



QUARTERLY STATEMENT

As of September 30, 2018
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 13, 1981	Commenced Business..... December 21, 1981	
Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 5423 .. Cincinnati .. OH .. US .. 45201 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II <i>(Name)</i> rearle@gaig.com <i>(E-Mail Address)</i>	513-412-1735 <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. 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) Mark Francis Muething 1. (Printed Name) President (Title)	_____ (Signature) Christopher Patrick Miliano 2. (Printed Name) Treasurer (Title)	_____ (Signature) John Paul Gruber 3. (Printed Name) Secretary (Title)
--	--	---

Subscribed and sworn to before me
This _____ day of November 2018

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

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

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,416,834,200		2,416,834,200	2,344,079,543
2. Stocks:				
2.1 Preferred stocks.....	1,999,970		1,999,970	1,000,000
2.2 Common stocks.....	3,988,465		3,988,465	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 (\$.....(3,190,133)), cash equivalents (\$.....41,850,646) and short-term investments (\$.....0).....	38,660,512		38,660,512	74,891,933
6. Contract loans (including \$.....0 premium notes).....	55,643,319		55,643,319	57,048,476
7. Derivatives.....	18,472,996		18,472,996	17,697,741
8. Other invested assets.....	19,087,752		19,087,752	19,218,687
9. Receivables for securities.....	918,570		918,570	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).....	2,555,605,784	0	2,555,605,784	2,519,893,590
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	25,583,297		25,583,297	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).....	310,798	310,798	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.....	13,915		13,915	634,039
18.2 Net deferred tax asset.....	829,913	121,278	708,635	115,070
19. Guaranty funds receivable or on deposit.....	5,333		5,333	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.....	1,066		1,066	7,881
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,159,848	219,130	940,718	853,723
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,583,509,954	651,206	2,582,858,748	2,546,789,805
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	649,720,356		649,720,356	644,495,775
28. Total (Lines 26 and 27).....	3,233,230,310	651,206	3,232,579,104	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.....	668,126		668,126	578,026
2502. Receivable for marketing reallocation.....	211,093		211,093	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.....	240,629	219,130	21,499	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,159,848	219,130	940,718	853,723

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,216,974,641 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,216,974,641	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).....	25,378,077	27,062,627
4. Contract claims:		
4.1 Life.....	3,572,564	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.....	2,848,815	3,840,577
10. Commissions to agents due or accrued - life and annuity contracts \$....666,143, accident and health \$.....0 and deposit-type contract funds \$.....0.....	666,143	463,950
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,043,346	933,348
13. Transfers to Separate Accounts due or accrued (net) (including \$....(4,029,707) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(4,029,707)	(4,685,903)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	436,437	376,751
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	74,138	87,264
18. Amounts held for agents' account, including \$....568,854 agents' credit balances.....	568,854	406,869
19. Remittances and items not allocated.....	1,035,347	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.....	14,198,793	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.....	923,583	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.....	3,006,327	10,507,020
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,015,488	451,473
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,267,712,846	2,252,091,339
27. From Separate Accounts statement.....	649,720,356	644,495,775
28. Total liabilities (Lines 26 and 27).....	2,917,433,202	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).....	141,095,902	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).....	312,645,902	292,198,466
38. Totals of Lines 29, 30 and 37.....	315,145,902	294,698,466
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,232,579,104	3,191,285,580

DETAILS OF WRITE-INS

2501. Unclaimed property.....	975,423	411,473
2502. Liability for funds held as collateral.....	40,065	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).....	1,015,488	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.....	148,744,360	160,559,990	211,398,282
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	92,056,298	89,434,106	122,038,907
4. Amortization of Interest Maintenance Reserve (IMR).....	825,086	1,056,437	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.....	6,534,976	6,256,962	8,430,240
8.2 Charges and fees for deposit-type contracts.....	383,275	477,615	604,460
8.3 Aggregate write-ins for miscellaneous income.....	2,263,445	2,065,704	2,789,485
9. Totals (Lines 1 to 8.3).....	250,807,440	259,850,814	346,467,032
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	10,108,941	12,522,356	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.....	198,687,804	197,934,724	258,032,846
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	5,521,385	6,633,539	8,680,312
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	22,467,401	36,673,878	49,878,668
20. Totals (Lines 10 to 19).....	236,785,531	253,764,497	331,738,407
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	10,910,519	11,461,138	15,248,463
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	9,647,901	11,572,765	15,507,571
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	327,145	369,736	875,918
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(34,355,962)	(42,864,535)	(53,265,805)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	223,315,134	234,303,601	310,104,554
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	27,492,306	25,547,213	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).....	27,492,306	25,547,213	36,362,478
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	4,815,045	7,829,882	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).....	22,677,261	17,717,331	25,252,475
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(20,210) (excluding taxes of \$.....(89,749) transferred to the IMR).....	(77,958)	(1,623,383)	(1,487,304)
35. Net income (Line 33 plus Line 34).....	22,599,303	16,093,948	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).....	22,599,303	16,093,948	23,765,171
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(54,455).....	(1,521,061)	2,046,461	3,355,211
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	660,388	659,366	(591,993)
41. Change in nonadmitted assets.....	(229,864)	134,454	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.....	(1,061,330)	(1,188,985)	(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).....	20,447,436	17,745,244	25,251,331
55. Capital and surplus as of statement date (Lines 36 + 54).....	315,145,902	287,192,379	294,698,466

DETAILS OF WRITE-INS

08.301. Marketing reallocation.....	1,093,610	1,026,162	1,384,380
08.302. Contractual rider fee income.....	946,487	770,832	1,050,282
08.303. Contractual annual maintenance and surrender charge fees.....	222,535	268,564	354,666
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	813	146	157
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	2,263,445	2,065,704	2,789,485
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	148,744,360	160,559,990	211,398,282
2. Net investment income.....	97,262,539	92,624,827	125,772,178
3. Miscellaneous income.....	8,708,322	8,305,400	11,187,022
4. Total (Lines 1 through 3).....	254,715,221	261,490,217	348,357,482
5. Benefit and loss related payments.....	209,637,165	210,125,383	273,320,425
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(35,012,158)	(43,420,247)	(54,050,608)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	20,053,142	23,186,676	31,829,818
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....(109,959) tax on capital gains (losses).....	4,084,962	11,080,897	13,262,971
10. Total (Lines 5 through 9).....	198,763,111	200,972,709	264,362,606
11. Net cash from operations (Line 4 minus Line 10).....	55,952,110	60,517,508	83,994,876
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	150,617,658	297,005,924	366,944,509
12.2 Stocks.....	2,552,286		206,126
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....		1,272,763	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).....	153,169,944	298,278,687	368,064,635
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	220,984,489	318,000,181	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	9,591,706
13.6 Miscellaneous applications.....	18,457,781	(9,010,975)	1,362,014
13.7 Total investments acquired (Lines 13.1 to 13.6).....	241,461,312	318,580,912	411,329,489
14. Net increase or (decrease) in contract loans and premium notes.....	(1,405,157)	(932,925)	(1,218,899)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(86,886,211)	(19,369,300)	(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.....	(6,822,660)	(6,661,782)	(8,749,904)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	1,525,340	2,670,493	539,431
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(5,297,320)	(3,991,289)	(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).....	(36,231,421)	37,156,918	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).....	38,660,512	78,310,403	74,891,933
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchanges.....	8,046,997	1,400,000	17,903,570
20.0002 Capitalized interest.....		573	
20.0003 Transferred from long-term debt securities to other invested assets.....		9,723,908	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.....	134,366,311	143,615,083	192,007,121
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	14,378,049	16,944,907	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.....	148,744,360	160,559,990	211,398,282
12. Deposit-type contracts.....			
13. Total.....	148,744,360	160,559,990	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		<u>\$ 15,837,505</u>	<u>\$ 23,765,171</u>
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		<u>\$ 305,902,443</u>	<u>\$ 294,698,466</u>

