93661201820100102

QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 93661 | Employer's ID Number..... 31-1021738

Organized under the Laws of OH | 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 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething #	President	2. Christopher Patrick Miliano	Treasurer
3. John Paul Gruber #	Secretary		

OTHER

Adrienne Susan Baglier	Senior Vice President	Eugene Michael Breen	Appointed Actuary
Michael Harrison Haney	Vice President	Rebecca Jane Schriml	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Gene Hester	John Paul Gruber #	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)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 9th day of August 2018

Yvonne M. Ambrum

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

NOTARIAL SEAL STATE OF OHIO
Yvonne M. Amburn
Notary Public, State of Ohio
My Commission Expires 07-19-2020

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,421,334,312		2,421,334,312	2,344,079,543
2. Stocks:				
2.1 Preferred stocks	1,999,983		1,999,983	1,000,000
2.2 Common stocks	5,204,482		5,204,482	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 $..........0 encumbrances)			0	
5. Cash ($.....(5,429,243)), cash equivalents ($.....29,614,346) and short-term investments ($..........0)	24,185,103		24,185,103	74,891,933
6. Contract loans (including $..........0 premium notes)	56,081,292		56,081,292	57,048,476
7. Derivatives	15,362,313		15,362,313	17,697,741
8. Other invested assets	19,138,457		19,138,457	19,218,687
9. Receivables for securities	982,021		982,021	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)	2,544,287,963	0	2,544,287,963	2,519,893,590
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	26,387,246		26,387,246	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 $..........0 earned but unbilled premiums)	264,949	264,949	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	634,039
18.2 Net deferred tax asset	332,938		332,938	115,070
19. Guaranty funds receivable or on deposit	4,961		4,961	7,759
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	17,502		17,502	7,881
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,045,181	174,740	870,441	853,723
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,572,340,740	439,689	2,571,901,051	2,546,789,805
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	636,492,964		636,492,964	644,495,775
28. Total (Lines 26 and 27)	3,208,833,704	439,689	3,208,394,015	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	600,541		600,541	578,026
2502. Receivable for marketing reallowance	208,400		208,400	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	196,240	174,740	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,045,181	174,740	870,441	853,723

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....2,209,065,608 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,209,065,608	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)	25,566,274	27,062,627
4. Contract claims:		
4.1 Life	3,271,157	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	3,123,325	3,840,577
10. Commissions to agents due or accrued - life and annuity contracts $.....399,055, accident and health $..........0 and deposit-type contract funds $..........0	399,055	463,950
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	983,350	933,348
13. Transfers to Separate Accounts due or accrued (net) (including $.....(4,314,970) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,314,970)	(4,685,903)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	357,707	376,751
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	966,397	
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee	53,879	87,264
18. Amounts held for agents' account, including $.....536,394 agents' credit balances	536,394	406,869
19. Remittances and items not allocated	1,080,971	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 $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	13,897,395	13,137,463
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	909,745	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	9,201,636	10,507,020
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	900,685	451,473
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,265,998,608	2,252,091,339
27. From Separate Accounts statement	636,492,964	644,495,775
28. Total liabilities (Lines 26 and 27)	2,902,491,572	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)	131,852,443	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)	303,402,443	292,198,466
38. Totals of Lines 29, 30 and 37	305,902,443	294,698,466
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,208,394,015	3,191,285,580

DETAILS OF WRITE-INS

2501. Unclaimed property	860,624	411,473
2502. Liability for funds held as collateral	40,061	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)	900,685	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	104,004,618	104,560,764	211,398,282
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	60,989,044	59,743,879	122,038,907
4. Amortization of Interest Maintenance Reserve (IMR)	549,440	676,252	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	4,326,734	4,132,711	8,430,240
8.2 Charges and fees for deposit-type contracts	229,847	275,147	604,460
8.3 Aggregate write-ins for miscellaneous income	1,515,507	1,347,102	2,789,485
9. Totals (Lines 1 to 8.3)	171,615,190	170,735,855	346,467,032
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	5,944,188	7,616,915	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	134,528,464	132,729,378	258,032,846
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,442,809	4,173,198	8,680,312
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	14,558,368	23,361,550	49,878,668
20. Totals (Lines 10 to 19)	158,473,829	167,881,041	331,738,407
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,342,111	7,473,600	15,248,463
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	6,630,985	7,061,736	15,507,571
24. Insurance taxes, licenses and fees, excluding federal income taxes	184,392	236,234	875,918
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(20,161,687)	(29,667,921)	(53,265,805)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	152,469,630	152,984,690	310,104,554
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	19,145,560	17,751,165	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)	19,145,560	17,751,165	36,362,478
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,066,695	6,420,205	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)	16,078,865	11,330,960	25,252,475
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....202,063 (excluding taxes of $.....(90,360) transferred to the IMR)	(241,360)	(195,624)	(1,487,304)
35. Net income (Line 33 plus Line 34)	15,837,505	11,135,336	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)	15,837,505	11,135,336	23,765,171
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(55,045)	(4,018,072)	1,438,933	3,355,211
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	162,823	142,204	(591,993)
41. Change in nonadmitted assets	(18,347)	210,955	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	(759,932)	(1,279,585)	(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)	11,203,977	11,647,843	25,251,331
55. Capital and surplus as of statement date (Lines 36 + 54)	305,902,443	281,094,978	294,698,466

DETAILS OF WRITE-INS

		1	2	3
08.301.	Marketing reallowance	722,698	669,198	1,384,380
08.302.	Contractual rider fee income	623,822	487,941	1,050,282
08.303.	Contractual annual maintenance and surrender charge fees	168,365	189,879	354,666
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	622	84	157
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,515,507	1,347,102	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

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	104,004,618	104,560,764	211,398,282
2.	Net investment income	63,446,357	61,220,927	125,772,178
3.	Miscellaneous income	5,819,726	5,539,361	11,187,022
4.	Total (Lines 1 through 3)	173,270,701	171,321,052	348,357,482
5.	Benefit and loss related payments	141,614,479	139,605,241	273,320,425
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(20,532,620)	(30,003,893)	(54,050,608)
7.	Commissions, expenses paid and aggregate write-ins for deductions	13,799,833	15,228,944	31,829,818
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....111,703 tax on capital gains (losses)	1,577,962	8,022,897	13,262,971
10.	Total (Lines 5 through 9)	136,459,654	132,853,189	264,362,606
11.	Net cash from operations (Line 4 minus Line 10)	36,811,047	38,467,863	83,994,876
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	89,284,921	207,783,348	366,944,509
	12.2 Stocks	1,407,021		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)	90,691,942	207,783,348	368,064,635
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	165,116,090	240,400,713	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	8,867,981	(20,672,078)	1,362,014
	13.7 Total investments acquired (Lines 13.1 to 13.6)	176,003,114	219,728,635	411,329,489
14.	Net increase or (decrease) in contract loans and premium notes	(967,184)	(344,478)	(1,218,899)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(84,343,988)	(11,600,809)	(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	(4,709,313)	(4,323,314)	(8,749,904)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,535,424	1,521,840	539,431
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,173,889)	(2,801,474)	(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)	(50,706,830)	24,065,580	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)	24,185,103	65,219,065	74,891,933

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

20.0001	Exchanges	7,099,016		17,903,570
20.0002	Capitalized interest	252		
20.0003	Exchange of debt to other invested assets	19,251		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	94,829,700	94,243,677	192,007,121
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	9,174,918	10,317,087	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	104,004,618	104,560,764	211,398,282
12. Deposit-type contracts			
13. Total	104,004,618	104,560,764	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	June 30, 2018	December 31, 2017
(1) State basis	Ohio	$ 15,837,505	$ 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		$ 15,837,505	$ 23,765,171
Surplus			
(5) Statutory surplus state basis	Ohio	$ 305,902,443	$ 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		$ 305,902,443	$ 294,698,466

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			$ 4,834			

(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	$2,342,568
2. 12 months or longer	1,186,737

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

1. Less than 12 months	$198,648,627
2. 12 months or longer	44,689,798

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 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	4	2	5	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	3	3	$ 4	$ 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	12	0
(2) Aggregate amount of investment income	$ 704,767	$ -

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	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	-	-	-
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	5,204,103	379	-	5,204,482
Equity index call options	-	15,362,313	-	15,362,313
Variable annuity assets (separate accounts) (a)	-	636,492,964	-	636,492,964
Total assets accounted for at fair value	$ 5,204,103	$ 651,855,656	$ -	$ 657,059,759

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

All transfers between fair vale 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) The Company does not have any Level 3 securities carried at fair value.

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs.

(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 June 30, 2018.

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.

NOTES TO FINANCIAL STATEMENTS

(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	$ 5,834,179	$ 5,701,835	$ 1,268,809	$ 4,565,370	$ -
States, municipalities and political subdivisions	383,874,387	376,872,091	-	383,874,387	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	141,195,880	119,064,994	-	136,708,416	4,487,464
Commercial mortgage-backed securities	70,505,387	69,545,694	-	70,057,645	447,742
Asset-backed securities	346,390,855	346,784,984	-	345,567,350	823,505
All other bonds	1,496,341,523	1,503,364,714	-	1,485,758,717	10,582,806
Total bonds	$ 2,444,142,211	$ 2,421,334,312	$ 1,268,809	$ 2,426,531,885	$ 16,341,517
Non-affiliated preferred stock	2,032,500	1,999,983	2,032,500	-	-
Non-affiliated common stock	5,204,482	5,204,482	5,204,103	379	-
Other investments	19,853,179	19,138,457	-	19,853,179	-
Equity index call options	15,362,313	15,362,313	-	15,362,313	-
Variable annuity assets (separate accounts)	636,492,964	636,492,964	-	636,492,964	-
Cash and cash equivalents	24,185,103	24,185,103	24,185,103	-	-
Policy loans	56,081,292	56,081,292	-	-	56,081,292
Total financial assets	$ 3,203,354,044	$ 3,179,798,906	$ 32,690,515	$ 3,098,240,720	$ 72,422,809

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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

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. 12/31/2016

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). 01/11/2018

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	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).

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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 17,502

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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 [ ]

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 [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		1,012,867			1,012,867	
2. Alaska AK	L		34,713			34,713	
3. Arizona AZ	L		1,072,189			1,072,189	
4. Arkansas AR	L		88,269			88,269	
5. California CA	L		16,636,636			16,636,636	
6. Colorado CO	L		1,110,871			1,110,871	
7. Connecticut CT	L		1,882,838			1,882,838	
8. Delaware DE	L		44,336			44,336	
9. District of Columbia DC	L		23,129			23,129	
10. Florida FL	L		13,174,405			13,174,405	
11. Georgia GA	L		296,494			296,494	
12. Hawaii HI	L		740,958			740,958	
13. Idaho ID	L		206,646			206,646	
14. Illinois IL	L		2,284,048			2,284,048	
15. Indiana IN	L		1,107,774			1,107,774	
16. Iowa IA	L		316,699			316,699	
17. Kansas KS	L		165,234			165,234	
18. Kentucky KY	L		659,100			659,100	
19. Louisiana LA	L		169,161			169,161	
20. Maine ME	L		1,334,874			1,334,874	
21. Maryland MD	L		1,759,320			1,759,320	
22. Massachusetts MA	L		5,159,304			5,159,304	
23. Michigan MI	L		5,196,456			5,196,456	
24. Minnesota MN	L		705,412			705,412	
25. Mississippi MS	L		69,437			69,437	
26. Missouri MO	L		575,874			575,874	
27. Montana MT	L		251,950			251,950	
28. Nebraska NE	L		49,232			49,232	
29. Nevada NV	L		1,554,068			1,554,068	
30. New Hampshire NH	L		221,641			221,641	
31. New Jersey NJ	L		2,447,093			2,447,093	
32. New Mexico NM	L		301,357			301,357	
33. New York NY	N		126,697			126,697	
34. North Carolina NC	L		7,631,327			7,631,327	
35. North Dakota ND	L		113,094			113,094	
36. Ohio OH	L		12,518,608			12,518,608	
37. Oklahoma OK	L		128,227			128,227	
38. Oregon OR	L		597,315			597,315	
39. Pennsylvania PA	L		2,433,993			2,433,993	
40. Rhode Island RI	L		1,486,870			1,486,870	
41. South Carolina SC	L		1,360,072			1,360,072	
42. South Dakota SD	L		153,632			153,632	
43. Tennessee TN	L		2,205,908			2,205,908	
44. Texas TX	L		10,620,545			10,620,545	
45. Utah UT	L		1,183,220			1,183,220	
46. Vermont VT	N		51,696			51,696	
47. Virginia VA	L		484,060			484,060	
48. Washington WA	L		2,035,599			2,035,599	
49. West Virginia WV	L		33,762			33,762	
50. Wisconsin WI	L		164,890			164,890	
51. Wyoming WY	L		20,970			20,970	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	1,748	0	0	1,748	0
59. Subtotal	XXX	0	104,004,618	0	0	104,004,618	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	104,004,618	0	0	104,004,618	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	104,004,618	0	0	104,004,618	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	104,004,618	0	0	104,004,618	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		1,748			1,748	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	1,748	0	0	1,748	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	49	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	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

Entity	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	
— — — 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 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	
— — — 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 A/S (89.425%)	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, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	
			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	
			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	
			23-1675796				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				Risico 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	
							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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							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	
							Orca Services A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							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 Amerian Holding (Europe) Limted	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	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			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, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	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	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	...100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	...100.000	American Financial Group, Inc.	N	

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 Ownershp LLC,
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

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.

