MBS Paydown.....		36,593	36,593	35,878	35,547		490		490		36,593			0	295	06/26/2037	1FM.....
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37	..	01/26/2018	MBS Paydown.....		8,079	8,079	7,972	8,041		39		39		8,079			0	37	08/26/2037	1FM.....
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37	..	03/26/2018	MBS Paydown.....		7,877	7,877	2,915	6,684		1,119		1,119		7,877			0	54	08/26/2037	1FM.....
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	03/26/2018	Pass-Through Loss.....			1,357				(3)		(3)					0		08/26/2037	1FM.....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	..	03/26/2018	MBS Paydown.....		17,225	17,225	17,225	17,171		20		20		17,225			0	244	08/26/2037	1FM.....
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	03/26/2018	Pass-Through Loss.....			6,646						0					0		08/26/2037	1FM.....
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	..	03/26/2018	MBS Paydown.....		44,028	44,028	26,946	38,245		(3,621)		(3,621)		44,028			0	276	09/26/2035	1FM.....
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	03/26/2018	Pass-Through Loss.....			7,843				2		2					0		09/26/2035	1FM.....
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37	..	03/26/2018	MBS Paydown.....		31,274	31,274	9,580	26,483		3,339		3,339		31,274			0	231	04/26/2037	1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	03/26/2018	Pass-Through Loss.....			(1,409)				(0)		(0)					0		04/26/2037	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)
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	..	03/26/2018	MBS Paydown.....		16,929	16,929	16,929	11,765		(593)		(593)		16,929			0	103	12/26/2036	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	03/26/2018	MBS Paydown.....		28,379	28,379	5,528	26,205		5,082		5,082		28,379			0	94	06/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE...	..	03/26/2018	MBS Paydown.....		13,497	13,497	13,118	12,358		(2,713)		(2,713)		13,497			0	110	11/26/2037	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	03/26/2018	MBS Paydown.....		7,440	7,440	7,440	7,355		(4)		(4)		7,440			0	66	02/26/2037	1FM.....
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	03/26/2018	Pass-Through Loss.....			3,535	973					0					0		02/26/2037	1FM.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	03/26/2018	MBS Paydown.....		26,043	26,043	26,043	25,762		(14)		(14)		26,043			0	222	02/26/2037	1FM.....
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	..	03/26/2018	Pass-Through Loss.....			12,375	12,375			(14)		(14)					0		02/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	03/26/2018	MBS Paydown.....		33,020	33,020	8,067	29,966		479		479		33,020			0	185	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	03/26/2018	Pass-Through Loss.....			1,336	340					0		1,105		(1,105)	(1,105)		11/26/2037	1FM.....
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36	..	03/26/2018	MBS Paydown.....		5,013	5,013	5,013	4,993		(0)		(0)		5,013			0	64	07/26/2036	1FM.....
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36	..	03/26/2018	Pass-Through Loss.....			4,043	3,124			(0)		(0)					0		07/26/2036	1FM.....
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	03/26/2018	MBS Paydown.....		8,124	8,124	8,124	8,045		(34)		(34)		8,124			0	58	04/26/2037	1FM.....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	03/26/2018	MBS Paydown.....		39,395	39,395	39,395	39,281		9		9		39,395			0	357	11/26/2035	1FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	03/26/2018	Pass-Through Loss.....			9,079	6,655			(1)		(1)					0		11/26/2035	1FM.....
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36	..	03/26/2018	MBS Paydown.....		7,501	7,501	7,501	7,453		(18)		(18)		7,501			0	86	05/26/2036	1FM.....
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	03/26/2018	MBS Paydown.....		43,646	43,646	43,646	43,571		(19)		(19)		43,646			0	295	09/26/2035	1FM.....
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	03/26/2018	Pass-Through Loss.....			4,922	3,623			(1)		(1)					0		09/26/2035	1FM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	01/26/2018	Pass-Through Loss.....			9	2					0					0		04/26/2036	1FM.....
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36	..	03/26/2018	MBS Paydown.....		68,873	68,873	68,873	64,122				0		68,873			0	680	02/26/2036	1FM.....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	03/26/2018	MBS Paydown.....		21,642	21,642	21,642	21,083		113		113		21,642			0	160	04/26/2036	1FM.....
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36	..	03/26/2018	Pass-Through Loss.....			2,828	780			(0)		(0)					0		04/26/2036	1FM.....
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36	..	03/26/2018	MBS Paydown.....		3,864	3,864	3,247	2,785		159		159		3,864			0	44	07/26/2036	1FM.....