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
45660LPK9	5,158	306	4,834	324	324	3/31/2018
Total			<u>\$ 4,834</u>			

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$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	-	-	-	-
Commercial 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	<u>\$ 5,204,103</u>	<u>\$ 651,855,656</u>	<u>\$ -</u>	<u>\$ 657,059,759</u>

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

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

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

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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.

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Great American Lloyd's Insurance Company was dissolved effective September 30, 2018

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

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

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

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

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

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

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

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 1,066

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1 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 No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

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

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

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

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

1 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

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

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

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 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 []

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

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

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

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only						
			Life Contracts		4	5	6	7	
			2	3					
			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		1,159,231			1,159,231	
2.	Alaska.....	AK	L		51,915			51,915	
3.	Arizona.....	AZ	L		1,300,013			1,300,013	
4.	Arkansas.....	AR	L		126,332			126,332	
5.	California.....	CA	L		22,985,004			22,985,004	
6.	Colorado.....	CO	L		1,416,375			1,416,375	
7.	Connecticut.....	CT	L		2,423,338			2,423,338	
8.	Delaware.....	DE	L		51,090			51,090	
9.	District of Columbia.....	DC	L		44,665			44,665	
10.	Florida.....	FL	L		18,980,489			18,980,489	
11.	Georgia.....	GA	L		426,734			426,734	
12.	Hawaii.....	HI	L		1,067,882			1,067,882	
13.	Idaho.....	ID	L		330,023			330,023	
14.	Illinois.....	IL	L		3,197,503			3,197,503	
15.	Indiana.....	IN	L		1,598,824			1,598,824	
16.	Iowa.....	IA	L		441,794			441,794	
17.	Kansas.....	KS	L		243,030			243,030	
18.	Kentucky.....	KY	L		986,118			986,118	
19.	Louisiana.....	LA	L		259,995			259,995	
20.	Maine.....	ME	L		1,740,624			1,740,624	
21.	Maryland.....	MD	L		2,311,339			2,311,339	
22.	Massachusetts.....	MA	L		6,859,200			6,859,200	
23.	Michigan.....	MI	L		7,264,502			7,264,502	
24.	Minnesota.....	MN	L		936,930			936,930	
25.	Mississippi.....	MS	L		116,901			116,901	
26.	Missouri.....	MO	L		732,023			732,023	
27.	Montana.....	MT	L		330,159			330,159	
28.	Nebraska.....	NE	L		71,765			71,765	
29.	Nevada.....	NV	L		2,211,687			2,211,687	
30.	New Hampshire.....	NH	L		291,464			291,464	
31.	New Jersey.....	NJ	L		3,894,737			3,894,737	
32.	New Mexico.....	NM	L		473,770			473,770	
33.	New York.....	NY	N		134,423			134,423	
34.	North Carolina.....	NC	L		12,183,746			12,183,746	
35.	North Dakota.....	ND	L		134,783			134,783	
36.	Ohio.....	OH	L		18,415,605			18,415,605	
37.	Oklahoma.....	OK	L		151,097			151,097	
38.	Oregon.....	OR	L		650,854			650,854	
39.	Pennsylvania.....	PA	L		3,301,880			3,301,880	
40.	Rhode Island.....	RI	L		1,964,335			1,964,335	
41.	South Carolina.....	SC	L		2,099,039			2,099,039	
42.	South Dakota.....	SD	L		166,534			166,534	
43.	Tennessee.....	TN	L		3,023,955			3,023,955	
44.	Texas.....	TX	L		16,303,477			16,303,477	
45.	Utah.....	UT	L		1,563,059			1,563,059	
46.	Vermont.....	VT	N		56,910			56,910	
47.	Virginia.....	VA	L		805,605			805,605	
48.	Washington.....	WA	L		3,118,990			3,118,990	
49.	West Virginia.....	WV	L		49,100			49,100	
50.	Wisconsin.....	WI	L		263,500			263,500	
51.	Wyoming.....	WY	L		29,664			29,664	
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		2,348	0	0	2,348	0
59.	Subtotal.....	XXX		0	148,744,360	0	0	148,744,360	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	148,744,360	0	0	148,744,360	0
96.	Plus Reinsurance Assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		0	148,744,360	0	0	148,744,360	0
98.	Less Reinsurance Ceded.....	XXX						0	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		0	148,744,360	0	0	148,744,360	0

DETAILS OF WRITE-INS

58001.	Other Alien.....	XXX			2,348			2,348	
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	2,348	0	0	2,348	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

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

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
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	
Risiko 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, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
			31-1544320		0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							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				Samford 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	5
							Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	5
							GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	5
			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				QA Agency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	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 Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	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.	13794	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	32620...	36-4670968				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc. ....N.....		4...
0084	American Financial Group, Inc.	11051...	34-1607395				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
0084	American Financial Group, Inc.	41106...	99-0345306				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
0084	American Financial Group, Inc.	21172...	43-1254631				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
0084	American Financial Group, Inc.	22179...	95-3623282				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
0084	American Financial Group, Inc.	43753...	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.	10701...	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.	10335...	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.	16691...	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.	35351...	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.	37990...	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.		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.		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 Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....N.....		1...
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....Y.....		
							Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.000	American Financial Group, Inc. ....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.....		

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	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	
			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	

Q13.3

Aster Explanation

1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.
5	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownership LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	240,629	219,130	21,499	21,500
2597. Summary of remaining write-ins for Line 25.....	240,629	219,130	21,499	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.....	813	146	157
08.397. Summary of remaining write-ins for Line 8.3.....	813	146	157