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	196,240	174,740	21,500	21,500
2597. Summary of remaining write-ins for Line 25	196,240	174,740	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	84	157
08.397. Summary of remaining write-ins for Line 8.3	622	84	157

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	99,272	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)	19,138,457	19,218,687
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	19,138,457	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	174,144,531	418,279,339
3. Accrual of discount	2,654,201	7,567,108
4. Unrealized valuation increase (decrease)	(262,117)	678,915
5. Total gain (loss) on disposals	(292,634)	(133,187)
6. Deduct consideration for bonds and stocks disposed of	98,425,151	385,054,205
7. Deduct amortization of premium	961,677	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	704,767	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,428,538,777	2,350,981,691
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,428,538,777	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)	1,562,231,516	24,409,976	42,263,193	(5,192,409)	1,562,231,516	1,539,185,890		1,533,760,274
2. NAIC 2 (a)	798,596,579	49,568,702	19,639,788	9,032,335	798,596,579	837,557,828		772,601,851
3. NAIC 3 (a)	40,940,909		99,839	(3,015,958)	40,940,909	37,825,112		32,857,457
4. NAIC 4 (a)	5,792,597		36,904	1,009,785	5,792,597	6,765,478		3,861,646
5. NAIC 5 (a)	998,197			(998,193)	998,197	4		998,095
6. NAIC 6 (a)	324		259	(65)	324	0		220
7. Total Bonds	2,408,560,122	73,978,678	62,039,983	835,495	2,408,560,122	2,421,334,312	0	2,344,079,543
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2	2,999,998		1,000,000	(15)	2,999,998	1,999,983		1,000,000
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	2,999,998	0	1,000,000	(15)	2,999,998	1,999,983	0	1,000,000
15. Total Bonds and Preferred Stock	2,411,560,120	73,978,678	63,039,983	835,480	2,411,560,120	2,423,334,295	0	2,345,079,543

(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.

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		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

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	6,635,639
3.	Unrealized valuation increase/(decrease)	(3,154,183)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(5,816,884)
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)	15,362,313
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	15,362,313

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	15,362,313	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		15,362,313
4. Part D, Section 1, Column 5	15,362,313	
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	15,362,313	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		15,362,313
10. Part D, Section 1, Column 8	15,362,313	
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

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	121,912,964	161,252,534
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	170,124,652	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)	29,614,346	77,826,034
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	29,614,346	77,826,034

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
038923 AC 2	ARBOR REALTY TRUST 5.625 05/01/2023		05/10/2018	SANDLER & O'NEIL PARTNERS		1,988,900	2,000,000	19,375	1FE
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		05/22/2018	JP MORGAN SECURITIES INC.		999,975	1,000,000		1FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		04/17/2018	JP MORGAN SECURITIES INC.		1,996,300	2,000,000		2FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		05/16/2018	WELLS FARGO BROKERAGE SERVICES		1,945,080	2,000,000	6,767	2FE
06368B GS 1	BANK OF MONTREAL 3.803 12/15/2032		05/17/2018	BANC OF AMERICA SECURITIES		3,718,360	4,000,000	67,186	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		06/18/2018	JP MORGAN SECURITIES INC.		2,978,130	3,000,000		2FE
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030	C	06/29/2018	WELLS FARGO BROKERAGE SERVICES		500,000	500,000		1FE
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		05/15/2018	SANDLER & O'NEIL PARTNERS		800,000	800,000		1FE
251526 BY 4	DEUTSCHE BANK NY * 3.70 05/30/2024	C	06/01/2018	NON-BROKER		2,832,300	3,000,000	308	2FE
26885B AD 2	EQT MIDSTREAM PTR 5Y 4.75 07/15/2023		06/20/2018	DEUTSCHE BANK		2,992,830	3,000,000		2FE
28852L AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030	C	06/06/2018	CITIGROUP		2,000,000	2,000,000		1FE
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.482 07/20/30	C	06/06/2018	CITIGROUP		3,200,000	3,200,000		1FE
31982Q AX 7	FIRST COMMWEALTH BANK 4.875 06/01/2028		05/16/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000		2FE
31982Q AY 5	FIRST COMMWEALTH BANK 5.50 06/01/2033		05/16/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000		2FE
34960J AU 9	FCO 2015-6A A2R CLO SNR FLT 07/10/2030	C	06/29/2018	NATIXIS		500,000	500,000		1FE
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030		06/19/2018	CS FIRST BOSTON		982,500	1,000,000	17,665	1FE
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28		05/18/2018	MORGAN STANLEY		1,000,000	1,000,000		1FE
381362 AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34		06/08/2018	WELLS FARGO BROKERAGE SERVICES		1,999,952	2,000,000		1FE
487836 BW 7	KELLOGG CO 4.30 05/15/2028		05/07/2018	HSBC SECURITIES		3,985,840	4,000,000		2FE
50077L AT 3	KRAFT HEINZ FOODS 4.625 01/30/2029		06/04/2018	BANC OF AMERICA SECURITIES		4,970,550	5,000,000		2FE
565122 AB 4	MAPLE ESCROW 4.597 05/25/2028		05/14/2018	GOLDMAN SACHS		3,000,000	3,000,000		2FE
57385L AB 4	MARVELL TECHNOLOGY GRP 4.875 06/22/2028	C	06/20/2018	GOLDMAN SACHS		2,999,280	3,000,000		2FE
59523U AP 2	MID-AMERICA APTS 4.20 06/15/2028		05/07/2018	WELLS FARGO BROKERAGE SERVICES		1,988,060	2,000,000		2FE
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		05/14/2018	CS FIRST BOSTON		499,897	500,000		1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		05/14/2018	CS FIRST BOSTON		999,919	1,000,000		1FE
65130P AW 0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28		05/21/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
67108L BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31		04/11/2018	BANC OF AMERICA SECURITIES		1,400,000	1,400,000		1FE
682680 AU 7	ONEOK INC 10Y 4.55 07/15/2028		06/19/2018	CITIGROUP		2,991,810	3,000,000		2FE
780097 BG 5	ROYAL BK SCOTLAND 4.892 05/18/2029	C	05/15/2018	CS FIRST BOSTON		2,000,000	2,000,000		2FE
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30		04/30/2018	JEFFERIES & CO		3,000,000	3,000,000		1FE
87164K AC 8	SYNGENTA FINANCE 5.182 04/24/2028	C	04/17/2018	HSBC SECURITIES		1,000,000	1,000,000		2FE
88159D AA 3	TES 2017-1A A ABS SSNR 4.33 10/20/2047		04/26/2018	CS FIRST BOSTON		1,038,869	1,055,862	1,270	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		05/02/2018	DEUTSCHE BANK		1,499,998	1,500,000		1FE
90352W AB 0	STEAM 2018-1 A2 ABS 4.611 04/25/2048		05/02/2018	DEUTSCHE BANK		999,965	1,000,000		1FE
92343V EQ 3	VERIZON COMM INC 4.329 09/21/28		06/21/2018	Exchanged		4,196,142	4,249,000		2FE
92857W BK 5	VODAFONE GROUP 4.375 05/30/2028	C	05/23/2018	BANC OF AMERICA SECURITIES		1,974,020	2,000,000		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						73,978,678	74,704,862	112,572	XXX
8399997. Total - Bonds - Part 3						73,978,678	74,704,862	112,572	XXX
8399999. Total - Bonds						73,978,678	74,704,862	112,572	XXX
9999999. Total - Bonds, Preferred and Common Stocks						73,978,678	XXX	112,572	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2018.	MBS Paydown		668	668	668	657		(2)		(2)		668			0	19	05/01/2031.	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		06/25/2018.	MBS Paydown		2,267	2,267	2,304	1,858		(99)		(99)		2,267			0	61	01/01/2035.	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2018.	Sinking Fund Redemption		166,235	166,235	171,931	167,106		(216)		(216)		166,235			0	4,631	05/01/2020.	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2018.	Sinking Fund Redemption		28,571	28,571	28,571	28,571				0		28,571			0	513	12/15/2030.	1
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018		05/15/2018.	Maturity		210,000	210,000	210,295	210,037		(37)		(37)		210,000			0	2,055	05/15/2018.	1
0599999.	Total - Bonds - U.S. Government					407,742	407,742	413,770	408,230	0	(355)	0	(355)	0	407,742	0	0	0	7,280	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2018.	MBS Paydown		40,937	40,937	40,937	40,937				0		40,937			0	509	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2018.	MBS Paydown		25,784	25,784	25,720	25,730		5		5		25,784			0	318	02/01/2042.	1FE
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		06/01/2018.	MBS Paydown		8,199	8,199	8,443			123		123		8,199			0	53	03/01/2048.	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2018.	MBS Paydown		37,683	37,683	37,683	37,683				0		37,683			0	428	07/01/2041.	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2018.	MBS Paydown		44,410	44,410	44,410	44,410				0		44,410			0	504	07/01/2041.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2018.	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	169	02/01/2042.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2018.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	388	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2018.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	375	11/01/2041.	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		06/15/2018.	MBS Paydown		3,646	3,646	3,661	3,658		7		7		3,646			0	67	01/15/2046.	1FE
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021		06/01/2018.	Sinking Fund Redemption		125,000	125,000	125,000	125,000				0		125,000			0	2,667	04/01/2021.	1FE
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048		06/01/2018.	MBS Paydown		8,581	8,581	8,581					0		8,581			0	50	03/01/2048.	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		06/01/2018.	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	162	09/01/2040.	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2018.	MBS Paydown		1,749	1,749	1,749	1,749				0		1,749			0	22	06/15/2036.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2018.	Partial Call		20,000	20,000	20,000	20,000				0		20,000			0	407	01/01/2030.	1FE
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		06/01/2018.	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	508	11/01/2041.	1FE
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018		06/01/2018.	Maturity		1,035,000	1,035,000	1,191,637	1,044,961		(9,961)		(9,961)		1,035,000			0	34,673	06/01/2018.	1FE
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019		05/30/2018.	Make Whole Call		1,052,590	1,000,000	1,099,320	1,021,390		(4,113)		(4,113)		1,017,277		(17,277)	(17,277)	108,258	09/01/2019.	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2018.	Partial Call		10,000	10,000	10,000	10,000				0		10,000			0	147	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		06/01/2018.	Partial Call		30,000	30,000	30,000	30,042		(42)		(42)		30,000			0	498	09/01/2039.	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		06/25/2018.	MBS Paydown		32,681	32,681	32,681	32,680				0		32,681			0	569	12/25/2043.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2018.	MBS Paydown		31,866	31,866	31,866	31,866				0		31,866			0	483	10/25/2037.	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		06/25/2018.	MBS Paydown		60,243	60,243	60,243	60,243				0		60,243			0	792	06/25/2041.	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		06/25/2018.	MBS Paydown		55,494	55,494	55,494	55,494				0		55,494			0	753	08/25/2042.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					2,758,862	2,706,272	2,962,424	2,720,842	0	(13,982)	0	(13,982)	0	2,723,549	0	(17,277)	(17,277)	152,800	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		06/16/2018.	MBS Paydown		79,450	79,450	79,698	79,678		(21)		(21)		79,450			0	1,313	05/16/2042.	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		06/27/2018.	MBS Paydown		56,617	56,617	50,460	52,122		169		169		56,617			0	414	07/27/2057.	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2018.	MBS Paydown		358,939	358,939	358,939	358,939				0		358,939			0	6,208	12/15/2042.	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/15/2018.	MBS Paydown		38,499	38,499	37,358	37,557		107		107		38,499			0	467	06/15/2044.	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		06/25/2018.	MBS Paydown		98,394	98,394	85,941	89,610		1,474		1,474		98,394			0	792	04/25/2036.	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2018.	MBS Paydown		17,959	17,959	16,803	16,769		462		462		17,959			0	333	06/25/2035.	1FM
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034		04/30/2018.	MBS Paydown		62,762	62,762	61,507	61,591		(1,028)		(1,028)		62,762			0	682	01/30/2034.	1FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		06/25/2018.	MBS Paydown		11,153	11,153	8,364	6,971		786		786		11,153			0	85	10/25/2046.	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2018.	MBS Paydown		4,087	4,087	4,087	4,085		(0)		(0)		4,087			0	64	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2018.	MBS Paydown		13,958	13,958	14,080	14,051		(5)		(5)		13,958			0	214	12/17/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2018.	MBS Paydown		11,218	11,218	11,218	11,210		(0)		(0)		11,218			0	162	04/17/2052.	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		06/17/2018.	MBS Paydown		2,328	2,328	2,328	2,327		(0)		(0)		2,328			0	35	10/17/2045.	1FE
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020		04/23/2018.	Make Whole Call		3,131,250	3,000,000	2,980,350	2,995,374		543		543		2,995,917		4,083	4,083	255,771	01/15/2020.	2FE
05329W AJ 1	AUTONATION INC 6.75 04/15/18		04/15/2018.	Maturity		1,000,000	1,000,000	982,500	999,188		812		812		1,000,000			0	33,750	04/15/2018.	2FE
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2018.	MBS Paydown		16,162	16,162	15,920	16,058		(30)		(30)		16,162			0	385	03/26/2036.	1FM
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37		06/26/2018.	MBS Paydown		465,279	465,279	449,576	462,548		1,847		1,847		465,279			0	11,580	02/26/2037.	1FM
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		06/26/2018.	MBS Paydown		255,795	255,795	212,789	231,078		5,292		5,292		255,795			0	3,859	04/26/2035.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2018.	MBS Paydown		35,561	35,561	33,695	34,601		117		117		35,561			0	889	10/26/2035.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2018.	MBS Paydown		19,965	19,965	17,341	17,824		(1,233)		(1,233)		19,965			0	269	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2018.	Pass-Through Loss			4,245						0		(201)		201	201		06/26/2037.	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2018.	MBS Paydown		101,239	101,239	89,090	95,874		3,969		3,969		101,239			0	1,282	01/26/2036.	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		06/26/2018.	MBS Paydown		48,847	48,847	44,634	47,648		(750)		(750)		48,847			0	1,098	12/26/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2018.	MBS Paydown		48,539	48,539	45,141	51,783		(511)		(511)		48,539			0	652	05/26/2036.	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2018.	MBS Paydown		133,510	133,510	117,489	126,258		7,601		7,601		133,510			0	2,020	11/26/2035.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	..	06/20/2018.	MBS Paydown		43,753	43,753	36,151	39,250		38		38		43,753			0	332	11/20/2036.	1FM
05578Q AD 5	BPCE 4.50 03/15/2025	C	06/29/2018.	BARCLAYS CAPITAL		975,040	1,000,000	985,770	989,519		627		627		990,146		(15,106)	(15,106)	22,500	03/15/2025.	2FE
05618M AW 4	BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26	..	06/13/2018.	Distribution		2,000,000	2,000,000	2,000,000	1,999,800		(250)		(250)		1,999,550		450	450	49,054	01/15/2026.	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025	..	05/20/2018.	MBS Paydown		206,134	206,134	206,134	206,134				0		206,134			0	2,957	05/20/2025.	1FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	06/25/2018.	MBS Paydown		68,004	68,004	55,254	51,263		7,715		7,715		68,004			0	2,043	03/25/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	06/25/2018.	Pass-Through Loss			4,524				(4,417)		(4,417)					0		03/25/2036.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	06/25/2018.	MBS Paydown		15,725	15,725	12,747	11,658		(1,908)		(1,908)		15,725			0	148	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	06/25/2018.	Pass-Through Loss			1,248	1,011					0					0		05/25/2035.	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035	..	06/25/2018.	MBS Paydown		16,399	16,399	15,856	15,907		(275)		(275)		16,399			0	242	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035	..	06/25/2018.	MBS Paydown		14,349	14,349	13,973	14,006		(190)		(190)		14,349			0	212	02/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	06/25/2018.	MBS Paydown		19,978	19,978	19,223	16,845		(29)		(29)		19,978			0	501	09/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	06/25/2018.	Pass-Through Loss			1,911	1,839					0					0		09/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	06/25/2018.	MBS Paydown		10,064	10,064	8,868	9,024		(3,751)		(3,751)		10,064			0	152	10/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	06/25/2018.	Pass-Through Loss			87	77					0		79		(79)	(79)		10/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	06/25/2018.	MBS Paydown		3,308	3,308	3,225	3,248		(12)		(12)		3,308			0	49	11/25/2035.	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	06/25/2018.	Pass-Through Loss			599	503					0		519		(519)	(519)		11/25/2035.	3FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	06/25/2018.	MBS Paydown		6,661	6,661	6,328	4,704		67		67		6,661			0	248	01/25/2037.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	06/25/2018.	Pass-Through Loss			4,435	4,213					0					0		01/25/2037.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	06/25/2018.	MBS Paydown		837	837	792	623		23		23		837			0	28	10/25/2036.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	06/25/2018.	Pass-Through Loss			333	316					0					0		10/25/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	06/20/2018.	MBS Paydown		87,488	87,488	80,255	79,062		2,897		2,897		87,488			0	1,434	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	06/20/2018.	Pass-Through Loss			4,899						0					0		05/20/2036.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	06/25/2018.	MBS Paydown		7,508	7,508	6,561	5,880		385		385		7,508			0	153	05/25/2037.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	06/25/2018.	Pass-Through Loss			1,352	1,182					0					0		05/25/2037.	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	..	06/26/2018.	MBS Paydown		79,557	79,557	75,579	79,172		133		133		79,557			0	1,963	08/26/2037.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	..	06/26/2018.	MBS Paydown		138,625	138,625	85,499	104,731		4,123		4,123		138,625			0	3,430	08/26/2037.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	..	06/26/2018.	Pass-Through Loss			7,808						0					0		08/26/2037.	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE	..	06/26/2018.	MBS Paydown		28,867	28,867	28,064	28,068		(365)		(365)		28,867			0	442	07/26/2035.	1FM