QE05.12

SCHEDULE D - PART 4

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

QE05.13

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 DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	03/26/2018	Pass-Through Loss.....			210	253			(0)		(0)		(4,794)		4,794	4,794		07/26/2036	1FM.....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	03/26/2018	MBS Paydown.....		22,213	22,213	22,213	21,879		(40)		(40)		22,213			0	233	03/26/2036	1FM.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	03/26/2018	Pass-Through Loss.....			7,105	2,004			(14)		(14)		(715)		715	715		03/26/2036	1FM.....
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37	..	03/26/2018	MBS Paydown.....		8,835	8,835	8,906	8,810		(0)		(0)		8,835			0	71	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	03/26/2018	Pass-Through Loss.....			2,411	2,430			(1)		(1)					0		03/26/2037	1FM.....
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	03/26/2018	MBS Paydown.....		13,429	13,429	13,632	13,386		(2)		(2)		13,429			0	113	04/26/2037	1FM.....
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	03/26/2018	Pass-Through Loss.....			7,305	7,415			(5)		(5)					0		04/26/2037	1FM.....
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36	..	03/26/2018	MBS Paydown.....		17,234	17,234	17,234	17,170		4		4		17,234			0	156	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	03/26/2018	Pass-Through Loss.....			5,813	5,763			1		1					0		01/26/2036	1FM.....
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36	..	03/26/2018	MBS Paydown.....		9,132	9,132	9,132	9,099		1		1		9,132			0	86	02/26/2036	1FM.....
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	..	03/26/2018	Pass-Through Loss.....			2,860	2,860			(1)		(1)					0		02/26/2036	1FM.....
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	..	03/26/2018	MBS Paydown.....		36,232	36,232	27,881	26,731		(1,334)		(1,334)		36,232			0	93	01/26/2047	1FM.....
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	..	03/26/2018	MBS Paydown.....		20,036	20,036	20,036	18,102		(1,234)		(1,234)		20,036			0	249	03/26/2036	1FM.....
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36	..	03/26/2018	Pass-Through Loss.....			7,652	1,797			(2)		(2)					0		03/26/2036	1FM.....
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	03/26/2018	Pass-Through Loss.....			(37)	1					0		(21)		21	21		01/26/2047	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	03/26/2018	MBS Paydown.....		41,291	41,291	38,091	40,632		491		491		41,291			0	195	03/26/2037	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	..	03/26/2018	MBS Paydown.....		13,803	13,803	12,975	13,803				0		13,803			0	139	09/26/2036	1FM.....
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47	..	01/30/2018	MBS Paydown.....		2,500	2,500	2,500	2,500				0		2,500			0	23	07/30/2047	2AM.....
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47	..	01/30/2018	MBS Paydown.....		2,000	2,000	2,000	2,000				0		2,000			0	24	07/30/2047	2AM.....
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042	..	03/15/2018	MBS Paydown.....		42,000	42,000	41,999	41,999		0		0		42,000			0	321	12/15/2042	1FE.....
50543L AA 0	LAFI 2016-1A A1 ABS SSNR 4.3 01/15/2042	..	03/15/2018	MBS Paydown.....		31,250	31,250	30,644	30,714		12		12		31,250			0	224	01/15/2042	1FE.....
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	03/25/2018	MBS Paydown.....		40,981	40,981	38,695	34,989		77		77		40,981			0	415	11/25/2035	1FM.....