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	19,218,687	10,991,476
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	19,043	9,591,706
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		(258,675)
7. Deduct amounts received on disposals.....		914,000
8. Deduct amortization of premium and depreciation.....	149,977	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).....	19,087,752	19,218,687
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	19,087,752	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.....	223,913,218	418,279,339
3. Accrual of discount.....	4,079,670	7,567,108
4. Unrealized valuation increase (decrease).....	(259,310)	678,915
5. Total gain (loss) on disposals.....	(349,759)	(133,187)
6. Deduct consideration for bonds and stocks disposed of.....	155,022,930	385,054,205
7. Deduct amortization of premium.....	1,439,368	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.....	924,257	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,422,822,635	2,350,981,691
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	2,422,822,635	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).....	1,539,185,890	32,909,987	42,639,710	3,856,726	1,562,231,516	1,539,185,890	1,533,312,893	1,533,760,274
2. NAIC 2 (a).....	837,557,828	15,929,970	10,600,663	(201,374)	798,596,579	837,557,828	842,685,761	772,601,851
3. NAIC 3 (a).....	37,825,112		999,481	(2,719,140)	40,940,909	37,825,112	34,106,491	32,857,457
4. NAIC 4 (a).....	6,765,478		44,240	(59,945)	5,792,597	6,765,478	6,661,293	3,861,646
5. NAIC 5 (a).....	4		3,767	71,525	998,197	4	67,762	998,095
6. NAIC 6 (a).....					324		0	220
7. Total Bonds.....	2,421,334,312	48,839,957	54,287,861	947,792	2,408,560,122	2,421,334,312	2,416,834,200	2,344,079,543
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....	1,999,983			(13)	2,999,998	1,999,983	1,999,970	1,000,000
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	1,999,983	0	0	(13)	2,999,998	1,999,983	1,999,970	1,000,000
15. Total Bonds and Preferred Stock.....	2,423,334,295	48,839,957	54,287,861	947,779	2,411,560,120	2,423,334,295	2,418,834,170	2,345,079,543

QSI02

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

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....45,716,534
2. Cost of short-term investments acquired.....	.....	.....306,944,690
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....	.....352,661,224
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....0	.....0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....0	.....0

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	17,697,741
2. Cost paid/(consideration received) on additions.....	10,093,580
3. Unrealized valuation increase/(decrease).....	(329,394)
4. Total gain (loss) on termination recognized.....	
5. Considerations received/(paid) on terminations.....	
6. Amortization.....	(8,988,930)
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).....	18,472,996
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	18,472,996

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	18,472,996	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		18,472,996
4. Part D, Section 1, Column 5.....	18,472,996	
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.....	18,472,996	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		18,472,996
10. Part D, Section 1, Column 8.....	18,472,996	
11. Part D, Section 1, Column 9.....		
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

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

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	77,826,034	
2. Cost of cash equivalents acquired.....	203,994,464	161,252,534
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	239,969,852	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).....	41,850,646	77,826,034
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	41,850,646	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

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828	4X 5 U.S. TREASURY NOTES 2.75 08/31/2023		08/31/2018	GOLDMAN SACHS		170,106	170,000	52	1
0599999	Total - Bonds - U.S. Government					170,106	170,000	52	XXX
Bonds - Industrial and Miscellaneous									
00912X	BF 0 AIR LEASE CORP 10Y 4.625 10/01/2028		09/10/2018	WELLS FARGO BROKERAGE SERVICES		1,974,360	2,000,000		2FE
03666H	AA 9 ANTARES HOLDINGS 6.00 08/15/2023		07/19/2018	DEUTSCHE BANK		999,950	1,000,000		2FE
037411	BE 4 APACHE CORP 4.375 10/15/2028		08/14/2018	JP MORGAN SECURITIES INC		1,996,900	2,000,000		2FE
05369A	AD 3 AVIATION CAPITAL 4.125 08/01/2025		07/25/2018	MIZUHO SEC USA		1,972,740	2,000,000		1FE
05565E	BE 4 BMW US CAP LLC 3.95 08/14/2028		08/07/2018	GOLDMAN SACHS		2,995,320	3,000,000		1FE
05586A	AA 6 BSPRT 2018-FL4 A CLO SSNR FLT 09/15/2035	C	09/27/2018	WELLS FARGO BROKERAGE SERVICES		1,500,000	1,500,000		1FE
05586A	AC 2 BSPRT 2018-FL4 AS CLO SNR FLT 09/15/2035	C	09/27/2018	WELLS FARGO BROKERAGE SERVICES		1,500,000	1,500,000		1FE
120568	BA 7 BUNGE LTD FIN CORP 4.35 03/15/2024		09/04/2018	JP MORGAN SECURITIES INC		1,997,560	2,000,000		2FE
14310Q	AA 6 CGFM 2015-1A A11R CLO SSNR FLT 10/15/31		08/02/2018	CITIGROUP		3,000,000	3,000,000		1FE
14310Q	AE 8 CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31		08/02/2018	CITIGROUP		1,000,000	1,000,000		1FE
25466A	AP 6 DISCOVER BANK BKNT 4.65 09/13/2028		09/10/2018	DEUTSCHE BANK		1,997,000	2,000,000		2FE
26441Y	BB 2 DUKE REALTY 4.00 09/15/2028		09/04/2018	WELLS FARGO BROKERAGE SERVICES		989,260	1,000,000		2FE
268317	AU 8 ELECTRICITE DE FRANCE 4.50 09/21/2028	C	09/18/2018	CITIGROUP		2,963,640	3,000,000		1FE
26874R	AE 8 ENI SPA X-R 4.75 09/12/2028	C	09/05/2018	CITIGROUP		1,983,980	2,000,000		1FE
28851Q	AE 3 ECLO 2017-1A AR CLO SSNR FLT 10/15/2029		08/08/2018	CITIGROUP		3,000,000	3,000,000		1FE
28851Q	AG 8 ECLO 2017-1A BR CLO SSNR 4.959 10/15/29		08/08/2018	CITIGROUP		2,000,000	2,000,000		1FE
31620R	AG 0 FIDELITY NATL FINANCIAL 4.50 08/15/2028		08/08/2018	BANC OF AMERICA SECURITIES		1,985,040	2,000,000		2FE
36361W	AW 6 GALL 2018-1A B3 CLO MEZ 4.47 01/21/2028		08/03/2018	MORGAN STANLEY		1,000,000	1,000,000		1FE
40573L	AS 5 HALFMOON PARENT INC 4.375 10/15/2028		09/06/2018	MORGAN STANLEY		1,997,340	2,000,000		2FE
44962L	AF 4 IHS MARKIT LTD 4.75 08/01/2028	C	07/19/2018	JP MORGAN SECURITIES INC		1,992,560	2,000,000		2FE
47232V	CU 4 JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		07/01/2018	Prior Period Adjustment		(252)	(45)		1FM
543190	AB 8 LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		08/07/2018	CANTOR FITZGERALD & CO		989,063	1,000,000	2,707	1FE
543190	AB 8 LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		09/19/2018	CS FIRST BOSTON		1,935,450	1,955,000	1,323	1FE
67108B	BG 9 OZLMF 2012-2A A2RF CLO MEZ 4.651 07/31		08/17/2018	MORGAN STANLEY		1,400,000	1,400,000		1FE
67575N	BG 7 OMART 2018-T2 AT2 ABS SSNR 3.5979 08/50		08/07/2018	BARCLAYS CAPITAL		999,999	1,000,000		1FE
91823G	AA 6 VCO 2018-1A A CLO SSNR FLT 07/20/2030		08/03/2018	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000		1FE
91823G	AC 2 VCO 2018-1A B CLO MEZ 4.979 07/20/2030		08/03/2018	WELLS FARGO BROKERAGE SERVICES		1,499,940	1,500,000		1FE
3899999	Total - Bonds - Industrial and Miscellaneous					48,669,850	48,854,955	4,030	XXX
8399997	Total - Bonds - Part 3					48,839,957	49,024,955	4,081	XXX
8399999	Total - Bonds					48,839,957	49,024,955	4,081	XXX
Common Stocks - Industrial and Miscellaneous									
90187B	40 8 TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	59,918,000	928,729	XXX		L
9099999	Total - Common Stocks - Industrial and Miscellaneous					928,729	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					928,729	XXX	0	XXX
9799999	Total - Common Stocks					928,729	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					928,729	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					49,768,686	XXX	4,081	XXX