Statement as of June 30, 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		06/25/2018	MBS Paydown		45,052	45,052	45,248	45,166		(74)		(74)		45,052			0	726	07/25/2034	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2018	MBS Paydown		22,747	22,747	22,989	22,853		341		341		22,747			0	526	09/25/2033	1FM
075887 CA 5	BECTON DICKINSON 4.40 1/15/2021		06/25/2018	Call		1,039,281	1,000,000	1,040,670	1,040,588		(5,895)		(5,895)		1,034,693		(34,693)	(34,693)	60,793	01/15/2021	2FE
09659T 2A 8	BNP PARIBAS 4.375 03/01/2033	C	06/04/2018	BNP PARIBAS		1,894,980	2,000,000	1,993,580			81		81		1,993,661		(98,681)	(98,681)	23,090	03/01/2033	2FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		06/15/2018	MBS Paydown		59,983	59,983	59,982			9		9		59,983			0	498	02/15/2033	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/25/2018	MBS Paydown		12,500	12,500	12,215	12,278		35		35		12,500			0	181	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	06/25/2018	MBS Paydown		25,000	25,000	24,250	24,404		87		87		25,000			0	349	03/27/2028	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		06/15/2018	MBS Paydown		2,500	2,500	2,499	2,499		0		0		2,500			0	40	04/15/2047	1FE
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44		06/15/2018	MBS Paydown		161,591	161,591	165,504	162,817		(1,418)		(1,418)		161,591			0	4,769	04/15/2044	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2018	MBS Paydown		6,966	6,966	6,815	4,114		(1,258)		(1,258)		6,966			0	90	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2018	Pass-Through Loss			8	8					0					0		06/20/2036	1FM
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2018	MBS Paydown		49,333	49,333	49,315	49,322		1		1		49,333			0	660	06/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/21/2018	Consent Fee		1,953							0		1,953			0		06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2018	MBS Paydown		11,084	11,084	11,083	11,083		0		0		11,084			0	170	11/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/21/2018	Consent Fee		497							0		497			0		11/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2018	MBS Paydown		98,636	98,636	96,444	96,796		196		196		98,636			0	1,384	10/18/2029	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/21/2018	Consent Fee		4,506							0		4,506			0		10/18/2029	1FE
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		05/26/2018	MBS Paydown		60,892	60,892	60,892	60,661		18		18		60,892			0	1,207	01/26/2036	1FM
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		06/26/2018	MBS Paydown		39,107	39,107	39,107	38,967		41		41		39,107			0	868	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		05/26/2018	Pass-Through Loss			11,406	7,023					0					0		10/26/2035	1FM
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35		06/26/2018	MBS Paydown		11,430	11,430	11,430	11,389		6		6		11,430			0	259	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/26/2018	Pass-Through Loss			5,153	814			(1)		(1)					0		11/26/2035	1FM
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35		06/26/2018	MBS Paydown		46,883	46,883	46,883	46,714		33		33		46,883			0	992	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2018	Pass-Through Loss			28	14			(0)		(0)					0		09/26/2035	1FM
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35		05/26/2018	MBS Paydown		87,059	87,059	87,059	87,059				0		87,059			0	1,974	10/26/2035	1FM
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35		06/26/2018	MBS Paydown		12,590	12,590	9,016	10,802		(8,518)		(8,518)		12,590			0	310	10/26/2035	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36		06/26/2018.	MBS Paydown		17,021	17,021	17,021	16,961		27		27		17,021			0	358	01/26/2036.	1FM
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35		06/26/2018.	MBS Paydown		42,013	42,013	42,013	42,013		(0)		(0)		42,013			0	780	04/26/2035.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	MBS Paydown		6,476	6,476	4,359	4,445		364		364		6,476			0	164	09/26/2037.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	Pass-Through Loss			274	184					0					0		09/26/2037.	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2018.	MBS Paydown		2,833	2,833	2,833	2,819		15		15		2,833			0	73	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2018.	Pass-Through Loss			6,857				(32)		(32)					0		07/26/2037.	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2018.	MBS Paydown		18,618	18,618	18,618	18,548		14		14		18,618			0	444	11/26/2035.	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2018.	Pass-Through Loss			7,800	4,332			0		0		(70)		70	70		11/26/2035.	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2018.	MBS Paydown		12,463	12,463	12,463	12,421		14		14		12,463			0	330	09/26/2035.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2018.	MBS Paydown		17,283	17,283	2,618	4,867		4,201		4,201		17,283			0	398	12/26/2036.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2018.	Pass-Through Loss			(7)						0		(26)		26	26		12/26/2036.	1FM
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35		06/26/2018.	MBS Paydown		48,284	48,284	48,284	48,284				0		48,284			0	1,063	08/26/2035.	1FM
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35		06/26/2018.	MBS Paydown		9,785	9,785	9,785	9,785				0		9,785			0	256	08/26/2035.	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.		06/26/2018.	MBS Paydown		63,222	63,222	63,222	63,033		16		16		63,222			0	1,531	02/26/2035.	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36		06/26/2018.	MBS Paydown		6,975	6,975	6,975	6,957		0		0		6,975			0	176	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2018.	Pass-Through Loss			(1,785)						0					0		01/26/2036.	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2018.	MBS Paydown		14,602	14,602	14,602	14,602				0		14,602			0	342	06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		05/31/2018.	Book Value Adjustment									0		18,645		(18,645)	(18,645)		06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		06/26/2018.	Pass-Through Loss			(8)	72			(0)		(0)		(18,424)		18,424	18,424		06/26/2037.	1FM
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37		06/26/2018.	MBS Paydown		28,306	28,306	28,177	18,210		(2,579)		(2,579)		28,306			0	238	04/26/2037.	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2018.	MBS Paydown		15,857	15,857	15,860	15,247		75		75		15,857			0	326	02/26/2036.	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2018.	Pass-Through Loss			2,108	2,100			(0)		(0)					0		02/26/2036.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2018.	MBS Paydown		47,652	47,652	47,652	45,889		1,235		1,235		47,652			0	255	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2018.	MBS Paydown		51,035	51,035	51,035	51,035				0		51,035			0	1,030	03/26/2037.	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		05/26/2018.	MBS Paydown		27,072	27,072	27,072	26,990		(4)		(4)		27,072			0	649	03/26/2036.	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		06/26/2018.	MBS Paydown		18,404	18,404	18,404	18,404				0		18,404			0	422	08/26/2035.	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		06/26/2018.	MBS Paydown		127,672	127,672	97,331	101,063		3,640		3,640		127,672			0	1,798	06/26/2036.	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		06/25/2018.	MBS Paydown		23,268	23,268	21,756	21,899		(896)		(896)		23,268			0	269	03/25/2043.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		06/25/2018.	MBS Paydown		27,135	27,135	25,354	25,507		(329)		(329)		27,135			0	325	04/25/2043.	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		06/25/2018.	MBS Paydown		54,791	54,791	52,805	52,869		(1,040)		(1,040)		54,791			0	829	08/25/2043.	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2018.	Sinking Fund Redemption		20,316	20,316	20,316	20,316				0		20,316			0	449	01/11/2027.	2FE
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		04/20/2018.	Pass-Through Loss			96						0					0		02/20/2036.	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		06/20/2018.	MBS Paydown		5,908	5,908	5,157	5,079		(8)		(8)		5,908			0	96	02/20/2036.	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.		06/25/2018.	MBS Paydown		30,017	30,017	28,749	20,057		3,506		3,506		30,017			0	605	05/25/2036.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2018.	MBS Paydown		33,902	33,902	29,860	28,915		(335)		(335)		33,902			0	804	04/25/2035.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2018.	Pass-Through Loss			1,054						0					0		04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2018.	MBS Paydown		31,123	31,123	28,180	26,684		(406)		(406)		31,123			0	689	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2018.	Pass-Through Loss			4,327						0					0		04/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2018.	MBS Paydown		20,999	20,999	19,102	16,416		(668)		(668)		20,999			0	460	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2018.	Pass-Through Loss			1,941	910					0					0		05/25/2035.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/20/2018.	MBS Paydown		77,363	77,363	67,762	66,962		1,279		1,279		77,363			0	1,101	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		06/20/2018.	MBS Paydown		3,307	3,307	2,990	2,957		(2,043)		(2,043)		3,307			0	42	04/20/2036.	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2018.	MBS Paydown		10,746	10,746	10,650	10,675		27		27		10,746			0	303	02/25/2033.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		06/20/2018.	MBS Paydown		80,627	80,627	80,752	80,808		(201)		(201)		80,627			0	1,258	09/20/2034.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		05/25/2018.	Pass-Through Loss			(1,329)						0					0		08/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2018.	MBS Paydown		30,541	30,541	28,522	26,009		3,035		3,035		30,541			0	765	08/25/2035.	1FM
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		05/20/2018.	MBS Paydown		15,000	15,000	14,884	14,893		8		8		15,000			0	488	08/20/2047.	2AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2018.	MBS Paydown		54,440	54,440	42,021	48,358		4,680		4,680		54,440			0	466	01/25/2036.	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2018.	MBS Paydown		51,753	51,753	42,638	50,935		(655)		(655)		51,753			0	429	02/25/2036.	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		06/15/2018.	MBS Paydown		7,397	7,397	7,394	7,394		0		0		7,397			0	141	02/15/2046.	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2018.	MBS Paydown		26,213	26,213	26,211	26,150		(11)		(11)		26,213			0	686	06/25/2032.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/31/2018.	Book Value Adjustment									0		5,023		(5,023)	(5,023)		01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2018.	MBS Paydown		15,157	15,157	13,407	12,148		2,021		2,021		15,157			0	228	01/25/2036.	1FM