Statement as of March 31, 2018 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)
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		03/25/2018	MBS Paydown.....		111,748	111,748	95,300	96,281		3,703		3,703		111,748			0	330	02/25/2036	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		02/25/2018	MBS Paydown.....		6,818	6,818	4,417	4,691		(507)		(507)		6,818			0	50	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		03/25/2018	Pass-Through Loss.....			2,337	1,521			(1,030)		(1,030)		(7)		7	7		01/25/2037	1FM.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2018	MBS Paydown.....		50,967	50,967	49,383	49,636		46		46		50,967			0	253	01/15/2045	1FE.....
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028..		02/15/2018	MBS Paydown.....		123,907	123,907	123,907	123,912		(2)		(2)		123,907			0	971	08/15/2028	1FE.....
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028..		02/15/2018	MBS Paydown.....		61,961	61,961	61,961	61,961				0		61,961			0	644	08/15/2028	2AM.....
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033.....		03/25/2018	MBS Paydown.....		89,116	89,116	89,422	89,116				0		89,116			0	774	11/25/2033	1FM.....
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		02/25/2018	MBS Paydown.....		231	231	226	198		499		499		231			0	2	05/25/2036	1FM.....
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2018	MBS Paydown.....		183,457	183,457	165,914	172,428		3,677		3,677		183,457			0	597	09/25/2037	1FM.....
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2018	MBS Paydown.....		50,477	50,477	42,896	38,991		739		739		50,477			0	298	12/25/2035	1FM.....
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025.....		03/15/2018	Sinking Fund Redemption.....		35,995	35,995	35,995	35,995				0		35,995			0	1,080	03/15/2025	2FE.....
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		03/15/2018	Sinking Fund Redemption.....		35,709	35,709	35,709	35,709				0		35,709			0	937	03/15/2025	2FE.....
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....		03/15/2018	MBS Paydown.....		67,905	67,905	68,583	67,983		(137)		(137)		67,905			0	556	09/15/2047	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46..		03/25/2018	MBS Paydown.....		14,131	14,131	9,574	6,622		(1,488)		(1,488)		14,131			0	56	10/25/2046	1FM.....
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2018	MBS Paydown.....		91,265	91,265	83,137	80,452		3,230		3,230		91,265			0	526	07/25/2047	1FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2018	MBS Paydown.....		97,792	97,792	101,560	96,148		(918)		(918)		97,792			0	1,103	04/26/2036	1FM.....
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		03/26/2018	MBS Paydown.....		350,832	350,832	314,433	344,044		2,591		2,591		350,832			0	1,997	07/26/2035	1FM.....
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		02/26/2018	MBS Paydown.....		6,385	6,385	5,874	6,209		124		124		6,385			0	69	10/26/2037	1FM.....
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2018	MBS Paydown.....		19,046	19,046	10,475	12,535		5,509		5,509		19,046			0	78	05/25/2035	1FM.....
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20.....		03/15/2018	Partial Make Whole Call.....		742,016	702,000	700,624	701,655		345		345		702,000			0	64,921	01/15/2020	2FE.....
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/25/2018	MBS Paydown.....		54,108	54,108	51,673	51,918		(237)		(237)		54,108			0	221	07/25/2043	1FM.....
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2018	MBS Paydown.....		3,048	3,048	2,812	1,571		(73)		(73)		3,048			0	14	07/25/2036	1FM.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2018	MBS Paydown.....		11,290	11,290	7,508	4,883		(94)		(94)		11,290			0	48	10/25/2036	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2018	MBS Paydown.....		5,645	5,645	3,754	2,449		(53)		(53)		5,645			0	24	10/25/2036	1FM.....
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020.....	C	02/01/2018	Cash Tender.....		117,588	115,000	114,684	114,903		3		3		114,906		94	94	5,405	08/01/2020	4FE.....
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2018	MBS Paydown.....		25,566	25,566	19,984	24,386		(1,392)		(1,392)		25,566			0	80	03/25/2036	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		03/25/2018	MBS Paydown.....		6,368	6,368	6,332	3,285		(944)		(944)		6,368			0	46	03/25/2047	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		03/25/2018	Pass-Through Loss.....			2,270	2,257					0					0		03/25/2047	1FM.....
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		02/26/2018	Pass-Through Loss.....				(798)					0	(711)			711	711		12/26/2036	1FM.....
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27		03/15/2018	Distribution.....		1,000,000	1,000,000	999,885	999,944		3		3		999,947		53	53	15,334	01/20/2027	1FE.....
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/18/2018	MBS Paydown.....		48,677	48,677	48,669	48,674		1		1		48,677			0	499	03/20/2028	1FE.....
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		03/25/2018	MBS Paydown.....		41,181	41,181	31,658	36,588		2,417		2,417		41,181			0	138	07/25/2035	1FM.....
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		03/09/2018	MBS Paydown.....		28,045	28,045	28,040	28,041		1		1		28,045			0	105	07/09/2029	1FE.....
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		03/25/2018	MBS Paydown.....		36,571	36,571	35,634	35,623		(563)		(563)		36,571			0	174	09/25/2043	1FM.....
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		01/20/2018	MBS Paydown.....		1,575,000	1,575,000	1,525,414	1,542,990		32,010		32,010		1,575,000			0	11,567	07/20/2027	1Z.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2018	MBS Paydown.....		74,683	74,683	68,989	74,202		452		452		74,683			0	207	08/25/2046	1FM.....
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		03/26/2018	MBS Paydown.....		53,833	53,833	53,496	53,609		14		14		53,833			0	446	10/26/2037	1FM.....