QE04

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

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S	RS 1		09/25/2018	MBS Paydown		170	170	170	167		(0)		(0)		170			0	7	05/01/2031	1
31406J	2L 6		09/25/2018	MBS Paydown		228	228	232	187		(1)		(1)		228			0	8	01/01/2035	1
63252F	AA 7		09/01/2018	NATIONAL ARCHIVE 8.50 09/01/2019		127,132	127,132	135,525	128,117		(688)		(688)		127,132			0	10,806	09/01/2019	1FE
690353	RX 7		08/27/2018	OVERSEAS PRIV INV 4.44 2/27/27		50,700	50,700	50,700	50,700				0		50,700			0	2,251	02/27/2027	1
690353	XM 4		09/15/2018	OVERSEAS PRI INV 3.59 12/15/2030		28,571	28,571	28,571	28,571				0		28,571			0	769	12/15/2030	1
0599999	Total - Bonds - U.S. Government					206,801	206,801	215,198	207,743	0	(689)	0	(689)	0	206,801	0	0	0	13,842	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152	GR 6		07/01/2018	ILLINOIS BABS 6.20 7/01/2021		400,000	400,000	399,884	399,947		53		53		400,000			0	24,800	07/01/2021	2FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					400,000	400,000	399,884	399,947	0	53	0	53	0	400,000	0	0	0	24,800	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333	CA 3		09/01/2018	CA HSG FIN AGY A 2.90 02/01/2042		22,217	22,217	22,217	22,217				0		22,217			0	396	02/01/2042	1FE
130333	CB 1		09/01/2018	CA HSG FIN AGY B 2.90 02/01/2042		46,735	46,735	46,619	46,638		56		56		46,735			0	905	02/01/2042	1FE
196479	F9 5		09/01/2018	CO HSG & FIN AA 3.70 03/01/2048		17,891	17,891	18,423			(85)		(85)		17,891			0	281	03/01/2048	1FE
3133X0	PF 0		08/15/2018	FED HOME LN BANK 5.375 08/15/2018		1,000,000	1,000,000	978,860	998,736		1,264		1,264		1,000,000			0	53,750	08/15/2018	1
34074M	JB 8		09/01/2018	FL HSG FIN CORP A 2.80 07/01/2041		51,119	51,119	51,119	51,119				0		51,119			0	932	07/01/2041	1FE
34074M	JC 6		09/01/2018	FL HSG FIN B TXBL 2.80 07/01/2041		42,295	42,295	42,295	42,295				0		42,295			0	756	07/01/2041	1FE
462467	NW 7		09/01/2018	IA ST FIN SF MTGE SER 3.2.90 2/01/2042		20,000	20,000	20,000	20,000				0		20,000			0	399	02/01/2042	1FE
49130T	PS 9		09/01/2018	KY HSG CORP A 3.00 11/01/2041		45,000	45,000	45,000	45,000				0		45,000			0	938	11/01/2041	1FE
49130T	PT 7		09/01/2018	KY HSG CORP B 3.00 11/01/2041		40,000	40,000	40,000	40,000				0		40,000			0	788	11/01/2041	1FE
57429L	AL 0		07/01/2018	MARYLAND TRANS REV 6.48 7/01/22		95,000	95,000	102,498	97,530		(2,530)		(2,530)		95,000			0	6,156	07/01/2022	1FE
57586N	UR 0		09/15/2018	MA ST HSG FIN A 4.375 01/15/2046		3,706	3,706	3,722	3,719		23		23		3,706			0	109	01/15/2046	1FE
60416Q	HA 5		09/01/2018	MN HSG FIN AGY A 3.30 03/01/2048		14,330	14,330	14,330	14,330				0		14,330			0	175	03/01/2048	1FE
647200	4S 0		09/01/2018	NEW MEXICO ST MTGE B 2.60 09/01/2040		20,000	20,000	20,000	20,000				0		20,000			0	347	09/01/2040	1FE
64972C	BD 4		09/15/2018	NYC HSG DEV A TXBL 3.05 06/15/2036		1,779	1,779	1,779	1,779				0		1,779			0	36	06/15/2036	1FE
649883	TM 7		08/30/2018	NY MTGE AGY-172 4.203 10/01/2027		480,000	480,000	480,000	480,000				0		480,000			0	12,091	10/01/2027	1FE
658207	MA 0		07/01/2018	NC HSG FIN AGY 4.00 01/01/2030		35,000	35,000	35,000	35,000				0		35,000			0	1,418	01/01/2030	1FE
658207	MA 0		09/01/2018	NC HSG FIN AGY 4.00 01/01/2030		10,000	10,000	10,000	10,000				0		10,000			0	406	01/01/2030	1FE
677377	2P 7		09/01/2018	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		75,000	75,000	75,000	75,000		(0)		(0)		75,000			0	1,303	11/01/2041	1FE
882750	NE 8		08/01/2018	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		10,000	10,000	10,000	10,000				0		10,000			0	292	07/01/2041	1FE
88275F	NU 9		09/01/2018	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		35,000	35,000	35,000	35,049		(49)		(49)		35,000			0	757	09/01/2039	1FE
91528N	AA 9		07/20/2018	UNM SANDOVAL REG MD 4.50 07/20/2036		45,000	45,000	45,000	45,000				0		45,000			0	2,025	07/20/2036	1FE
92812U	Q3 5		09/25/2018	VA ST HSG DEV D 4.30 12/25/2043		49,367	49,367	49,367	49,367				0		49,367			0	1,394	12/25/2043	1FE
92812U	Q4 3		09/25/2018	VA HSG DEV A 3.50 10/25/2037		42,730	42,730	42,730	42,730				0		42,730			0	966	10/25/2037	1FE
92812U	Q6 8		09/25/2018	VA HSG DEV AUTH PT A 3.10 06/25/2041		68,704	68,704	68,704	68,704				0		68,704			0	1,427	06/25/2041	1FE
92813T	EE 6		09/25/2018	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		46,974	46,974	46,974	46,973				0		46,974			0	1,009	08/25/2042	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,317,846	2,317,846	2,304,636	2,286,854	0	(1,321)	0	(1,321)	0	2,317,846	0	0	0	89,056	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366	AA 2		09/16/2018	AASET 2017-1A A ABS SNR 3.967 05/16/2042		84,723	84,723	84,988	84,967		(68)		(68)		84,723			0	2,239	05/16/2042	1FE
00102D	AC 2		08/01/2018	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26		632	632	632	632				0		632			0	17	11/01/2026	1FE
00164T	AA 6		07/15/2018	AMC EAST COMM LLC 5.74 01/15/2028		59,289	59,289	62,052	60,799		(133)		(133)		59,289			0	3,403	01/15/2028	1FE
00192J	AA 4		09/27/2018	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		79,234	79,234	70,617	72,944		2,456		2,456		79,234			0	995	07/27/2057	1FE
00214M	AA 1		09/15/2018	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		37,815	37,815	36,695	36,890		176		176		37,815			0	734	06/15/2044	1FE