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2018.	Pass-Through Loss			(6,029)						0		(5,112)		5,112	5,112		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2018.	MBS Paydown		5,768	5,768	5,032	4,781		(5,815)		(5,815)		5,768			0	140	11/25/2036.	3FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2018.	MBS Paydown		75,391	75,391	58,243	54,789		5,934		5,934		75,391			0	1,175	09/25/2036.	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/25/2018.	Pass-Through Loss			(46,853)	651					0		(45,775)		45,775	45,775		09/25/2036.	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		06/30/2018.	Book Value Adjustment									0		42,471		(42,471)	(42,471)		09/25/2036.	1FM
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		06/20/2018.	MBS Paydown		12,507	12,507	12,507			(0)		(0)		12,507			0	24	03/20/2043.	1FE
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2018.	MBS Paydown		17,603	17,603	15,930	15,786		(755)		(755)		17,603			0	274	03/25/2034.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2018.	MBS Paydown		64,864	64,864	56,107	64,864				0		64,864			0	1,495	09/25/2036.	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2018.	MBS Paydown		31,920	31,920	30,697	30,743		441		441		31,920			0	691	06/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2018.	MBS Paydown		46,098	46,098	46,098	45,874		42		42		46,098			0	1,166	04/25/2037.	1FM
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		06/25/2018.	MBS Paydown		76,943	76,943	17,408	30,500		40,935		40,935		76,943			0	1,003	11/25/2035.	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		05/25/2018.	Pass-Through Loss			(1,515)						0		(1,252)		1,252	1,252		11/25/2035.	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2018.	MBS Paydown		48,846	48,846	48,114	48,440		125		125		48,846			0	1,292	05/25/2037.	1FM
19123M AB 9	COCA-COLA EUROPEAN PARTN 3.25 08/19/2021		04/12/2018.	Consent Fee		1,500							0		1,500			0		08/19/2021.	2FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		06/25/2018.	MBS Paydown		125,033	125,033	124,999	125,001		25		25		125,033			0	1,401	10/25/2040.	1FE
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		06/15/2018.	MBS Paydown		189,919	189,919	189,913	189,914		3		3		189,919			0	1,898	09/15/2023.	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2018.	MBS Paydown		11,815	11,815	11,894	11,830		(43)		(43)		11,815			0	291	06/25/2033.	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		06/25/2018.	MBS Paydown		9,659	9,659	7,679	7,822		(187)		(187)		9,659			0	124	10/25/2034.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	06/18/2018.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	321	04/18/2028.	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		06/25/2018.	MBS Paydown		84,078	84,078	75,500	75,029		(2,137)		(2,137)		84,078			0	815	02/25/2043.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2018.	MBS Paydown		43,380	43,380	32,992	28,518		9,377		9,377		43,380			0	329	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2018.	Pass-Through Loss			566	484					0		411		(411)	(411)		12/25/2046.	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2018.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	149	02/20/2045.	2AM
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		05/20/2018.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	104	11/20/2047.	2AM
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		05/20/2018.	MBS Paydown		10,000	10,000	10,000	10,000				0		10,000			0	232	11/20/2047.	2AM

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040	..	06/25/2018.	MBS Paydown		63,370	63,370	63,351	63,354		11		11		63,370			0	752	06/25/2040.	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30	..	04/15/2018.	MBS Paydown		340	340	340	340				0		340			0	4	08/15/2030.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	06/25/2018.	MBS Paydown		151,460	151,460	137,766	138,265		5,287		5,287		151,460			0	1,154	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	06/25/2018.	Pass-Through Loss			7,960						0					0		02/25/2037.	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	..	06/25/2018.	MBS Paydown		11,484	11,484	9,847	10,924		416		416		11,484			0	99	03/25/2020.	1FM
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	C	06/01/2018.	Consent Fee		3,000							0		3,000			0		05/30/2024.	2FE
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	C	06/01/2018.	NON-BROKER		2,832,300	3,000,000	2,988,570	2,992,192		452		452		2,989,644		(157,344)	(157,344)	55,808	05/30/2024.	2FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	06/15/2018.	Sinking Fund Redemption		208,800	208,800	208,278	208,695		48		48		208,800			0	6,147	06/15/2019.	1FE
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45	..	04/25/2018.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	112	10/25/2045.	2AM
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47	..	04/25/2018.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	154	07/25/2047.	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027	..	04/15/2018.	MBS Paydown		47,688	47,688	47,687	47,687		0		0		47,688			0	949	04/15/2027.	2AM
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018	C	04/30/2018.	Maturity		1,000,000	1,000,000	995,780	999,820		180		180		1,000,000			0	29,000	04/30/2018.	2FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	06/25/2018.	MBS Paydown		34,907	34,907	31,176	32,002		(1,956)		(1,956)		34,907			0	263	10/25/2036.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35	..	06/25/2018.	MBS Paydown		41,279	41,279	39,306	35,807		(275)		(275)		41,279			0	597	11/25/2035.	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	..	06/25/2018.	MBS Paydown		30,178	30,178	29,746	27,411		1,808		1,808		30,178			0	513	11/25/2035.	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37	..	06/25/2018.	MBS Paydown		4,229	4,229	3,231	507		1,140		1,140		4,229			0	105	02/25/2037.	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37	..	06/25/2018.	Pass-Through Loss			1,591						0					0		02/25/2037.	1FM
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047	..	04/25/2018.	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	58	07/25/2047.	2AM
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35	..	06/15/2018.	Sinking Fund Redemption		37,991	37,991	35,784	36,310		58		58		37,991			0	1,007	12/15/2035.	1FE
34960F AU 7	FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26	..	04/17/2018.	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	17,661	10/15/2026.	1FE
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033	..	06/15/2018.	MBS Paydown		239,600	239,600	239,565	239,566		14		14		239,600			0	3,305	07/15/2033.	1FE
354613 AG 6	FRANKLIN RESOURCES INC 4.625 05/20/20	..	05/20/2018.	Make Whole Call		1,033,890	1,000,000	998,890	999,687		48		48		999,736		264	264	57,015	05/20/2020.	1FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033	..	06/25/2018.	MBS Paydown		44,268	44,268	43,798	44,268				0		44,268			0	913	04/25/2033.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044	..	06/10/2018.	MBS Paydown		139,055	139,055	140,440	139,454		(2,148)		(2,148)		139,055			0	2,484	08/10/2044.	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036	..	06/25/2018.	MBS Paydown		11,122	11,122	7,007	4,317		(1,600)		(1,600)		11,122			0	119	09/25/2036.	1FM