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		03/26/2018	MBS Paydown.....		74,961	74,961	70,370	69,783		(1,742)		(1,742)		74,961			0	919	10/26/2034	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2018	MBS Paydown.....		17,580	17,580	8,121	7,985				0		17,580			0	65	06/26/2037	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2018	MBS Paydown.....		60,195	60,195	35,162	19,415				0		60,195			0	553	03/26/2036	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2018	Pass-Through Loss.....			3,680						0					0		03/26/2036	1FM.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		03/26/2018	MBS Paydown.....		67,252	67,252	65,235	66,172		849		849		67,252			0	315	08/25/2036	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2018	Pass-Through Loss.....			(1,849)						0	(1,461)			1,461	1,461		08/25/2036	1FM.....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		02/26/2018	MBS Paydown.....		27,902	27,902	26,856	26,701		1,201		1,201		27,902			0	123	05/26/2036	1FM.....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		03/10/2018	MBS Paydown.....		95,511	95,511	40,751	36,923		13,207		13,207		95,511			0	302	03/10/2037	1FM.....
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		03/25/2018	MBS Paydown.....		358,222	358,222	358,222	358,210		17		17		358,222			0	2,172	05/25/2034	1FE.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2018	MBS Paydown.....		13,105	13,105	9,436	10,080		1,271		1,271		13,105			0	72	09/25/2037	1FM.....
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		03/25/2018	MBS Paydown.....		65,784	65,784	62,001	63,477		(3,234)		(3,234)		65,784			0	443	12/25/2034	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		03/25/2018	MBS Paydown.....		33,904	33,904	31,149	25,312		(2,029)		(2,029)		33,904			0	378	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		03/25/2018	Pass-Through Loss.....			7,914						0					0		10/25/2035	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		03/25/2018	MBS Paydown.....		6,337	6,337	6,334	4,543		4		4		6,337			0	60	02/25/2036	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)
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		03/25/2018	Pass-Through Loss.....			1,985	1,984					0					0		02/25/2036	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		03/25/2018	MBS Paydown.....		44,023	44,023	41,409	41,522		1,269		1,269		44,023			0	139	03/25/2035	1FM.....
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35.....		03/25/2018	MBS Paydown.....		121,809	121,809	72,172	119,106		(3,682)		(3,682)		121,809			0	434	09/25/2035	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		03/18/2018	MBS Paydown.....		232,669	232,669	213,183	211,917		5,541		5,541		232,669			0	1,342	05/18/2035	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		03/18/2018	Pass-Through Loss.....			20,330						0					0		05/18/2035	1FM.....
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....		02/15/2018	MBS Paydown.....		46,115	46,115	46,062	46,111		1		1		46,115			0	602	05/17/2021	1FE.....
78403D AE 0	SBA TOWER TRUST 3.598 04/16/2018.....		03/09/2018	Call.....		500,000	500,000	500,000	500,000				0		500,000			0	4,498	04/15/2018	2FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		03/15/2018	MBS Paydown.....		86,717	86,717	86,717	86,717				0		86,717			0	716	05/16/2044	1FE.....
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027.....		03/15/2018	MBS Paydown.....		144,613	144,613	144,572	144,610		(2)		(2)		144,613			0	431	05/17/2027	1FE.....
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030.....		03/15/2018	MBS Paydown.....		244,704	244,704	244,704	244,704				0		244,704			0	1,106	06/17/2030	1FE.....
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		03/25/2018	MBS Paydown.....		118,145	118,145	118,132	118,135		3		3		118,145			0	644	08/25/2025	1FE.....
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25.....		03/25/2018	MBS Paydown.....		68,827	68,827	68,826	68,827		0		0		68,827			0	348	12/26/2025	1FE.....
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043.....		03/25/2018	MBS Paydown.....		40,574	40,574	38,412	38,614		(342)		(342)		40,574			0	204	05/25/2043	1FM.....
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		03/25/2018	MBS Paydown.....		42,165	42,165	41,598	41,646		(45)		(45)		42,165			0	213	09/25/2043	1FM.....
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		03/25/2018	MBS Paydown.....		37,385	37,385	33,490	33,656		(1,877)		(1,877)		37,385			0	96	02/25/2043	1FM.....
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		03/25/2018	MBS Paydown.....		269,165	269,165	269,123	269,136		8		8		269,165			0	1,380	10/27/2025	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		03/25/2018	MBS Paydown.....		200,078	200,078	200,060	200,063		5		5		200,078			0	1,048	01/26/2026	1FE.....
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		03/25/2018	MBS Paydown.....		549,085	549,085	549,062	549,064		10		10		549,085			0	1,941	09/25/2026	1FE.....
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026		03/25/2018	MBS Paydown.....		363,337	363,337	363,197	362,936		31		31		363,337			0	1,306	11/25/2026	1FE.....
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		03/25/2018	MBS Paydown.....		95,151	95,151	95,145			2		2		95,151			0	357	02/25/2027	1FE.....
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....		01/20/2018	MBS Paydown.....		11,233	11,233	11,233	11,233				0		11,233			0	226	07/20/2044	2AM.....
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		02/20/2018	MBS Paydown.....		20,269	20,269	20,258	20,261		2		2		20,269			0	424	08/21/2045	1FE.....
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025		01/26/2018	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	8,469	04/26/2025	1Z.....
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025		01/26/2018	MBS Paydown.....		750,002	750,002	750,002	750,002				0		750,002			0	4,212	04/26/2025	1Z.....
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		03/20/2018	MBS Paydown.....		5,490	5,490	5,517			(0)		(0)		5,490			0	22	12/20/2047	1FE.....
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		03/25/2018	MBS Paydown.....		109,333	109,333	109,948	109,732		10		10		109,333			0	555	04/25/2029	1FE.....