QE05

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
004375	FG 1 ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		09/25/2018	MBS Paydown		84,009	84,009	73,377	76,509		.967		.967		84,009			.0	1,224	04/25/2036	1FM
007036	GS 9 ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		09/25/2018	MBS Paydown		25,335	25,335	23,704	23,656		1,002		1,002		25,335			.0	.694	06/25/2035	1FM
01448A	AA 3 ALESC 2A A1 CDO SSNR FLT 01/30/2034		07/30/2018	MBS Paydown		1,769,229	1,769,229	1,733,844	1,736,207		36,711		36,711		1,769,229			.0	32,376	01/30/2034	1FE
02315Q	AA 6 AMBAC LSNi LLC L+500 02/12/23	C	07/01/2018	Prior Period Adjustment		3,767	3,767	3,776			(1)		(1)		3,767			.0		02/12/2023	5*GI
02377B	AB 2 AM AIRLN 15-2 AA 3.60 09/22/2027		09/22/2018	Sinking Fund Redemption		47,371	47,371	47,371	47,371		.0		.0		47,371			.0	1,705	09/22/2027	1FE
02377U	AB 0 AMER AIRLINES 2013-2 4.95 01/15/2023		07/15/2018	Sinking Fund Redemption		31,488	31,488	31,488	31,488		.0		.0		31,488			.0	1,559	01/15/2023	2FE
02660L	AA 8 AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		09/25/2018	MBS Paydown		5,369	5,369	4,027	3,356		(126)		(126)		5,369			.0	.71	10/25/2046	1FM
02665U	AA 3 AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/17/2018	MBS Paydown		4,087	4,087	4,087	4,085		(0)		(0)		4,087			.0	103	10/17/2036	1FE
02665X	AA 7 AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		09/17/2018	MBS Paydown		13,958	13,958	14,080	14,051		(9)		(9)		13,958			.0	342	12/17/2036	1FE
02666A	AA 6 AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		09/17/2018	MBS Paydown		11,218	11,218	11,218	11,210		(1)		(1)		11,218			.0	259	04/17/2052	1FE
02666B	AA 4 AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		09/17/2018	MBS Paydown		2,094	2,094	2,094	2,094		(0)		(0)		2,094			.0	.52	10/17/2045	1FE
03239K	AC 7 ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		07/28/2018	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,040		(40)		(40)		1,000,000			.0	21,600	07/28/2028	1Z
037411	BD 6 APACHE CORP 2.625 01/15/2023		08/24/2018	Cash Tender		826,234	850,000	791,903	811,518		14,716		14,716		826,234			.0	23,340	01/15/2023	2FE
05352P	AA 5 AVNT 2018-A A ABS SSNR 3.09 06/15/2021		09/15/2018	MBS Paydown		268,976	268,976	268,969			(17)		(17)		268,976			.0	1,712	06/15/2021	1FE
05532E	BB 0 BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		09/26/2018	MBS Paydown		49,494	49,494	48,752	49,175		162		162		49,494			.0	1,827	03/26/2036	1FM
05533C	DH 8 BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37		09/26/2018	MBS Paydown		140,684	140,684	135,936	139,858		1,893		1,893		140,684			.0	5,682	02/26/2037	1FM
05533D	AG 1 BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		09/26/2018	MBS Paydown		250,101	250,101	208,053	225,934		10,058		10,058		250,101			.0	6,395	04/26/2035	1FM
05533G	CN 7 BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2018	MBS Paydown		35,501	35,501	33,638	34,542		254		254		35,501			.0	1,419	10/26/2035	1FM
05533N	AJ 3 BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2018	MBS Paydown		31,190	31,190	27,277	27,845		153		153		31,190			.0	.646	06/26/2037	1FM
05533N	AJ 3 BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2018	Pass-Through Loss				.405					.0		(.44)		.44	.44		06/26/2037	1FM
05534D	AU 9 BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		09/26/2018	MBS Paydown		169,066	169,066	148,778	160,107		11,469		11,469		169,066			.0	3,806	01/26/2036	1FM
05539B	AD 6 BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		08/26/2018	MBS Paydown		97,347	97,347	88,951	94,958		807		807		97,347			.0	2,719	12/26/2037	1FM
05540X	BK 8 BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		09/26/2018	MBS Paydown		62,800	62,800	58,404	66,999		(3,497)		(3,497)		62,800			.0	1,387	05/26/2036	1FM
05540X	BQ 5 BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2018	MBS Paydown		83,760	83,760	73,709	79,211		7,732		7,732		83,760			.0	2,030	11/26/2035	1FM
05541D	AU 0 BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		09/20/2018	MBS Paydown		58,943	58,943	48,702	52,877		2,302		2,302		58,943			.0	.775	11/20/2036	1FM
05578Q	AD 5 BPCE 4.50 03/15/2025	C	07/05/2018	BARCLAYS CAPITAL		976,540	1,000,000	985,770	989,519		648		648		990,167		(13,627)	(13,627)	50,250	03/15/2025	2FE
05874P	AA 4 BALLY 2013-1A A1.CLO FLT 05/20/2025		08/20/2018	MBS Paydown		172,002	172,002	172,002	172,002		.0		.0		172,002			.0	4,011	05/20/2025	1FE
058931	AD 8 BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2018	MBS Paydown		4,698	4,698	3,822	3,542		(13,348)		(13,348)		4,698			.0	190	03/25/2036	1FM
058931	AD 8 BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2018	Pass-Through Loss				1,548					.0					.0		03/25/2036	1FM
05948K	ZF 9 BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2018	MBS Paydown		19,764	19,764	16,022	14,653		(466)		(466)		19,764			.0	312	05/25/2035	1FM
05948K	ZF 9 BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2018	Pass-Through Loss				1,448	1,174				.0					.0		05/25/2035	1FM
05949A	H8 6 BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		09/25/2018	MBS Paydown		15,656	15,656	15,137	15,186		(252)		(252)		15,656			.0	346	02/25/2035	1FM
05949A	H9 4 BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		09/25/2018	MBS Paydown		13,699	13,699	13,339	13,371		(175)		(175)		13,699			.0	303	02/25/2035	1FM
05949C	GW 0 BOAMS 2005-8 A9 PAC 5.50 9/25/35		09/25/2018	MBS Paydown		9,169	9,169	8,822	7,731		145		145		9,169			.0	343	09/25/2035	1FM
05949C	GW 0 BOAMS 2005-8 A9 PAC 5.50 9/25/35		09/25/2018	Pass-Through Loss				408	422				.0		(32)		32	32		09/25/2035	1FM
05949C	HM 1 BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		07/25/2018	Pass-Through Loss				44	39				.0		40		(40)	(40)		10/25/2035	1FM
05949C	HM 1 BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2018	MBS Paydown		104,450	104,450	92,039	93,656		6,131		6,131		104,450			.0	2,375	10/25/2035	1FM
05949C	KS 4 BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/25/2018	Pass-Through Loss				.6	.6				.0		.6		(6)	(6)		11/25/2035	3FM
05949C	KS 4 BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2018	MBS Paydown		1,945	1,945	1,900	1,909		(4)		(4)		1,945			.0	.50	11/25/2035	3FM
05951F	AB 0 BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2018	MBS Paydown		5,419	5,419	5,148	3,827		(86)		(86)		5,419			.0	278	01/25/2037	1FM
05951F	AB 0 BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2018	Pass-Through Loss				1,757	1,669				.0					.0		01/25/2037	1FM