SCHEDULE D - PART 4

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362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036	..	06/25/2018.	MBS Paydown		20,995	20,995	20,088	20,213		(35)		(35)		20,995			0	305	01/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036	..	06/25/2018.	Pass-Through Loss			2,573	2,462					0		2,409		(2,409)	(2,409)		01/25/2036.	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034	..	06/25/2018.	MBS Paydown		57,775	57,775	58,081	58,114		5		5		57,775			0	992	09/25/2034.	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.	..	06/25/2018.	MBS Paydown		10,003	10,003	9,840	9,784		(507)		(507)		10,003			0	161	12/25/2034.	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44.	..	06/10/2018.	MBS Paydown		28,350	28,350	28,901	28,529		(150)		(150)		28,350			0	562	03/10/2044.	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	..	06/09/2018.	Sinking Fund Redemption		17,420	17,420	17,814	17,673		(11)		(11)		17,420			0	466	10/09/2029.	2FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/17/2018.	MBS Paydown		16,667	16,667	16,665	16,666		0		0		16,667			0	229	11/17/2028.	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/24/2018.	Distribution		541,333	541,333	541,290	541,307		3		3		541,308		25	25	8,664	11/17/2028.	1FE
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021	..	05/01/2018.	MBS Paydown		461,106	461,106	452,172	460,540		566		566		461,106			0	7,701	11/01/2021.	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	..	06/25/2018.	MBS Paydown		8,664	8,664	8,621	8,722		(28)		(28)		8,664			0	175	09/25/2034.	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/15/2018.	Sinking Fund Redemption		90,243	90,243	90,627	90,382		(38)		(38)		90,243			0	2,687	12/15/2020.	3FE
4041A2 AH 7	HBOS PLC 6.75 05/21/2018	C	05/21/2018.	Maturity		1,000,000	1,000,000	1,008,670	1,000,452		(452)		(452)		1,000,000			0	33,750	05/21/2018.	2FE
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23	..	06/25/2018.	MBS Paydown		277,035	277,035	277,032			0		0		277,035			0	2,869	01/25/2023.	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23	..	06/25/2018.	MBS Paydown		55,407	55,407	55,407			(0)		(0)		55,407			0	645	01/25/2023.	1FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	..	06/25/2018.	MBS Paydown		24,706	24,706	23,375	25,707		1,052		1,052		24,706			0	562	09/25/2037.	4FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	..	06/24/2018.	MBS Paydown		137,480	137,480	137,480	137,479		(0)		(0)		137,480			0	2,297	06/24/2049.	1FE
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037.	..	06/19/2018.	MBS Paydown		3,626,494	3,626,494	3,625,406	3,626,183		295		295		3,626,494			0	49,135	03/19/2037.	1FE
41165G AR 0	HARV7 7A AFR CLO SSNR 2.9272 11/18/26	..	05/18/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,821		179		179		1,000,000			0	14,636	11/18/2026.	1FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	06/20/2018.	MBS Paydown		1,289,708	1,289,708	1,289,708	1,289,708				0		1,289,708			0	32,908	03/20/2043.	2AM
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033	..	06/17/2018.	MBS Paydown		74,812	74,812	74,237	74,381		379		379		74,812			0	875	10/17/2033.	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	..	04/25/2018.	MBS Paydown		12,198	12,198	12,198	12,198		(0)		(0)		12,198			0	258	01/25/2043.	4AM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	..	06/25/2018.	MBS Paydown		17,445	17,445	14,654	15,481		(772)		(772)		17,445			0	169	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	06/25/2018.	MBS Paydown		3,059	3,059	1,524	251		(1,489)		(1,489)		3,059			0	28	08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	06/25/2018.	Pass-Through Loss			39,638	19,750			(1,102)		(1,102)					0		08/25/2035.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2018.	MBS Paydown		247	247	54	10	69	(193)	53	(176)		247			0	165	06/25/2035.	6FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2018.	Pass-Through Loss			7,854	1,724		2,203		4,781	(2,578)		12		(12)	(12)		06/25/2035.	6FM
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2018.	MBS Paydown		18,600	18,600	18,597	18,514		26		26		18,600			0	302	12/15/2048.	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2018.	MBS Paydown		30,126	30,126	30,118	30,117		2		2		30,126			0	579	10/15/2056.	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		06/15/2018.	MBS Paydown		28,201	28,201	27,918	27,936		23		23		28,201			0	371	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2018.	MBS Paydown		12,448	12,448	12,439	12,440		(1)		(1)		12,448			0	166	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		06/15/2018.	MBS Paydown		26,340	26,340	26,333	26,339		3		3		26,340			0	440	03/15/2062.	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		06/15/2018.	MBS Paydown		24,582	24,582	24,562	24,562		4		4		24,582			0	423	01/17/2073.	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		06/15/2018.	MBS Paydown		13,908	13,908	13,900	13,901		(0)		(0)		13,908			0	225	03/15/2063.	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		06/15/2018.	MBS Paydown		38,595	38,595	38,286	23,148		22		22		38,595			0	538	01/17/2073.	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		06/15/2018.	MBS Paydown		41,849	41,849	41,950	41,950		2		2		41,849			0	603	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/15/2018.	MBS Paydown		82,961	82,961	82,222	82,265		(87)		(87)		82,961			0	1,129	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		06/15/2018.	MBS Paydown		20,680	20,680	20,721	20,717		(3)		(3)		20,680			0	328	03/15/2058.	1FE
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		06/15/2018.	MBS Paydown		3,438	3,438	3,436	3,436		1		1		3,438			0	56	08/16/2060.	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2018.	MBS Paydown		9,321	9,321	8,272	8,348		39		39		9,321			0	145	07/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2018.	MBS Paydown		10,139	10,139	9,749	6,715		851		851		10,139			0	255	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2018.	Pass-Through Loss			2,784	2,677					0					0		12/25/2035.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		06/25/2018.	MBS Paydown		98,930	98,930	84,066	83,771		43		43		98,930			0	1,446	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		05/25/2018.	Pass-Through Loss			(2)	1					0		(3)		3	3		03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2018.	MBS Paydown		14,973	14,973	13,963	10,918		2,474		2,474		14,973			0	344	03/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		04/25/2018.	Pass-Through Loss			1,845	1,474					0					0		06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2018.	MBS Paydown		14,488	14,488	11,572	8,167		1,336		1,336		14,488			0	229	06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		05/31/2018.	Book Value Adjustment									0		75,062		(75,062)	(75,062)		08/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		06/25/2018.	Pass-Through Loss			(125,809)				28		28		(75,062)		75,062	75,062		08/25/2036.	1FM

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049	..	05/15/2018.	MBS Paydown		2,012	2,012	1,977	1,988		22		22		2,012			0	46	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	06/25/2018.	MBS Paydown		1,237	1,237	1,200	893		135		135		1,237			0	17	04/25/2037.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	06/25/2018.	Pass-Through Loss			(247)						0		(187)		187	187		04/25/2037.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	06/27/2018.	MBS Paydown		60,246	60,246	47,670	50,858		7,862		7,862		60,246			0	829	07/27/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	06/26/2018.	MBS Paydown		98,222	98,222	75,263	81,080		4,707		4,707		98,222			0	1,540	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	06/26/2018.	MBS Paydown		7,471	7,471	5,795	7,471				0		7,471			0	204	11/26/2036.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	..	06/26/2018.	MBS Paydown		213,379	213,379	213,379	213,379				0		213,379			0	5,157	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37	..	06/26/2018.	Pass-Through Loss			12,289				(16,533)		(16,533)					0		04/26/2037.	1FM
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039	..	06/26/2018.	MBS Paydown		73,952	73,952	52,007	60,283		(2,126)		(2,126)		73,952			0	1,667	03/26/2039.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046	..	06/15/2018.	MBS Paydown		58,464	58,464	59,049	58,645		(273)		(273)		58,464			0	906	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	..	06/26/2018.	MBS Paydown		164,723	164,723	152,987	159,952		1,779		1,779		164,723			0	2,377	06/26/2035.	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	06/25/2018.	MBS Paydown		111,631	111,631	102,915	83,212		7,655		7,655		111,631			0	3,471	06/25/2047.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37..	..	06/26/2018.	MBS Paydown		15,624	15,624	13,503	15,069		(125)		(125)		15,624			0	272	01/25/2037.	1FM
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37..	..	06/26/2018.	Pass-Through Loss			31	12			(0)		(0)		(5)		5	5		01/25/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	..	06/26/2018.	MBS Paydown		45,705	45,705	36,144	42,476		(1,511)		(1,511)		45,705			0	634	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39..	..	06/26/2018.	Pass-Through Loss			346	134			3		3					0		01/25/2039.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36	..	06/26/2018.	MBS Paydown		13,538	13,538	13,538	13,431		18		18		13,538			0	376	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	06/26/2018.	Pass-Through Loss			9,981	2,693			2		2					0		09/26/2036.	1FM
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47	..	06/26/2018.	MBS Paydown		116,811	116,811	116,811	115,542		1,035		1,035		116,811			0	1,782	01/26/2047.	1FM
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47	..	05/26/2018.	Pass-Through Loss			13,401	8,503			31		31					0		01/26/2047.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	06/26/2018.	MBS Paydown		14,550	14,550	13,796	14,184		(123)		(123)		14,550			0	281	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	..	06/26/2018.	Pass-Through Loss			14,745	6,570			20		20					0		09/26/2036.	1FM

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		05/26/2018.	MBS Paydown		18,989	18,989	19,318	18,840		62		62		18,989			0	349	01/26/2036.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		06/26/2018.	MBS Paydown		23,919	23,919	23,919	20,985		1,770		1,770		23,919			0	217	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		06/26/2018.	Pass-Through Loss			6,646	754			(0)		(0)					0		09/26/2036.	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		06/26/2018.	MBS Paydown		79,404	79,404	77,822	78,930		128		128		79,404			0	2,087	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2018.	Pass-Through Loss			34,816	21,163			(388)		(388)					0		07/26/2037.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		06/21/2018.	MBS Paydown		14,757	14,757	14,757	12,086		1,225		1,225		14,757			0	230	05/21/2036.	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		05/26/2018.	MBS Paydown		10,512	10,512	10,512	10,495		48		48		10,512			0	129	04/26/2047.	1FM
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47		06/26/2018.	MBS Paydown		23,421	23,421	23,421	23,399		(15)		(15)		23,421			0	355	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2018.	Pass-Through Loss			568	320			(0)		(0)		24		(24)	(24)		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2018.	MBS Paydown		22,950	22,950	22,502	22,294		317		317		22,950			0	465	06/26/2037.	1FM
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37		06/26/2018.	MBS Paydown		20,407	20,407	7,553	17,316		2,951		2,951		20,407			0	472	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		05/31/2018.	Book Value Adjustment									0		148,649		(148,649)	(148,649)		08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2018.	Pass-Through Loss			(10,935)				(5)		(5)		(148,649)		148,649	148,649		08/26/2037.	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2018.	MBS Paydown		71,505	71,505	71,505	71,281		(44)		(44)		71,505			0	2,024	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/31/2018.	Book Value Adjustment									0		49,486		(49,486)	(49,486)		08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2018.	Pass-Through Loss			(44,120)						0		(49,486)		49,486	49,486		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		06/26/2018.	MBS Paydown		106,866	106,866	65,405	92,831		7,396		7,396		106,866			0	1,521	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		06/26/2018.	Pass-Through Loss			12,724				101		101					0		09/26/2035.	1FM
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37		04/26/2018.	MBS Paydown		22,650	22,650	6,938	19,180		4,922		4,922		22,650			0	276	04/26/2037.	1FM
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37		06/26/2018.	MBS Paydown		26,933	26,933	6,283	10,492		16,176		16,176		26,933			0	451	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2018.	Pass-Through Loss			18				(0)		(0)					0		04/26/2037.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		06/26/2018.	MBS Paydown		25,795	25,795	25,795	17,926		602		602		25,795			0	356	12/26/2036.	1FM