QE05.16

Statement as of March 31, 2018 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)
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		03/15/2018	MBS Paydown.....		117,212	117,212	117,188	117,206			3	3		117,212			0	838	11/15/2024	1FE.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		03/25/2018	MBS Paydown.....		48,866	48,866	45,169	44,890		1,440		1,440		48,866			0	242	01/25/2037	1FM.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		03/25/2018	Pass-Through Loss.....			2,511						0	(23)			23	23		01/25/2037	1FM.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		03/20/2018	MBS Paydown.....		6,816	6,816	6,812	6,812		0		0		6,816			0	45	10/20/2046	1FE.....
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		03/20/2018	MBS Paydown.....		1,250	1,250	1,230	1,234		0		0		1,250			0	9	04/20/2045	1FE.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		02/25/2018	Pass-Through Loss.....			(778)	68					0	(722)			722	722		08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2018	MBS Paydown.....		41,025	41,025	28,686	26,361		3,445		3,445		41,025			0	154	08/25/2035	1FM.....
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		03/25/2018	MBS Paydown.....		133,058	133,058	133,596	133,566		(130)		(130)		133,058			0	818	08/25/2034	1FM.....
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		03/25/2018	MBS Paydown.....		69,163	69,163	49,106	63,412		46		46		69,163			0	217	03/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2018	MBS Paydown.....		11,876	11,876	9,905	9,368		(736)		(736)		11,876			0	81	05/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2018	Pass-Through Loss.....			2,760						0	(6)			6	6		05/25/2036	1FM.....
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018.....		03/15/2018	Maturity.....		1,000,000	1,000,000	993,430	999,814		186		186		1,000,000			0	36,250	03/15/2018	2FE.....
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024.....		01/15/2018	MBS Paydown.....		213,916	213,916	209,303	215,376		4		4		213,916			0	1,153	01/15/2024	1FE.....
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		01/20/2018	MBS Paydown.....		88,098	88,098	79,068	80,444		7,168		7,168		88,098			0	831	01/20/2038	1FE.....
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		03/20/2018	MBS Paydown.....		72,500	72,500	72,550	72,528		(1)		(1)		72,500			0	341	02/22/2038	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038.....		03/20/2018	MBS Paydown.....		50,000	50,000	49,845	49,877		5		5		50,000			0	295	11/20/2038	1FE.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2018	MBS Paydown.....		25,158	25,158	21,475	22,336		(3,353)		(3,353)		25,158			0	64	01/25/2038	1FM.....
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		03/25/2018	MBS Paydown.....		6,455	6,455	3,357	4,110		(236)		(236)		6,455			0	20	08/25/2038	1FM.....
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	03/20/2018	MBS Paydown.....		13,960	13,960	14,016			(1)		(1)		13,960			0	63	05/20/2042	1FE.....
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		01/15/2018	MBS Paydown.....		243,278	243,278	196,447	202,449		(8,937)		(8,937)		243,278			0	2,827	07/15/2034	1FE.....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		03/16/2018	MBS Paydown.....		11,830	11,830	11,830	11,830				0		11,830			0	131	11/16/2039	1FE.....
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		03/16/2018	MBS Paydown.....		28,216	28,216	29,263	28,996		(11)		(11)		28,216			0	245	10/16/2040	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		03/15/2018	MBS Paydown.....		12,428	12,428	12,009	12,095		31		31		12,428			0	48	01/15/2043	1FE.....
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		03/15/2018	MBS Paydown.....		33,580	33,580	34,241	34,215		(17)		(17)		33,580			0	218	07/15/2043	1FE.....
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41.....		03/15/2018	MBS Paydown.....		479	479	479	479				0		479			0	7	07/15/2041	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)
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19..... UNP CO 2004 TRST 04-1 5.404		02/23/2018.	Sinking Fund Redemption.....		33,539	33,539	32,286	33,453		.28		.28		33,539		.0	.0	1,124	02/23/2019.	1FE.....
90783T AA 8	07/02/2025		01/02/2018.	Sinking Fund Redemption.....		219,539	219,539	219,539	219,539				.0		219,539		.0	.0	5,932	07/02/2025.	1FE.....
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22.....		01/02/2018.	Sinking Fund Redemption.....		27,585	27,585	26,619	27,093		0		.0		27,585		.0	.0	915	07/02/2022.	3FE.....
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026.....		03/03/2018.	Sinking Fund Redemption.....		28,004	28,004	28,004	28,004				.0		28,004		.0	.0	525	09/03/2026.	1FE.....
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022.....	C	03/28/2018.	Cash Tender.....		1,415,859	1,366,000	1,259,302	1,309,493		3,068		3,068		1,312,562		53,438	53,438	88,471	01/11/2022.	2FE.....
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		03/15/2018.	MBS Paydown.....		1,667	1,667	1,667					.0		1,667		.0	.0	5	02/16/2043.	1FE.....
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		03/25/2018.	MBS Paydown.....		61,717	61,717	61,701	61,591		(402)		(402)		61,717		.0	.0	313	05/25/2047.	1FE.....
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	01/23/2018.	Sinking Fund Redemption.....		56,435	56,435	56,435	56,435				.0		56,435		.0	.0	705	10/23/2023.	2FE.....
92915C AL 8	VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27		02/08/2018.	Distribution.....		1,500,000	1,500,000	1,500,000	1,500,000				.0		1,500,000		.0	.0	22,725	01/20/2027.	1FE.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/25/2018.	MBS Paydown.....		57,189	57,189	52,601	52,963		1,142		1,142		57,189		.0	.0	328	02/25/2037.	1FM.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/25/2018.	Pass-Through Loss.....			(2,479)	425					.0		(4,390)		4,390	4,390		02/25/2037.	1FM.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/31/2018.	Book Value Adjustment.....									.0		4,390		(4,390)	(4,390)		02/25/2037.	1FM.....
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44.....		03/15/2018.	MBS Paydown.....		21,594	21,594	22,685	21,964		(406)		(406)		21,594		.0	.0	183	02/15/2044.	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		03/25/2018.	MBS Paydown.....		141,737	141,737	133,138	133,358		(2,440)		(2,440)		141,737		.0	.0	726	11/25/2036.	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		03/25/2018.	Pass-Through Loss.....			(3,357)						.0		(3,177)		3,177	3,177		11/25/2036.	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2018.	MBS Paydown.....		5,081	5,081	4,014	2,032		101		101		5,081		.0	.0	16	07/25/2036.	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2018.	Pass-Through Loss.....			1,961	1,549					.0				.0	.0		07/25/2036.	1FM.....
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034.....		03/25/2018.	MBS Paydown.....		7,820	7,820	5,396	6,058		1,785		1,785		7,820		.0	.0	43	10/25/2034.	1FM.....
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2018.	MBS Paydown.....		24,928	24,928	22,093	22,196		2,090		2,090		24,928		.0	.0	128	03/25/2036.	1FM.....
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037.....		03/25/2018.	MBS Paydown.....		579	579	465	413		(2,630)		(2,630)		579		.0	.0		12/28/2037.	1FM.....
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		03/20/2018.	MBS Paydown.....		50,401	50,401	50,208	50,053		(23)		(23)		50,401		.0	.0	181	12/20/2026.	1FE.....
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		03/20/2018.	MBS Paydown.....		46,659	46,659	46,491	46,521		(13)		(13)		46,659		.0	.0	273	12/20/2028.	1FE.....
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		03/20/2018.	MBS Paydown.....		23,329	23,329	23,181	23,215		(17)		(17)		23,329		.0	.0	175	12/20/2028.	2AM.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		03/20/2018.	MBS Paydown.....		53,681	53,681	53,609	53,598		6		6		53,681		.0	.0	285	07/20/2028.	1FE.....
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2018.	Paydown.....		7,129	7,129	7,129	7,129				.0		7,129		.0	.0	79	06/15/2033.	2.....