QE05.1

Statement as of September 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					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		08/25/2018	Pass-Through Loss.....			48	45					0					0			10/25/2036	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		09/25/2018	MBS Paydown.....		550	550	521	409		0		0		550			0	27		10/25/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....		09/20/2018	MBS Paydown.....		98,251	98,251	90,515	88,787		4,765		4,765		98,251			0	2,409		05/20/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....		09/20/2018	Pass-Through Loss.....			3,350						0					0			05/20/2036	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		09/25/2018	MBS Paydown.....		5,258	5,258	4,596	4,118		69		69		5,258			0	179		05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		09/25/2018	Pass-Through Loss.....			496	440					0					0			05/25/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		09/26/2018	MBS Paydown.....		67,538	67,538	64,161	67,211		1,036		1,036		67,538			0	2,709		08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		09/26/2018	MBS Paydown.....		110,290	110,290	68,530	83,324		1,898		1,898		110,290			0	4,459		08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		09/26/2018	Pass-Through Loss.....			32,835						0					0			08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE.....		09/26/2018	MBS Paydown.....		19,343	19,343	18,805	18,808		(615)		(615)		19,343			0			07/26/2035	1FM.....
07177M AB 9	BAXALTA INC 4.00 06/23/2025.....		09/11/2018	Cash Tender.....		1,417,099	1,404,000	1,394,509	1,396,554		602		602		1,397,156		6,844	6,844	49,721		06/23/2025	2FE.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034.....		09/25/2018	MBS Paydown.....		33,092	33,092	33,236	33,176		(58)		(58)		33,092			0	869		07/25/2034	1FM.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....		09/25/2018	MBS Paydown.....		51,472	51,472	52,019	51,711		(213)		(213)		51,472			0	1,846		09/25/2033	1FM.....
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033.....		09/15/2018	MBS Paydown.....		62,754	62,754	62,753			8		8		62,754			0	1,168		02/15/2033	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	C	09/25/2018	MBS Paydown.....		12,500	12,500	12,215	12,278		58		58		12,500			0	289		10/25/2027	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	C	09/25/2018	MBS Paydown.....		25,000	25,000	24,250	24,404		142		142		25,000			0	558		03/27/2028	1FE.....
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047.....		09/15/2018	MBS Paydown.....		2,500	2,500	2,499	2,499		0		0		2,500			0	65		04/15/2047	1FE.....
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44.....		09/15/2018	MBS Paydown.....		40,351	40,351	41,329	40,658		(273)		(273)		40,351			0	1,424		04/15/2044	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		09/20/2018	MBS Paydown.....		9,043	9,043	8,847	5,340		(171)		(171)		9,043			0	203		06/20/2036	1FM.....
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28.....		07/18/2018	MBS Paydown.....		15,000	15,000	14,994	14,996		1		1		15,000			0	282		06/18/2028	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		09/18/2018	MBS Paydown.....		54,707	54,707	54,703	54,704		100		100		54,707			0	1,336		11/18/2028	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....		09/18/2018	MBS Paydown.....		102,083	102,083	99,815	100,179		348		348		102,083			0	2,290		10/18/2029	1FE.....
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36.....		09/26/2018	MBS Paydown.....		24,979	24,979	24,979	24,884		35		35		24,979			0	925		01/26/2036	1FM.....
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35.....		09/26/2018	MBS Paydown.....		58,267	58,267	58,267	58,058		76		76		58,267			0	2,102		10/26/2035	1FM.....
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....		09/26/2018	Pass-Through Loss.....			5,112	3,147					0					0			10/26/2035	1FM.....
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35.....		09/26/2018	MBS Paydown.....		8,661	8,661	8,661	8,630		10		10		8,661			0	343		11/26/2035	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		09/26/2018	Pass-Through Loss.....			5	1					0					0			11/26/2035	1FM.....
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35.....		09/26/2018	MBS Paydown.....		36,660	36,660	36,660	36,528		61		61		36,660			0	1,443		09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....		09/26/2018	Pass-Through Loss.....			8,581	4,212			(5)		(5)					0			09/26/2035	1FM.....
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35.....		09/26/2018	MBS Paydown.....		117,227	117,227	83,947	100,578		25,440		25,440		117,227			0	4,383		10/26/2035	1FM.....
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36.....		09/26/2018	MBS Paydown.....		24,224	24,224	24,224	24,140		50		50		24,224			0	983		01/26/2036	1FM.....
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35.....		07/26/2018	MBS Paydown.....		11,451	11,451	11,451	11,451				0		11,451			0	334		04/26/2035	1FM.....
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35.....		09/26/2018	MBS Paydown.....		27,881	27,881	22,403	27,612		270		270		27,881			0	898		04/26/2035	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		09/26/2018	MBS Paydown.....		6,573	6,573	4,424	4,511		334		334		6,573			0	250		09/26/2037	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		09/26/2018	Pass-Through Loss.....			48	32					0					0			09/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		09/26/2018	MBS Paydown.....		2,489	2,489	2,489	2,477		14		14		2,489			0	89		07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		09/26/2018	Pass-Through Loss.....			815				(8)		(8)		(2)		2	2			07/26/2037	1FM.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....		09/26/2018	MBS Paydown.....		19,711	19,711	19,711	19,637		23		23		19,711			0	765		11/26/2035	1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....		09/26/2018	Pass-Through Loss.....			484	271			0		0		(9)		9	9			11/26/2035	1FM.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....		07/26/2018	MBS Paydown.....		2,736	2,736	2,736	2,726		4		4		2,736			0	88		09/26/2035	1FM.....
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....		09/26/2018	Pass-Through Loss.....			13,863	7,668			114		114					0			09/26/2035	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		09/26/2018	MBS Paydown.....		6,020	6,020	912	1,695		(458)		(458)		6,020			0	244		12/26/2036	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		09/26/2018	Pass-Through Loss.....			2,007						0					0			12/26/2036	1FM.....