SCHEDULE D - PART 4

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

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47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	06/26/2018.	MBS Paydown		20,361	20,361	3,966	18,802		2,875		2,875		20,361			0	309	06/26/2037.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	06/26/2018.	Pass-Through Loss			1,048	204					0		908		(908)	(908)		06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE...	..	06/26/2018.	MBS Paydown		170,391	170,391	165,599	156,010		5,955		5,955		170,391			0	3,646	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	06/26/2018.	MBS Paydown		10,971	10,971	10,971	10,845		49		49		10,971			0	269	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	06/26/2018.	Pass-Through Loss			3,551	977					0					0		02/26/2037.	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	06/26/2018.	MBS Paydown		38,403	38,403	38,403	37,989		160		160		38,403			0	891	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	..	06/26/2018.	Pass-Through Loss			12,432	12,432			(55)		(55)					0		02/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	06/26/2018.	MBS Paydown		17,754	17,754	4,335	16,112		(586)		(586)		17,754			0	230	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	06/26/2018.	Pass-Through Loss			192	48					0		150		(150)	(150)		11/26/2037.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36	..	06/26/2018.	MBS Paydown		9,608	9,608	9,608	9,569		3		3		9,608			0	239	07/26/2036.	1FM
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36	..	06/26/2018.	Pass-Through Loss			3,823	2,954			(0)		(0)					0		07/26/2036.	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	06/26/2018.	MBS Paydown		10,794	10,794	10,794	10,688		7		7		10,794			0	158	04/26/2037.	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	06/26/2018.	MBS Paydown		49,145	49,145	49,145	49,002		14		14		49,145			0	1,153	11/26/2035.	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	06/26/2018.	Pass-Through Loss			4,808	3,524			(4)		(4)					0		11/26/2035.	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36	..	06/26/2018.	MBS Paydown		16,677	16,677	16,677	16,571		16		16		16,677			0	435	05/26/2036.	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	06/26/2018.	Pass-Through Loss			2,082	1,060			(9)		(9)					0		05/26/2036.	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	06/26/2018.	MBS Paydown		41,271	41,271	41,271	41,199		(11)		(11)		41,271			0	890	09/26/2035.	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	05/26/2018.	Pass-Through Loss			11,986	8,822			(9)		(9)					0		09/26/2035.	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36	..	06/26/2018.	MBS Paydown		2,730	2,730	1,494	2,487		16		16		2,730			0	84	04/26/2036.	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	05/26/2018.	Pass-Through Loss			(0)						0		(27)		27	27		04/26/2036.	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36	..	06/26/2018.	MBS Paydown		96,593	96,593	96,593	89,931				0		96,593			0	2,573	02/26/2036.	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	06/26/2018.	Pass-Through Loss			5,565	4,765			(5)		(5)					0		02/26/2036.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	06/26/2018.	MBS Paydown		34,371	34,371	34,371	33,483		510		510		34,371			0	875	04/26/2036.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36		06/26/2018	Pass-Through Loss			1,452	401			(1)		(1)					0		04/26/2036	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		06/26/2018	MBS Paydown		6,391	6,391	5,371	4,607		(391)		(391)		6,391			0	163	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2018	Pass-Through Loss			505	553			(3)		(3)		(9,528)		9,528	9,528		07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/30/2018	Book Value Adjustment									0		14,321		(14,321)	(14,321)		07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2018	MBS Paydown		11,933	11,933	11,933	11,754		(97)		(97)		11,933			0	283	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2018	Pass-Through Loss			38	10			(0)		(0)					0		03/26/2036	1FM
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		06/26/2018	MBS Paydown		7,030	7,030	7,087	7,011		3		3		7,030			0	179	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2018	Pass-Through Loss			2,330	2,410			(59)		(59)		(479)		479	479		03/26/2037	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		06/26/2018	MBS Paydown		15,730	15,730	15,968	15,681		2		2		15,730			0	370	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2018	Pass-Through Loss			4,023	4,084			(12)		(12)					0		04/26/2037	1FM
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36		06/26/2018	MBS Paydown		31,217	31,217	31,217	31,101		41		41		31,217			0	789	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2018	Pass-Through Loss			6,476	6,419			4		4					0		01/26/2036	1FM
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36		06/26/2018	MBS Paydown		12,505	12,505	12,505	12,460		9		9		12,505			0	297	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		06/26/2018	Pass-Through Loss			3,035	3,035			(2)		(2)					0		02/26/2036	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		06/26/2018	MBS Paydown		62,002	62,002	47,713	45,744		7,524		7,524		62,002			0	526	01/26/2047	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		05/26/2018	MBS Paydown		8,290	8,290	8,290	7,490		(621)		(621)		8,290			0	232	03/26/2036	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		06/26/2018	Pass-Through Loss			9,771	2,295			(19)		(19)					0		03/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		05/26/2018	MBS Paydown		6,981	6,981	476	91		6,857		6,857		6,981			0	56	01/26/2047	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2018	Pass-Through Loss			252	92					0		(1,348)		1,348	1,348		01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2018	MBS Paydown		24,567	24,567	22,663	24,175		559		559		24,567			0	356	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		06/26/2018	MBS Paydown		126,075	126,075	118,511	126,075				0		126,075			0	3,483	09/26/2036	1FM
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		04/30/2018	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	45	07/30/2047	2AM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47		04/30/2018	MBS Paydown		2,000	2,000	2,000	2,000				0		2,000			0	48	07/30/2047	2AM
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042		06/15/2018	MBS Paydown		42,000	42,000	41,999	41,999		0		0		42,000			0	722	12/15/2042	1FE
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022	C	04/26/2018	Make Whole Call		1,025,150	1,000,000	995,450	997,882		116		116		997,999		2,001	2,001	48,171	03/15/2022	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		06/15/2018	MBS Paydown		31,250	31,250	30,644	30,714		38		38		31,250			0	560	01/15/2042	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2018	Sinking Fund Redemption		82,728	82,728	81,694	82,243		40		40		82,728			0	2,565	10/01/2022	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2018	MBS Paydown		20,103	20,103	18,981	17,164		2,706		2,706		20,103			0	499	11/25/2035	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		06/25/2018	MBS Paydown		123,358	123,358	105,201	106,283		6,046		6,046		123,358			0	1,009	02/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2018	MBS Paydown		5,919	5,919	3,834	4,072		(482)		(482)		5,919			0	120	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2018	Pass-Through Loss			10,560	7,580			(939)		(939)		3,447		(3,447)	(3,447)		01/25/2037	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		04/19/2018	Consent Fee		2,024							0		2,024			0		01/15/2045	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/15/2018	MBS Paydown		51,129	51,129	49,539	49,793		142		142		51,129			0	635	01/15/2045	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		04/19/2018	Consent Fee		1,875							0		1,875			0		01/15/2045	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		05/15/2018	MBS Paydown		64,861	64,861	64,861	64,864		2		2		64,861			0	1,068	08/15/2028	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		05/15/2018	MBS Paydown		32,434	32,434	32,434	32,434				0		32,434			0	697	08/15/2028	2AM
573284 AK 2	MARTIN MAR MTLS 6.6 04/15/18		04/15/2018	Maturity		1,000,000	1,000,000	999,290	999,972		28		28		1,000,000			0	33,000	04/15/2018	2FE
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		05/25/2018	MBS Paydown		73,181	73,181	73,432	73,181				0		73,181			0	1,440	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2018	MBS Paydown		4,540	4,540	4,444	3,905		1,119		1,119		4,540			0	92	05/25/2036	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2018	Pass-Through Loss			(1)	1					0		(2)		2	2		05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/25/2018	MBS Paydown		202,028	202,028	182,709	189,884		6,198		6,198		202,028			0	1,691	09/25/2037	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		05/25/2018	Pass-Through Loss			11,451						0					0		12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2018	MBS Paydown		45,680	45,680	38,922	35,286		909		909		45,680			0	620	12/25/2035	1FM
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		04/15/2018	MBS Paydown		8,439	8,439	8,523	8,449		49		49		8,439			0	132	09/15/2047	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2018	MBS Paydown		24,076	24,076	16,311	11,283		557		557		24,076			0	235	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2018	MBS Paydown		61,453	61,453	55,980	54,172		(787)		(787)		61,453			0	685	07/25/2047	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2018	MBS Paydown		218,143	218,143	226,547	214,476		(7,485)		(7,485)		218,143			0	5,342	04/26/2036	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		06/26/2018.	MBS Paydown		240,963	240,963	215,963	236,301		4,032		4,032		240,963			0	3,329	07/26/2035.	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		06/26/2018.	MBS Paydown		25,098	25,098	23,090	24,406		487		487		25,098			0	770	10/26/2037.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2018.	Pass-Through Loss			20,794	8,619			(6,586)		(6,586)					0		10/26/2037.	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		06/25/2018.	MBS Paydown		17,880	17,880	9,834	11,767		5,243		5,243		17,880			0	187	05/25/2035.	1FM
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		06/25/2018.	MBS Paydown		55,687	55,687	53,181	53,433		(579)		(579)		55,687			0	762	07/25/2043.	1FM
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26		05/28/2018.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	30,000	08/28/2026.	1FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		06/25/2018.	MBS Paydown		2,850	2,850	2,629	1,469		(68)		(68)		2,850			0	31	07/25/2036.	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2018.	MBS Paydown		7,563	7,563	5,030	3,271		(3)		(3)		7,563			0	94	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2018.	MBS Paydown		3,782	3,782	2,515	1,641		(2)		(2)		3,782			0	47	10/25/2036.	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		06/25/2018.	MBS Paydown		21,230	21,230	21,226			0		0		21,230			0	81	05/25/2023.	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		06/25/2018.	MBS Paydown		42,460	42,460	42,457			0		0		42,460			0	175	05/25/2023.	1FE
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2018.	MBS Paydown		56,589	56,589	44,234	53,977		1,217		1,217		56,589			0	472	03/25/2036.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2018.	MBS Paydown		9,358	9,358	9,304	4,828		427		427		9,358			0	148	03/25/2047.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2018.	Pass-Through Loss			5,061	5,032					0					0		03/25/2047.	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		06/26/2018.	Pass-Through Loss			(1,636)						0		(862)		862	862		12/26/2036.	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2018.	Sinking Fund Redemption		25,153	25,153	25,782	25,444		(20)		(20)		25,153			0	886	04/01/2022.	2FE
66859N AH 5	WOODS 2014-11A B2R CLO MEZ 3.6898 04/25		04/15/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,999		1		1		1,000,000			0	18,449	04/15/2025.	1FE
67077M AB 4	NUTRIEN LTD 4.875 03/30/2020		04/10/2018.	Consent Fee		3,000							0		3,000			0		03/30/2020.	2FE
67077M AD 0	NUTRIEN LTD 3.00 04/01/2025		04/10/2018.	Consent Fee		3,000							0		3,000			0		04/01/2025.	2FE
67077M AL 2	NUTRIEN LTD 3.375 03/15/2025		04/10/2018.	Consent Fee		1,000							0		1,000			0		03/15/2025.	2FE
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026		04/23/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,847		153		153		1,000,000			0	17,449	04/23/2026.	1FE
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26		04/17/2018.	MBS Paydown		1,400,000	1,400,000	1,400,000	1,400,000				0		1,400,000			0	25,270	04/17/2026.	1FE
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24		04/19/2018.	Distribution		2,000,000	2,000,000	2,000,000	1,999,990		1		1		1,999,990		10	10	28,858	12/16/2024.	1Z
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		06/18/2018.	MBS Paydown		271,805	271,805	271,758	271,787		13		13		271,805			0	4,639	03/20/2028.	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		06/25/2018.	MBS Paydown		31,075	31,075	23,889	27,610		1,903		1,903		31,075			0	298	07/25/2035.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		06/09/2018.	MBS Paydown		26,537	26,537	26,532	26,534		1		1		26,537			0	256	07/09/2029.	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2018.	MBS Paydown		62,179	62,179	60,586	60,567		(218)		(218)		62,179			0	885	09/25/2043.	1FM
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2018.	Maturity		64,222	64,222	62,257	63,098		1,124		1,124		64,222			0	2,060	06/01/2018.	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.		04/25/2018.	MBS Paydown		9,584	9,584	8,853	9,522		91		91		9,584			0	59	08/25/2046.	1FM
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		06/26/2018.	MBS Paydown		78,416	78,416	77,926	78,090		146		146		78,416			0	1,663	10/26/2037.	1FM
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		06/26/2018.	MBS Paydown		137,061	137,061	128,666	127,593		3,153		3,153		137,061			0	2,820	10/26/2034.	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2018.	MBS Paydown		103,142	103,142	47,643	46,845				0		103,142			0	1,315	06/26/2037.	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2018.	MBS Paydown		99,480	99,480	58,841	32,086				0		99,480			0	2,527	03/26/2036.	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2018.	Pass-Through Loss			21,039						0					0		03/26/2036.	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2018.	MBS Paydown		17,470	17,470	16,946	17,190		273		273		17,470			0	274	08/25/2036.	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/26/2018.	Pass-Through Loss			16,622				(1,130)		(1,130)		(619)		619	619		08/25/2036.	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2018.	MBS Paydown		65,536	65,536	27,962	25,335		(5,084)		(5,084)		65,536			0	621	03/10/2037.	1FM
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		06/25/2018.	MBS Paydown		532,595	532,595	532,595	532,577		46		46		532,595			0	5,571	05/25/2034.	1FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.		06/25/2018.	MBS Paydown		8,651	8,651	6,229	6,654		821		821		8,651			0	134	09/25/2037.	1FM
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		06/25/2018.	MBS Paydown		97,919	97,919	92,288	94,484		(1,019)		(1,019)		97,919			0	2,154	12/25/2034.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2018.	MBS Paydown		16,706	16,706	15,349	12,472		(859)		(859)		16,706			0	419	10/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2018.	Pass-Through Loss			6,790	6,238			427		427					0		10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2018.	MBS Paydown		8,678	8,678	8,672	6,221		2		2		8,678			0	207	02/25/2036.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2018.	Pass-Through Loss			2,106	2,105					0					0		02/25/2036.	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2018.	MBS Paydown		7,207	7,207	6,779	6,797		(528)		(528)		7,207			0	96	03/25/2035.	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35.		06/25/2018.	MBS Paydown		164,522	164,522	97,479	160,871		3,475		3,475		164,522			0	1,481	09/25/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		06/18/2018.	MBS Paydown		132,048	132,048	122,078	120,270		69		69		132,048			0	2,401	05/18/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		06/18/2018.	Pass-Through Loss			(4,827)						0		(5,729)		5,729	5,729		05/18/2035.	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2018.	MBS Paydown		41,579	41,579	41,530	41,574		1		1		41,579			0	1,085	05/17/2021.	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2018.	MBS Paydown		104,848	104,848	104,848	104,848				0		104,848			0	2,150	05/16/2044.	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		06/15/2018.	MBS Paydown		151,200	151,200	151,157	151,197		1		1		151,200			0	1,109	05/17/2027.	1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		06/15/2018.	MBS Paydown		270,433	270,433	270,433	270,433				0		270,433			0	3,120	06/17/2030.	1FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/25/2018	MBS Paydown		115,398	115,398	115,386	115,389		4		4		115,398			0	1,571	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		06/25/2018	MBS Paydown		66,631	66,631	66,630	66,631		0		0		66,631			0	845	12/26/2025	1FE
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		06/15/2018	MBS Paydown		20,833	20,833	20,824			0		0		20,833			0	130	03/15/2040	1FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		06/25/2018	MBS Paydown		82,953	82,953	78,533	78,945		1,256		1,256		82,953			0	997	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		06/25/2018	MBS Paydown		24,924	24,924	24,589	24,618		197		197		24,924			0	378	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/25/2018	MBS Paydown		70,499	70,499	63,156	63,468		1,009		1,009		70,499			0	578	02/25/2043	1FM
81881U AN 7	SHACK 2013-4A B2R CLO MEZ 3.476 01/13/25		04/13/2018	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	26,070	01/13/2025	1FE
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		06/25/2018	MBS Paydown		265,543	265,543	265,501	265,515		14		14		265,543			0	3,398	10/27/2025	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		06/25/2018	MBS Paydown		175,488	175,488	175,473	175,476		5		5		175,488			0	2,391	01/26/2026	1FE
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		06/25/2018	MBS Paydown		420,319	420,319	420,301	420,303		11		11		420,319			0	3,662	09/25/2026	1FE
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026		06/25/2018	MBS Paydown		356,316	356,316	356,179	356,192		68		68		356,316			0	3,043	11/25/2026	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		06/25/2018	MBS Paydown		276,220	276,220	276,202			7		7		276,220			0	2,199	02/25/2027	1FE
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28		06/19/2018	Distribution		1,750,000	1,750,000	1,750,000	1,750,020		(2)		(2)		1,750,017		(17)	(17)	38,920	01/20/2028	1FE
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		04/01/2018	Sinking Fund Redemption		32,922	32,922	32,922	32,924		(0)		(0)		32,922			0	675	04/01/2028	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		06/20/2018	MBS Paydown		4,512	4,512	4,535			(17)		(17)		4,512			0	54	12/20/2047	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		06/25/2018	MBS Paydown		117,062	117,062	117,721	117,489		(213)		(213)		117,062			0	1,471	04/25/2029	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		06/15/2018	MBS Paydown		253,800	253,800	253,749	253,789		7		7		253,800			0	3,344	11/15/2024	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2018	MBS Paydown		39,686	39,686	36,960	36,457		1,220		1,220		39,686			0	680	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2018	Pass-Through Loss			5,471	2,298					0		2,301		(2,301)	(2,301)		01/25/2037	1FM
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		06/20/2018	MBS Paydown		6,884	6,884	6,880	6,881		0		0		6,884			0	114	10/20/2046	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		06/20/2018	MBS Paydown		1,250	1,250	1,230	1,234		1		1		1,250			0	22	04/20/2045	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2018	MBS Paydown		3,966	3,966	2,772	2,549		(3,102)		(3,102)		3,966			0	33	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2018	Pass-Through Loss			47	33					0					0		08/25/2035	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		06/25/2018.	MBS Paydown		97,443	97,443	97,837	97,815		(67)		(67)		97,443			0	1,450	08/25/2034.	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.		06/25/2018.	MBS Paydown		61,505	61,505	43,669	56,391		2,501		2,501		61,505			0	483	03/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2018.	MBS Paydown		22,885	22,885	19,173	18,053		759		759		22,885			0	318	05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2018.	Pass-Through Loss			4,895						0		(2)		2	2		05/25/2036.	1FM
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		06/15/2018.	MBS Paydown		566	566	566	566		(1)		(1)		566			0	12	01/15/2071.	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2018.	MBS Paydown		118,299	118,299	115,748	119,106		(486)		(486)		118,299			0	1,369	01/15/2024.	1FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		04/20/2018.	MBS Paydown		98,049	98,049	87,999	89,532		8,117		8,117		98,049			0	1,882	01/20/2038.	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		06/20/2018.	MBS Paydown		72,500	72,500	72,550	72,528		(4)		(4)		72,500			0	852	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2018.	MBS Paydown		50,000	50,000	49,845	49,877		16		16		50,000			0	738	11/20/2038.	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018.	MBS Paydown		30,980	30,980	26,444	27,505		(3,026)		(3,026)		30,980			0	252	01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018.	Pass-Through Loss			(7)						0					0		01/25/2038.	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2018.	MBS Paydown		54,990	54,990	28,595	35,012		17,600		17,600		54,990			0	370	08/25/2038.	1FM
88159D AA 3	TES 2017-1A A ABS SSNR 4.33 10/20/2047		04/20/2018.	MBS Paydown		26,426	26,426	26,422	26,422		0		0		26,426			0	515	10/20/2047.	1FE
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	06/20/2018.	MBS Paydown		22,307	22,307	22,398			(7)		(7)		22,307			0	278	05/20/2042.	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2018.	MBS Paydown		12,298	12,298	12,298	12,298				0		12,298			0	343	11/16/2039.	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2018.	MBS Paydown		28,839	28,839	29,909	29,636		(35)		(35)		28,839			0	624	10/16/2040.	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2018.	MBS Paydown		11,718	11,718	11,323	11,404		40		40		11,718			0	111	01/15/2043.	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		06/15/2018.	MBS Paydown		23,007	23,007	23,460	23,442		(35)		(35)		23,007			0	411	07/15/2043.	1FE
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		06/20/2018.	MBS Paydown		125,000	125,000	122,500	122,564		2,436		2,436		125,000			0	2,750	09/20/2039.	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		06/25/2018.	MBS Paydown		41,374	41,374	41,374			(0)		(0)		41,374			0	121	04/25/2048.	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2018.	Sinking Fund Redemption		90,909	90,909	90,909	90,909		0		0		90,909			0	2,141	05/15/2020.	1
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029		06/01/2018.	Sinking Fund Redemption		72,530	72,530	72,530	72,531		(0)		(0)		72,530			0	1,251	06/01/2029.	1FE
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		04/11/2018.	Sinking Fund Redemption		27,395	27,395	27,395	27,395				0		27,395			0	548	04/11/2026.	1FE
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		06/15/2018.	MBS Paydown		5,000	5,000	5,000					0		5,000			0	50	02/16/2043.	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		06/25/2018.	MBS Paydown		81,638	81,638	81,616	81,471		(1,311)		(1,311)		81,638			0	1,035	05/25/2047.	1FE
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021		06/21/2018.	Exchanged		999,411	1,000,000	1,028,220	1,012,327		(1,440)		(1,440)		1,010,887		(11,476)	(11,476)	22,361	11/01/2021.	2FE
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023		06/21/2018.	Exchanged		3,196,732	3,000,000	2,990,280	2,993,842		444		444		2,994,286		5,714	5,714	315,182	09/15/2023.	2FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	04/23/2018.	Sinking Fund Redemption		57,211	57,211	57,211	57,211				0		57,211			0	1,430	10/23/2023.	2FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2018.	MBS Paydown		34,877	34,877	31,953	32,300		805		805		34,877			0	540	02/25/2037.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2018.	Pass-Through Loss			4,769	4,559					0		4,540		(4,540)	(4,540)		02/25/2037.	1FM
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44.		06/15/2018.	MBS Paydown		20,668	20,668	21,713	21,022		(388)		(388)		20,668			0	420	02/15/2044.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		06/25/2018.	MBS Paydown		105,242	105,242	98,770	99,021		(3,767)		(3,767)		105,242			0	1,303	11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		06/25/2018.	Pass-Through Loss			(2,548)						0		(2,478)		2,478	2,478		11/25/2036.	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2018.	MBS Paydown		5,134	5,134	4,056	2,054		150		150		5,134			0	51	07/25/2036.	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2018.	Pass-Through Loss			2,171	1,715					0					0		07/25/2036.	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		06/25/2018.	MBS Paydown		7,772	7,772	5,363	6,021		(804)		(804)		7,772			0	114	10/25/2034.	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2018.	MBS Paydown		7,469	7,469	6,620	6,651		173		173		7,469			0	96	03/25/2036.	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2018.	MBS Paydown		19,864	19,864	15,953	14,157		3,898		3,898		19,864			0		12/28/2037.	1FM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		06/20/2018.	MBS Paydown		50,783	50,783	50,589	50,434		5		5		50,783			0	454	12/20/2026.	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		06/20/2018.	MBS Paydown		48,002	48,002	47,830	47,860		6		6		48,002			0	696	12/20/2028.	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		06/20/2018.	MBS Paydown		24,001	24,001	23,848	23,883		2		2		24,001			0	447	12/20/2028.	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2018.	MBS Paydown		52,995	52,995	52,924	52,913		15		15		52,995			0	702	07/20/2028.	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2018.	Sinking Fund Redemption		32,000	32,000	32,400	32,256		(256)		(256)		32,000			0	1,200	06/15/2027.	2FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2018.	Paydown		7,249	7,249	7,249	7,249				0		7,249			0	201	06/15/2033.	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2018.	Paydown		8,875	8,875	8,875	8,875				0		8,875			0	246	05/15/2034.	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/20/2018.	MBS Paydown		19,642	19,642	19,519	19,523		(20)		(20)		19,642			0	307	06/20/2044.	1FM
3899999.	Total - Bonds - Industrial and Miscellaneous					59,027,096	59,057,065	57,856,792	55,046,901	2,273	178,537	4,834	175,976	0	58,908,692	0	(307,899)	(307,899)	1,652,057	XXX	XXX
8399997.	Total - Bonds - Part 4					62,193,701	62,171,080	61,232,985	58,175,974	2,273	164,201	4,834	161,640	0	62,039,983	0	(325,176)	(325,176)	1,812,136	XXX	XXX
8399999.	Total - Bonds					62,193,701	62,171,080	61,232,985	58,175,974	2,273	164,201	4,834	161,640	0	62,039,983	0	(325,176)	(325,176)	1,812,136	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
404280 AT 6	HSBC HOLDINGS 6.375 (COCO)	C	06/07/2018.	HSBC SECURITIES		1,010,000	1,000,000.00	1,000,000	1,000,000				0		1,000,000		10,000	10,000	44,448	XXX	P2LFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					1,010,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,000	10,000	44,448	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					1,010,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,000	10,000	44,448	XXX	XXX
8999999.	Total - Preferred Stocks					1,010,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,000	10,000	44,448	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
12673A 10 8	CYS INVESTMENTS INC		04/27/2018.	FRIEDMAN BILLINGS RAMSEY	15,000.000	108,204	XXX	149,602	120,450	(1,200)			(1,200)		119,250		(11,046)	(11,046)	3,273	XXX	L