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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)
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....		03/15/2018.	Paydown.....		.....8,729	.....8,729	.....8,729	.....8,729				.....0		.....8,729			.....0	.....97	05/15/2034.	2.....
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		03/20/2018.	MBS Paydown.....		.....22,340	.....22,340	.....22,201	.....22,204		.....(14)		.....(14)		.....22,340			.....0	.....99	06/20/2044.	1FM.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....33,637,192	.....33,630,149	.....32,156,698	.....31,893,502	.....(540)	.....81,922	.....0	.....81,382	.....0	.....33,351,982	.....0	.....59,336	.....59,336	.....597,771	XXX	XXX
8399997.	Total - Bonds - Part 4.....					.....34,824,429	.....34,817,386	.....33,365,772	.....33,092,423	.....(540)	.....70,941	.....0	.....70,401	.....0	.....34,539,219	.....0	.....59,336	.....59,336	.....614,761	XXX	XXX
8399999.	Total - Bonds.....					.....34,824,429	.....34,817,386	.....33,365,772	.....33,092,423	.....(540)	.....70,941	.....0	.....70,401	.....0	.....34,539,219	.....0	.....59,336	.....59,336	.....614,761	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....34,824,429	XXX	.....33,365,772	.....33,092,423	.....(540)	.....70,941	.....0	.....70,401	.....0	.....34,539,219	.....0	.....59,336	.....59,336	.....614,761	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)	Counterparty Exchange, Clearinghouse or Central Office	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 PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		11,691,964	2,357.4900	223,723			420,127		420,127	81,265		(55,931)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		2,618,321	2,357.4900	54,954			104,505		104,505	20,157		(13,739)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,042,753	2,357.4900	29,422			59,170		59,170	11,294		(7,356)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,453,017	2,357.4900	32,148			61,605		61,605	11,866		(8,037)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,292,275	2,357.4900	28,866			55,431		55,431	10,670		(7,217)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/07/2017	04/06/2018		4,685,117	2,357.4900	93,285			210,772		210,772	24,095		(23,321)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		3,533,760	2,355.8400	74,031			135,957		135,957	22,888		(18,508)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,649,088	2,355.8400	41,793			78,823		78,823	12,838		(10,448)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		9,658,944	2,355.8400	184,681			335,178		335,178	57,204		(46,170)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,177,920	2,355.8400	32,042			61,177		61,177	9,805		(8,011)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,884,672	2,355.8400	44,115			82,214		82,214	13,595		(11,029)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018		4,042,805	2,355.8400	79,660			181,759		181,759	20,625		(19,915)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		1,439,574	2,399.2900	39,543			72,596		72,596	8,556		(9,886)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		1,439,574	2,399.2900	32,961			58,740		58,740	7,486		(8,240)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		1,027,541	2,399.2900	25,405			45,843		45,843	5,670		(6,351)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		3,598,935	2,399.2900	73,911			129,839		129,839	17,109		(18,478)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		10,316,947	2,399.2900	193,475			336,288		336,288	45,344		(48,369)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		1,199,645	2,399.2900	28,492			50,990		50,990	6,424		(7,123)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/08/2017	05/06/2018		5,562,374	2,399.2900	103,908			249,893		249,893	29,277		(25,977)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		1,881,523	2,381.7300	48,536			83,472		83,472	10,071		(12,134)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		1,550,064	2,381.7300	34,812			58,848		58,848	7,414		(8,703)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		2,598,876	2,381.7300	55,639			93,059		93,059	11,955		(13,910)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		8,960,358	2,381.7300	174,525			289,704		289,704	37,960		(43,631)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		1,116,144	2,381.7300	32,092			56,061		56,061	6,480		(8,023)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		4,316,997	2,381.7300	89,830			195,972		195,972	24,404		(22,457)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		3,104,880	2,429.3300	66,026			102,095		102,095	13,221		(16,506)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		2,682,446	2,429.3300	77,967			124,133		124,133	14,306		(19,492)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		10,189,036	2,429.3300	197,630			303,322		303,322	40,219		(49,407)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		1,279,118	2,429.3300	32,977			51,746		51,746	6,315		(8,244)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		1,022,052	2,429.3300	23,833			37,129		37,129	4,681		(5,958)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		1,108,800	2,429.3300	26,614			41,539		41,539	5,192		(6,653)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/07/2017	06/06/2018		5,759,572	2,429.3300	113,564			252,272		252,272	42,617		(28,391)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		1,705,921	2,437.0300	39,770			60,630		60,630	7,171		(9,942)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		1,705,921	2,437.0300	38,216			58,086		58,086	6,953		(9,554)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		3,411,842	2,437.0300	72,512			109,756		109,756	13,339		(18,128)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		9,504,417	2,437.0300	184,057			276,802		276,802	34,430		(46,014)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		1,431,055	2,437.0300	42,866			64,304		64,304	7,359		(10,716)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		1,053,097	2,437.0300	30,248			41,682		41,682	5,545		(7,562)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/21/2017	06/20/2018		4,994,531	2,437.0300	98,846			227,842		227,842	41,289		(24,712)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		9,420,707	2,409.7500	184,837			275,215		275,215	35,124		(46,209)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		991,356	2,409.7500	21,656			32,461		32,461	4,058		(5,414)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		1,749,308	2,409.7500	40,282			60,675		60,675	7,484		(10,070)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		1,144,502	2,409.7500	27,671			41,903		41,903	5,095		(6,918)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		952,824	2,409.7500	24,428			37,070		37,070	4,455		(6,107)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		1,075,827	2,409.7500	31,524			48,712		48,712	5,557		(7,881)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/07/2017	07/06/2018		5,240,561	2,409.7500	116,544			246,879		246,879	40,645		(29,136)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		1,731,415	2,473.4500	45,580			67,996		67,996	6,662		(11,395)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		2,720,795	2,473.4500	56,501			82,525		82,525	8,835		(14,125)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		1,978,760	2,473.4500	43,299			63,500		63,500	6,689		(10,825)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		989,380	2,473.4500	22,734			33,473		33,473	3,468		(5,683)				0002