QE05.2

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35.....		09/26/2018	MBS Paydown.....		45,663	45,663	45,663	45,663				0		45,663		0	0	1,725	08/26/2035	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....		09/26/2018	MBS Paydown.....		12,689	12,689	12,689	12,651		15		15		12,689		0	0	486	02/26/2035	1FM.....
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....		09/26/2018	MBS Paydown.....		11,217	11,217	11,217	11,188		(2)		(2)		11,217		0	0	443	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		09/26/2018	Pass-Through Loss.....			1,480	1,457			3		3				0	0		01/26/2036	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....		09/26/2018	MBS Paydown.....		10,009	10,009	10,009	10,009				0		10,009		0	0	401	06/26/2037	1FM.....
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....		09/26/2018	Pass-Through Loss.....			1,701	1,383			(4)		(4)				0	0		06/26/2037	1FM.....
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37.....		09/26/2018	MBS Paydown.....		46,390	46,390	46,179	29,843		3,247		3,247		46,390		0	0	852	04/26/2037	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....		09/26/2018	MBS Paydown.....		7,468	7,468	7,469	7,181		(202)		(202)		7,468		0	0	276	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....		09/26/2018	Pass-Through Loss.....			1,136	1,132			0		0				0	0		02/26/2036	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....		09/26/2018	MBS Paydown.....		36,536	36,536	36,536	35,185		857		857		36,536		0	0	309	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....		09/26/2018	MBS Paydown.....		39,131	39,131	39,131	39,131				0		39,131		0	0	1,038	03/26/2037	1FM.....
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36.....		09/26/2018	MBS Paydown.....		86,876	86,876	86,876	86,612		4		4		86,876		0	0	3,088	03/26/2037	1FM.....
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35.....		09/26/2018	MBS Paydown.....		229,266	229,266	229,266	229,266				0		229,266		0	0	8,331	08/26/2035	1FM.....
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....		09/26/2018	MBS Paydown.....		26,890	26,890	20,499	21,285		(17,448)		(17,448)		26,890		0	0	700	06/26/2036	1FM.....
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3.0 3/25/2043.....		09/25/2018	MBS Paydown.....		43,174	43,174	40,368	40,634		77		77		43,174		0	0	834	03/25/2043	1FM.....
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....		09/25/2018	MBS Paydown.....		28,257	28,257	26,403	26,562		(253)		(253)		28,257		0	0	588	04/25/2043	1FM.....
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....		09/25/2018	MBS Paydown.....		30,101	30,101	29,010	29,045		(1,805)		(1,805)		30,101		0	0	731	08/25/2043	1FM.....
126650 AW 0	CVS CAREMARK 5.298 01/11/27.....		09/10/2018	Sinking Fund Redemption.....		20,586	20,586	20,586	20,586				0		20,586		0	0	727	01/11/2027	2FE.....
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36.....		09/20/2018	MBS Paydown.....		21,687	21,687	18,932	18,645		94		94		21,687		0	0	524	02/20/2036	1FM.....
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36.....		09/20/2018	Pass-Through Loss.....			(181)						0		(207)		207	207		02/20/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		09/25/2018	MBS Paydown.....		24,663	24,663	23,621	16,480		957		957		24,663		0	0	746	05/25/2036	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....		09/25/2018	MBS Paydown.....		31,262	31,262	27,578	26,663		(216)		(216)		31,262		0	0	1,137	04/25/2035	1FM.....
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....		09/25/2018	Pass-Through Loss.....			1,253						0				0	0		04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		09/25/2018	MBS Paydown.....		27,162	27,162	24,692	23,287		(388)		(388)		27,162		0	0	942	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		09/25/2018	Pass-Through Loss.....			2,080						0				0	0		04/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		09/25/2018	MBS Paydown.....		17,161	17,161	15,653	13,416		(744)		(744)		17,161		0	0	639	05/25/2035	1FM.....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		09/25/2018	Pass-Through Loss.....			3,176	1,489					0				0	0		05/25/2035	1FM.....
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36.....		09/20/2018	MBS Paydown.....		153,809	153,809	134,722	133,132		9,623		9,623		153,809		0	0	3,764	04/20/2036	1FM.....
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36.....		09/20/2018	MBS Paydown.....		31,643	31,643	28,606	28,298		1,879		1,879		31,643		0	0	718	04/20/2036	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		09/25/2018	MBS Paydown.....		1,106	1,106	1,097	1,099		0		0		1,106		0	0	42	02/25/2033	1FM.....
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034.....		09/20/2018	MBS Paydown.....		2,645	2,645	2,649	2,651		86		86		2,645		0	0	65	09/20/2034	1FM.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		09/25/2018	MBS Paydown.....		39,658	39,658	37,007	33,774		182		182		39,658		0	0	1,346	08/25/2035	1FM.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		09/25/2018	Pass-Through Loss.....			6,128	5,719					0				0	0		08/25/2035	1FM.....
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047.....		08/20/2018	MBS Paydown.....		15,000	15,000	14,884	14,893		14		14		15,000		0	0	731	08/20/2047	2AM.....
141781 G# 5	CARGILL INC 7.28 06-30-23.....		07/01/2018	Prior Period Adjustment.....		105,263	105,263	123,269	112,038		(1,084)		(1,084)		105,263		0	0	3,832	06/30/2023	1.....
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023.....		09/25/2018	Cash Tender.....		1,488,581	1,464,000	1,473,932	1,469,510		(733)		(733)		1,468,777		(4,777)	(4,777)	69,636	02/01/2023	2FE.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....		09/25/2018	MBS Paydown.....		45,507	45,507	35,126	40,423		5,171		5,171		45,507		0	0	650	01/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....		09/25/2018	MBS Paydown.....		78,989	78,989	65,076	77,741		2,310		2,310		78,989		0	0	1,085	02/25/2036	1FM.....
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046.....		09/15/2018	MBS Paydown.....		7,499	7,499	7,496	7,497		0		0		7,499		0	0	229	02/15/2046	1FE.....
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32.....		09/25/2018	MBS Paydown.....		54,977	54,977	54,974	54,845		(38)		(38)		54,977		0	0	2,107	06/25/2032	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		09/25/2018	MBS Paydown.....		5,369	5,369	4,588	4,304		(258)		(258)		5,369		0	0	127	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		09/25/2018	Pass-Through Loss.....			720						0				0	0		01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		09/25/2018	MBS Paydown.....		1,086	1,086	948	901		894		894		1,086		0	0	43	11/25/2036	3FM.....