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12673A 10 8	CYS INVESTMENTS INC..........................	..	04/30/2018.	SANDLER & O'NEIL PARTNERS...	........15,568.000	112,679	XXX	129,620	125,011	.........(1,245)	....	....	............(1,245)	....	123,766	....	......(11,087)	........(11,087)	2,326	XXX	L................
12673A 10 8	CYS INVESTMENTS INC..........................	..	05/07/2018.	SANDLER & O'NEIL PARTNERS...	........11,000.000	81,222	XXX	90,808	88,330	............(880)	....	....	..............(880)	....	87,450	....	........(6,228)	..........(6,228)	2,482	XXX	L................
12673A 10 8	CYS INVESTMENTS INC..........................	..	05/08/2018.	SANDLER & O'NEIL PARTNERS...	........11,000.000	80,237	XXX	90,261	88,330	............(880)	....	....	..............(880)	....	87,450	....	........(7,213)	..........(7,213)	2,589	XXX	L................
12673A 10 8	CYS INVESTMENTS INC..........................	..	05/10/2018.	SANDLER & O'NEIL PARTNERS...	..........2,000.000	14,680	XXX	16,074	16,060	............(160)	....	....	..............(160)	....	15,900	....	........(1,220)	..........(1,220)	451	XXX	L................
9099999.	Total - Common Stocks - Industrial and Miscellaneous................					397,021	XXX	476,366	438,181	.........(4,365)	0	0	.............(4,365)	0	433,816	0	......(36,794)	........(36,794)	11,122	XXX	XXX
9799997.	Total - Common Stocks - Part 4..					397,021	XXX	476,366	438,181	.........(4,365)	0	0	.............(4,365)	0	433,816	0	......(36,794)	........(36,794)	11,122	XXX	XXX
9799999.	Total - Common Stocks..					397,021	XXX	476,366	438,181	.........(4,365)	0	0	.............(4,365)	0	433,816	0	......(36,794)	........(36,794)	11,122	XXX	XXX
9899999.	Total - Preferred and Common Stocks..					1,407,021	XXX	1,476,366	1,438,181	.........(4,365)	0	0	.............(4,365)	0	1,433,816	0	......(26,794)	........(26,794)	55,569	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks............................					63,600,722	XXX	62,709,351	59,614,155	.........(2,093)	164,201	4,834	157,274	0	63,473,799	0	....(351,970)	......(351,970)	..1,867,706	XXX	XXX