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central Office	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 PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		989,380	2.473.4500	24,038			35,515		35,515	3,614		(6,009)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		11,377,870	2.473.4500	213,229			308,548		308,548	34,091		(53,307)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/21/2017	07/20/2018		5,421,929	2.473.4500	103,509			237,658		237,658	49,819		(25,877)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		990,732	2.476.8300	24,386			35,003		35,003	3,703		(6,096)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		1,486,098	2.476.8300	33,339			47,371		47,371	5,179		(8,335)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		1,733,781	2.476.8300	36,893			52,225		52,225	5,789		(9,223)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		12,879,516	2.476.8300	250,610			351,360		351,360	40,030		(62,652)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		2,476,830	2.476.8300	69,084			100,811		100,811	10,090		(17,271)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018		5,041,615	2.476.8300	101,267			209,728		209,728	40,362		(25,317)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,212,775	2.425.5500	34,672			53,693		53,693	5,535		(8,668)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,212,775	2.425.5500	28,452			43,024		43,024	4,738		(7,113)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,212,775	2.425.5500	27,052			40,753		40,753	4,540		(6,763)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,940,440	2.425.5500	40,979			61,545		61,545	6,926		(10,245)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		9,702,200	2.425.5500	186,937			278,188		278,188	32,012		(46,734)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2017	08/20/2018		4,676,961	2.425.5500	101,906			212,149		212,149	37,955		(25,476)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		10,355,268	2.465.5400	205,104			276,570		276,570	34,536		(51,276)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		1,725,878	2.465.5400	37,054			50,245		50,245	6,171		(9,263)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		1,972,432	2.465.5400	44,627			60,774		60,774	7,371		(11,157)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		3,451,756	2.465.5400	96,998			134,833		134,833	15,343		(24,249)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/07/2017	09/06/2018		5,123,600	2.465.5400	111,510			213,421		213,421	42,258		(27,877)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		830,146	2.508.2400	20,682			26,711		26,711	3,196		(5,171)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		1,245,159	2.508.2400	28,237			36,188		36,188	4,435		(7,059)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		1,874,475	2.508.2400	40,356			51,510		51,510	6,390		(10,089)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		12,222,499	2.508.2400	240,187			304,474		304,474	38,529		(60,047)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		1,084,079	2.508.2400	30,307			39,772		39,772	4,527		(7,577)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		4,730,448	2.508.2400	95,580			181,179		181,179	35,465		(23,895)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018		11,184,581	2.549.3300	221,469			262,471		262,471	34,828		(55,367)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		1,650,419	2.549.3300	43,187			51,940		51,940	6,315		(10,797)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		2,086,044	2.549.3300	59,316			71,856		71,856	8,530		(14,829)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018		1,371,712	2.549.3300	31,380			37,390		37,390	4,760		(7,845)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018		1,774,332	2.549.3300	38,531			45,804		45,804	5,924		(9,633)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/09/2017	10/06/2018		5,194,763	2.549.3300	103,699			162,851		162,851	24,687		(25,925)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		1,157,096	2.575.2100	32,702			37,455		37,455	4,797		(8,175)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		1,684,972	2.575.2100	40,724			46,192		46,192	6,087		(10,181)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		12,462,181	2.575.2100	251,837			283,323		283,323	38,487		(62,959)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		1,672,730	2.575.2100	36,583			41,298		41,298	5,525		(9,146)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/23/2017	10/20/2018		4,824,756	2.575.2100	96,431			137,397		137,397	22,619		(24,108)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		1,295,565	2.591.1300	28,817			31,884		31,884	4,409		(7,204)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		1,554,678	2.591.1300	43,161			48,283		48,283	6,508		(10,790)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		1,295,565	2.591.1300	31,207			34,628		34,628	4,752		(7,802)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/07/2017	11/06/2018		11,666,299	2.591.1300	233,449			258,613		258,613	35,814		(58,362)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		2,591,130	2.591.1300	56,414			62,375		62,375	8,641		(14,104)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/07/2017	11/06/2018		5,351,753	2.591.1300	110,148			138,918		138,918	16,738		(27,537)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		11,104,829	2.582.1400	238,448			251,553		251,553	38,780		(59,612)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		1,329,693	2.582.1400	34,260			36,363		36,363	5,523		(8,565)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		2,055,861	2.582.1400	47,867			50,597		50,597	7,758		(11,967)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		1,757,109	2.582.1400	49,894			53,185		53,185	8,003		(12,473)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		1,009,523	2.582.1400	24,976			26,512		26,512	4,031		(6,244)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/21/2017	11/20/2018		4,406,493	2.582.1400	105,003			125,910		125,910	21,714		(26,251)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		1,096,166	2.629.2700	29,459			27,476		27,476	4,994		(7,365)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		1,418,376	2.629.2700	36,759			34,244		34,244	6,235		(9,190)				0002

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central Office	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 PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018	2,248,049	2,629.2700	52,010				48,433		48,433	8,820		(13,003)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	1,704,146	2,629.2700	51,307				48,049		48,049	8,686		(12,827)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018	11,460,457	2,629.2700	238,470				221,769		221,769	40,441		(59,617)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/07/2017	12/06/2018	5,078,235	2,629.2700	117,623				109,697		109,697	14,941		(29,406)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018	12,297,928	2,679.2500	261,588				218,130		218,130	47,803		(65,397)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018	2,362,144	2,679.2500	55,138				45,982		45,982	10,083		(13,784)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	1,051,716	2,679.2500	27,215				22,671		22,671	4,986		(6,804)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	1,196,046	2,679.2500	36,342				30,267		30,267	6,686		(9,086)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	1,034,426	2,679.2500	30,474				25,386		25,386	5,600		(7,619)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2017	12/20/2018	4,731,170	2,679.2500	107,982				80,415		80,415	14,621		(26,996)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019	1,167,049	2,743.1500			31,419		23,516		23,516	(2,666)		(5,236)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019	1,402,209	2,743.1500			33,615		25,229		25,229	(2,783)		(5,602)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019	1,305,262	2,743.1500			36,596		27,335		27,335	(3,162)		(6,099)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/08/2018	01/06/2019	14,038,027	2,743.1500			297,274		222,858		222,858	(24,870)		(49,546)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/08/2018	01/06/2019	5,257,752	2,743.1500			109,922		55,808		55,808	(35,794)		(18,320)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019	1,721,833	2,810.3000			45,425		26,053		26,053	(11,801)		(7,571)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019	1,168,693	2,810.3000			26,931		15,895		15,895	(6,548)		(4,489)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019	1,284,456	2,810.3000			39,658		21,970		21,970	(6,107)		(6,610)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019	11,606,822	2,810.3000			247,104		148,415		148,415	(57,505)		(41,184)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019	4,981,410	2,810.3000			110,412		31,865		31,865	(60,145)		(18,402)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019	2,484,169	2,695.1400			63,377		52,334		52,334	(5,762)		(5,281)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019	1,258,536	2,695.1400			29,541		24,393		24,393	(2,685)		(2,462)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019	1,055,343	2,695.1400			34,302		28,243		28,243	(3,200)		(2,858)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019	12,870,245	2,695.1400			275,299		227,156		227,156	(25,201)		(22,942)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019	1,368,633	2,695.1400			37,635		31,072		31,072	(3,426)		(3,136)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/07/2018	02/06/2019	4,583,322	2,695.1400			116,660		73,669		73,669	(33,270)		(9,722)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019	1,086,504	2,716.2600			36,738		29,035		29,035	(4,641)		(3,061)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019	1,358,130	2,716.2600			38,592		30,681		30,681	(4,695)		(3,216)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019	1,629,756	2,716.2600			39,693		31,733		31,733	(4,651)		(3,308)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/21/2018	02/20/2019	1,565,332	2,716.2600			36,669		29,210		29,210	(4,403)		(3,056)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019	9,285,717	2,716.2600			205,712		163,713		163,713	(24,857)		(17,143)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019	1,086,504	2,716.2600			28,166		22,452		22,452	(3,367)		(2,347)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2018	02/20/2019	5,029,570	2,716.2600			127,634		75,638		75,638	(41,360)		(10,636)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019	1,023,789	2,728.1200			23,439		18,322		18,322	(5,118)		(5,118)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019	1,429,764	2,728.1200			34,312		26,981		26,981	(7,331)		(7,331)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019	1,508,870	2,728.1200			39,993		31,336		31,336	(8,658)		(8,658)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019	1,783,881	2,728.1200			53,416		41,887		41,887	(11,530)		(11,530)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2018	03/06/2019	10,139,361	2,728.1200			209,914		165,276		165,276	(44,638)		(44,638)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019	4,402,249	2,728.1200			102,112		62,413		62,413	(39,699)		(39,699)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019	1,630,164	2,716.9400			43,839		35,032		35,032	(8,807)		(8,807)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019	1,358,470	2,716.9400			33,112		26,500		26,500	(6,612)		(6,612)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019	1,086,776	2,716.9400			25,070		20,095		20,095	(4,974)		(4,974)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019	10,867,760	2,716.9400			230,857		185,175		185,175	(45,682)		(45,682)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019	1,630,164	2,716.9400			49,827		39,670		39,670	(10,157)		(10,157)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019	5,406,138	2,716.9400			131,306		85,206		85,206	(46,100)		(46,100)				0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants									8,742,892	3,025,569	0	15,058,498	XX	15,058,498	1,249,714	0	(2,437,950)	0	0	XXX	XXX	
0149999. Total-Purchased Options-Hedging Other									8,742,892	3,025,569	0	15,058,498	XX	15,058,498	1,249,714	0	(2,437,950)	0	0	XXX	XXX	
0369999. Total-Purchased Options-Call Options and Warrants									8,742,892	3,025,569	0	15,058,498	XX	15,058,498	1,249,714	0	(2,437,950)	0	0	XXX	XXX	
0429999. Total-Purchased Options									8,742,892	3,025,569	0	15,058,498	XX	15,058,498	1,249,714	0	(2,437,950)	0	0	XXX	XXX	
1409999. Total-Hedging Other									8,742,892	3,025,569	0	15,058,498	XX	15,058,498	1,249,714	0	(2,437,950)	0	0	XXX	XXX	
1449999. TOTAL									8,742,892	3,025,569	0	15,058,498	XX	15,058,498	1,249,714	0	(2,437,950)	0	0	XXX	XXX	

QE06.2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central se	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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)

(a)	Code	Description of Hedged Risk(s)
	A	Equity Index

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0002	Hedges crediting rate for fixed indexed annuity products linked to S&P 500 index.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

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.....		853,032		853,032	853,032		853,032		0
BNP PARIBAS NY.....	Y.....	Y.....		345,666		345,666	345,666		345,666		0
CITIBANK.....	Y.....	Y.....		1,717,668		1,717,668	1,717,668		1,717,668		0
CREDIT SUISSE.....	Y.....	Y.....		1,049,066		1,049,066	1,049,066		1,049,066		0
JP MORGAN CHASE.....	Y.....	Y.....		191,768		191,768	191,768		191,768		0
MERRILL LYNCH.....	Y.....	N.....		2,053,716		2,053,716	2,053,716		2,053,716		0
MORGAN STANLEY.....	Y.....	Y.....	40,000	5,366,688		5,366,688	5,366,688		5,366,688		0
SOCIETE GENERALE.....	Y.....	Y.....		1,142,360		1,142,360	1,142,360		1,142,360		0
UBS SECURITIES.....	Y.....	Y.....		852,125		852,125	852,125		852,125		0
WELLS FARGO.....	Y.....	N.....		1,486,410		1,486,410	1,486,410		1,486,410		0
0299999. Total NAIC 1 Designation.....			40,000	15,058,498	0	15,018,498	15,058,498	0	15,018,498	0	0
0999999. Gross Totals.....			40,000	15,058,498	0	15,018,498	15,058,498	0	15,018,498	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				15,058,498	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, 2018 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.....					(947,979)	1,003,097	(972,512)	XXX
Bank of New York Mellon.....	New York, NY.....	0.400	.49	.86	6,716	(1,980,236)	432,390	XXX	
The Neighborhood National Bank.....	National City, CA.....	0.300	.49	.25	100,000	100,000	100,000	XXX	
0199999. Total Open Depositories.....	XXX	XXX	.97	.111	(841,263)	(877,139)	(440,122)	XXX	
0399999. Total Cash on Deposit.....	XXX	XXX	.97	.111	(841,263)	(877,139)	(440,122)	XXX	
0599999. Total Cash.....	XXX	XXX	.97	.111	(841,263)	(877,139)	(440,122)	XXX	

Statement as of March 31, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc.Treasury Portfolio Institutional Class.....		03/29/2018.....	.....1.590		.....20,644,884	.....35,185	.....189,137
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....20,644,884	.....35,185	.....189,137
8899999. Total - Cash Equivalents.....						.....20,644,884	.....35,185	.....189,137

QE13