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

Statement as of June 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		1,075,827	2,409.7500	31,524			60,724		60,724	25,450		(15,762)				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			334,254		334,254	140,372		(92,418)				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			39,631		39,631	16,641		(10,828)				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			74,298		74,298	31,177		(20,141)				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			51,468		51,468	21,577		(13,835)				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			45,702		45,702	19,194		(12,214)				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			248,848		248,848	71,750		(58,272)				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			42,785		42,785	18,464		(11,367)				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	24,038			45,535		45,535	19,644		(12,019)				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			80,956		80,956	34,970		(21,650)				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			104,937		104,937	45,373		(28,250)				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			390,508		390,508	169,359		(106,615)				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			87,624		87,624	37,685		(22,790)				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			254,561		254,561	92,600		(51,754)				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			126,478		126,478	53,028		(34,542)				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			58,816		58,816	24,959		(16,669)				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			64,711		64,711	27,498		(18,446)				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			433,937		433,937	185,260		(125,305)				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			43,637		43,637	18,433		(12,193)				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			231,461		231,461	87,412		(50,633)				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			51,255		51,255	20,082		(14,226)				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			48,467		48,467	19,016		(13,526)				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			73,071		73,071	28,697		(20,490)				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			329,412		329,412	129,970		(93,468)				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			64,496		64,496	25,006		(17,336)				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			219,225		219,225	70,509		(50,953)				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			337,479		337,479	146,721		(102,552)				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			61,427		61,427	26,616		(18,527)				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			74,399		74,399	32,152		(22,314)				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			166,116		166,116	70,876		(48,499)				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			237,386		237,386	94,101		(55,755)				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			33,034		33,034	14,690		(10,341)				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			44,661		44,661	19,967		(14,118)				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			63,501		63,501	28,470		(20,178)				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			374,663		374,663	168,766		(120,094)				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			49,356		49,356	21,688		(15,153)				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			223,451		223,451	101,631		(47,790)				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			324,991		324,991	152,714		(110,734)				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			64,881		64,881	30,054		(21,594)				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			89,971		89,971	41,473		(29,658)				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			56,884		56,884	26,636		(19,265)				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			46,512		46,512	21,727		(15,690)				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			229,623		229,623	117,384		(51,849)				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			47,055		47,055	22,572		(16,351)				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			57,861		57,861	27,937		(20,362)				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			353,374		353,374	171,497		(125,918)				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			51,610		51,610	24,983		(18,291)				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			202,263		202,263	111,592		(48,216)				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			39,947		39,947	19,676		(14,409)				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			60,198		60,198	29,212		(21,580)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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			43,446		43,446	21,372		(15,604)				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			323,360		323,360	158,922		(116,725)				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			78,117		78,117	38,486		(28,207)				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			197,688		197,688	103,044		(55,074)				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			312,327		312,327	159,166		(119,224)				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			66,465		66,465	33,757		(24,947)				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			45,348		45,348	23,073		(17,130)				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			62,948		62,948	32,075		(23,933)				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			33,033		33,033	16,796		(12,488)				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			181,108		181,108	103,163		(52,501)				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			33,454		33,454	18,338		(14,729)				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			41,735		41,735	22,916		(18,379)				0002
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			59,187		59,187	32,576		(26,005)				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			58,308		58,308	31,772		(25,653)				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			271,655		271,655	149,945		(119,235)				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			144,673		144,673	79,323		(58,812)				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			262,870		262,870	157,940		(130,794)				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			55,275		55,275	33,161		(27,569)				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			27,167		27,167	16,285		(13,607)				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			36,032		36,032	21,537		(18,171)				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			30,265		30,265	18,098		(15,237)				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			98,912		98,912	60,115		(53,991)				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		26,989		26,989	8,661		(13,091)				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		31,279		31,279	9,932		(15,248)				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		259,079		259,079	85,669		(123,864)				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		29,160		29,160	9,552		(14,006)				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		41,229		41,229	(22,892)		(45,801)				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		29,342		29,342	2,844		(18,927)				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		17,832		17,832	2,122		(11,221)				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		24,603		24,603	1,469		(16,524)				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		165,643		165,643	21,499		(102,960)				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		15,756		15,756	(48,651)		(46,005)				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		62,199		62,199	19,948		(21,126)				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		29,050		29,050	9,356		(9,847)				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		33,290		33,290	10,422		(11,434)				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		271,036		271,036	87,503		(91,766)				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		36,852		36,852	11,762		(12,545)				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		80,405		80,405	2,631		(38,887)				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		26,382		26,382	7,605		(9,389)				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		35,950		35,950	10,222		(12,864)				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		37,345		37,345	10,884		(13,231)				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		34,409		34,409	9,963		(12,223)				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		33,757		33,757	9,265		(12,246)				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		193,068		193,068	55,926		(68,571)				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		82,535		82,535	(2,555)		(42,545)				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		48,616		48,616	8,554		(13,354)				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		31,511		31,511	5,777		(8,578)				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		21,420		21,420	3,841		(5,860)				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		193,527		193,527	36,091		(52,479)				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		36,513		36,513	6,518		(9,998)				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		64,085		64,085	(12,499)		(25,528)				0002

Statement as of June 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		1,630,164	2,716.9400		43,839		40,953		40,953	8,074		(10,960)				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		31,034		31,034	6,200		(8,278)				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		46,231		46,231	8,861		(12,457)				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		23,552		23,552	4,750		(6,267)				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		217,253		217,253	44,111		(57,714)				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		96,565		96,565	(1,915)		(32,827)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		3,646,258	2,604.4700		86,554		97,766		97,766	25,638		(14,426)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		10,938,774	2,604.4700		235,596		265,800		265,800	69,470		(39,266)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		1,823,129	2,604.4700		53,126		59,915		59,915	15,644		(8,854)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		1,562,682	2,604.4700		39,195		44,322		44,322	11,660		(6,532)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		1,562,682	2,604.4700		50,373		56,796		56,796	14,819		(8,395)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/09/2018	04/06/2019		5,820,051	2,604.4700		151,911		173,366		173,366	46,774		(25,318)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		1,869,098	2,670.1400		55,534		58,942		58,942	12,664		(9,256)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		1,577,814	2,670.1400		38,025		40,331		40,331	8,643		(6,338)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		9,078,476	2,670.1400		188,952		199,742		199,742	42,282		(31,492)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		3,611,971	2,670.1400		82,714		87,437		87,437	18,508		(13,786)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		2,302,008	2,670.1400		60,082		63,736		63,736	13,667		(10,014)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/20/2018	04/20/2019		5,277,299	2,670.1400		121,378		126,664		126,664	25,515		(20,230)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		9,755,843	2,663.4200		200,970		218,084		218,084	33,861		(16,748)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		1,025,904	2,663.4200		24,622		26,665		26,665	4,095		(2,052)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		1,882,516	2,663.4200		49,698		54,038		54,038	8,481		(4,142)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		1,042,384	2,663.4200		28,770		31,306		31,306	4,934		(2,397)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		1,080,927	2,663.4200		32,860		35,824		35,824	5,702		(2,738)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		1,906,217	2,663.4200		61,190		67,005		67,005	10,914		(5,099)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		3,954,179	2,663.4200		89,760		97,301		97,301	15,022		(7,480)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		6,943,618	2,663.4200		154,148		173,583		173,583	32,280		(12,846)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		1,392,566	2,712.9700		38,713		38,134		38,134	2,647		(3,226)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		1,016,848	2,712.9700		27,048		26,641		26,641	1,847		(2,254)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		2,170,376	2,712.9700		69,483		68,769		68,769	5,076		(5,790)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		1,085,188	2,712.9700		26,166		25,794		25,794	1,809		(2,180)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		8,383,187	2,712.9700		175,209		171,740		171,740	11,132		(14,601)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		3,025,189	2,712.9700		69,277		68,135		68,135	4,631		(5,773)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		5,541,434	2,712.9700		125,791		116,924		116,924	1,616		(10,483)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		831,705	2,772.3500		28,372		24,190		24,190	(4,182)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		2,772,350	2,772.3500		89,304		76,235		76,235	(13,070)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		1,386,175	2,772.3500		40,077		34,236		34,236	(5,841)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		1,386,175	2,772.3500		36,887		31,500		31,500	(5,387)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		1,386,175	2,772.3500		35,087		30,088		30,088	(4,999)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2018	06/06/2019		3,989,841	2,772.3500		91,367		78,229		78,229	(13,138)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		9,626,869	2,772.3500		200,239		172,022		172,022	(28,217)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		7,745,530	2,772.3500		166,529		122,518		122,518	(44,011)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		1,628,955	2,767.3200		49,357		42,389		42,389	(6,968)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		1,466,984	2,767.3200		40,490		34,937		34,937	(5,553)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		1,731,346	2,767.3200		45,359		39,076		39,076	(6,283)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		1,314,640	2,767.3200		31,420		27,142		27,142	(4,277)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		1,267,239	2,767.3200		28,767		24,774		24,774	(3,993)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		11,897,428	2,767.3200		251,034		216,621		216,621	(34,413)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		6,245,315	2,767.3200		138,636		104,334		104,334	(34,302)						0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										5,845,917	6,635,639	0	15,362,313	XX	15,362,313	4,955,320	0	(4,223,294)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										5,845,917	6,635,639	0	15,362,313	XX	15,362,313	4,955,320	0	(4,223,294)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										5,845,917	6,635,639	0	15,362,313	XX	15,362,313	4,955,320	0	(4,223,294)	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0429999. Total-Purchased Options										5,845,917	6,635,639	0	15,362,313	XX	15,362,313	4,955,320	0	(4,223,294)	0	0	XXX	XXX
1409999. Total-Hedging Other										5,845,917	6,635,639	0	15,362,313	XX	15,362,313	4,955,320	0	(4,223,294)	0	0	XXX	XXX
1449999. TOTAL										5,845,917	6,635,639	0	15,362,313	XX	15,362,313	4,955,320	0	(4,223,294)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y		1,001,386		1,001,386	1,001,386		1,001,386		0
BNP PARIBAS NY	Y	Y		428,387		428,387	428,387		428,387		0
CITIBANK	Y	Y		1,609,507		1,609,507	1,609,507		1,609,507		0
CREDIT SUISSE	Y	Y		1,092,749		1,092,749	1,092,749		1,092,749		0
JP MORGAN CHASE	Y	Y		210,759		210,759	210,759		210,759		0
MERRILL LYNCH	Y	N		2,259,686		2,259,686	2,259,686		2,259,686		0
MORGAN STANLEY	Y	Y	40,000	5,403,208		5,363,208	5,403,208		5,363,208		0
SOCIETE GENERALE	Y	Y		720,627		720,627	720,627		720,627		0
UBS SECURITIES	Y	Y		1,044,030		1,044,030	1,044,030		1,044,030		0
WELLS FARGO	Y	N		1,591,973		1,591,973	1,591,973		1,591,973		0
0299999. Total NAIC 1 Designation			40,000	15,362,313	0	15,322,313	15,362,313	0	15,322,313	0	0
0999999. Gross Totals			40,000	15,362,313	0	15,322,313	15,362,313	0	15,322,313	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				15,362,313	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(2,944,744)	(1,309,768)	(5,541,371)	XXX
Bank of New York Mellon	New York, NY		0.550	120	17	14,748	137,383	12,128	XXX
The Neighborhood National Bank	National City, CA		0.300	76	25	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	196	42	(2,829,996)	(1,072,385)	(5,429,243)	XXX
0399999. Total Cash on Deposit		XXX	XXX	196	42	(2,829,996)	(1,072,385)	(5,429,243)	XXX
0599999. Total Cash		XXX	XXX	196	42	(2,829,996)	(1,072,385)	(5,429,243)	XXX

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		06/29/2018	1.770		29,614,346	39,236	309,031
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						29,614,346	39,236	309,031
8899999. Total - Cash Equivalents						29,614,346	39,236	309,031