QE05.3

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36.....		09/25/2018.	MBS Paydown.....		52,866	52,866	38,996	38,419		7,402		7,402		52,866			.0	1,251	09/25/2036.	1FM.....
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36.....		09/25/2018.	Pass-Through Loss.....			4,027	2,971					0		(1)		1	.1		09/25/2036.	1FM.....
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043.....		09/20/2018.	MBS Paydown.....		55,316	55,316	55,316			.0		0		55,316			.0	432	03/20/2043.	1FE.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		09/25/2018.	MBS Paydown.....		17,740	17,740	16,055	15,909		(479)		(479)		17,740			.0	400	03/25/2034.	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		08/25/2018.	MBS Paydown.....		28,771	28,771	24,886	28,771				0		28,771			.0	931	09/25/2036.	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		09/25/2018.	MBS Paydown.....		23,802	23,802	22,890	22,925		372		372		23,802			.0	809	06/25/2037.	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....		09/25/2018.	MBS Paydown.....		41,073	41,073	41,073	40,872		54		54		41,073			.0	1,654	04/25/2037.	1FM.....
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35.....		09/25/2018.	MBS Paydown.....		31,608	31,608	7,151	12,530		14,831		14,831		31,608			.0	856	11/25/2035.	1FM.....
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE.....		09/25/2018.	Pass-Through Loss.....				(8)					0		(7)		7	.7		11/25/2035.	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....		09/25/2018.	MBS Paydown.....		57,288	57,288	56,428	56,812		208		208		57,288			.0	2,337	05/25/2037.	1FM.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040.....		09/25/2018.	MBS Paydown.....		87,880	87,880	87,856	87,857		16		16		87,880			.0	1,581	10/25/2040.	1FE.....
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023.....		09/15/2018.	MBS Paydown.....		178,475	178,475	178,470	178,471		5		5		178,475			.0	2,880	09/15/2023.	1FE.....
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033.....		08/31/2018.	Sinking Fund Redemption.....		49,118	49,118	49,118	49,118				0		49,118			.0	2,948	02/28/2033.	2FE.....
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		09/25/2018.	MBS Paydown.....		14,583	14,583	14,680	14,602		(53)		(53)		14,583			.0	507	06/25/2033.	1FM.....
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034.....		09/25/2018.	MBS Paydown.....		6,736	6,736	5,355	5,455		(682)		(682)		6,736			.0	138	10/25/2034.	1FM.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....	C	09/18/2018.	MBS Paydown.....		25,000	25,000	25,000	25,000				0		25,000			.0	513	04/18/2028.	1FE.....
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....		09/25/2018.	MBS Paydown.....		78,645	78,645	70,621	70,180		(1,858)		(1,858)		78,645			.0	1,063	02/25/2043.	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....		08/25/2018.	Pass-Through Loss.....			(134)	229					0		200		(200)	(200)		12/25/2046.	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....		09/25/2018.	MBS Paydown.....		52,529	52,529	39,895	34,533		20,129		20,129		52,529			.0	692	12/25/2046.	1FM.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....		08/20/2018.	MBS Paydown.....		7,500	7,500	7,500	7,500				0		7,500			.0	224	02/20/2045.	2AM.....
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47.....		08/20/2018.	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			.0	150	11/20/2047.	2AM.....
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47.....		08/20/2018.	MBS Paydown.....		10,000	10,000	10,000	10,000				0		10,000			.0	332	11/20/2047.	2AM.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040.....		09/25/2018.	MBS Paydown.....		49,636	49,636	49,620	49,622		8		8		49,636			.0	935	06/25/2040.	1FE.....
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....		09/15/2018.	MBS Paydown.....		3,352	3,352	3,352	3,352				0		3,352			.0	82	08/15/2030.	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		09/25/2018.	MBS Paydown.....		142,364	142,364	130,327	129,962		6,146		6,146		142,364			.0	1,853	02/25/2037.	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		09/25/2018.	Pass-Through Loss.....			2,794						0					.0		02/25/2037.	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		09/25/2018.	MBS Paydown.....		11,858	11,858	10,168	11,280		654		654		11,858			.0	173	03/25/2020.	1FM.....
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45.....		07/25/2018.	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			.0	168	10/25/2045.	2AM.....
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47.....		07/25/2018.	MBS Paydown.....		7,500	7,500	7,500	7,500				0		7,500			.0	232	07/25/2047.	2AM.....
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027.....		07/15/2018.	MBS Paydown.....		69,073	69,073	69,072	69,072		0		0		69,073			.0	2,061	04/15/2027.	2AM.....
28851Q AA 1	ECLD 2017-1A A CLO SSNR FLT 07/15/27.....		08/28/2018.	Distribution.....		2,000,000	2,000,000	2,000,000	1,999,643		127		127		1,999,770		230	230	68,123	07/15/2027.	1FE.....
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....		08/11/2018.	Sinking Fund Redemption.....		45,098	45,098	45,098	45,098				0		45,098			.0	2,349	02/11/2030.	1FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036.....		09/25/2018.	MBS Paydown.....		47,776	47,776	42,670	43,799		(364)		(364)		47,776			.0	640	10/25/2036.	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....		08/25/2018.	Pass-Through Loss.....			(13)						0		(13)		13	13		11/25/2035.	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....		09/25/2018.	MBS Paydown.....		50,777	50,777	48,348	44,045		(494)		(494)		50,777			.0	1,396	11/25/2035.	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....		09/25/2018.	MBS Paydown.....		3,194	3,194	3,148	2,901		(719)		(719)		3,194			.0	75	11/25/2035.	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		09/25/2018.	MBS Paydown.....		1,279	1,279	1,000	153		(193)		(193)		1,279			.0	53	02/25/2037.	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37.....		09/25/2018.	Pass-Through Loss.....			933						0					.0		02/25/2037.	1FM.....
33830J AA 3	GUY 2017-1A A2 ABS SNR 4.60 07/25/2047.....		07/25/2018.	MBS Paydown.....		2,500	2,500	2,500	2,500				0		2,500			.0	86	07/25/2047.	2AM.....
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033.....		09/15/2018.	MBS Paydown.....		168,786	168,786	168,762	168,762		10		10		168,786			.0	3,739	07/15/2033.	1FE.....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033.....		09/25/2018.	MBS Paydown.....		19,784	19,784	19,574	19,784				0		19,784			.0	663	04/25/2033.	1FM.....
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044.....		09/10/2018.	MBS Paydown.....		53,681	53,681	54,216	53,835		102		102		53,681			.0	1,362	08/10/2044.	1FM.....
3622E8 AB 1	GSA 2006-15 AF2 SEQ 5.6788 09/25/2036.....		09/25/2018.	MBS Paydown.....		16,552	16,552	10,428	6,425		(24)		(24)		16,552			.0	296	09/25/2036.	1FM.....

QE05.4

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362341	4A 4		09/25/2018	MBS Paydown		18,493	18,493	17,695	17,804		(27)		(27)		18,493			0	459	01/25/2036	1FM
362341	4A 4		09/25/2018	Pass-Through Loss			1,881	1,799					0		1,760		(1,760)	(1,760)		01/25/2036	1FM
36242D	FS 7		09/25/2018	MBS Paydown		54,407	54,407	54,695	54,727		(56)		(56)		54,407			0	1,401	09/25/2034	1FM
36242D	PG 2		08/25/2018	MBS Paydown		6,700	6,700	6,590	6,553		(353)		(353)		6,700			0	162	12/25/2034	1FM
36248F	AG 7		09/10/2018	MBS Paydown		28,774	28,774	29,334	28,956		(39)		(39)		28,774			0	908	03/10/2044	1FM
36298G	AA 7		09/09/2018	Sinking Fund Redemption		17,701	17,701	18,102	17,958		(19)		(19)		17,701			0	758	10/09/2029	2FE
393647	AC 6		08/01/2018	MBS Paydown		448,369	448,369	439,682	447,818		550		550		448,369			0	12,195	11/01/2021	1FE
39678W	AA 6		09/25/2018	MBS Paydown		6,864	6,864	6,830	6,910		(1)		(1)		6,864			0	215	09/25/2034	1FM
40066N	AA 4	C	09/15/2018	Sinking Fund Redemption		90,382	90,382	90,767	90,521		(59)		(59)		90,382			0	4,099	12/15/2020	3FE
40066N	AA 4	C	09/28/2018	RW PRESSPRICH		918,570	904,995	908,848	906,392		(633)		(633)		906,062		12,509	12,509	41,543	12/15/2020	3FE
40423X	AB 8		09/25/2018	MBS Paydown		267,397	267,397	267,394			1		1		267,397			0	4,904	01/25/2023	1FE
40423X	AC 6		09/25/2018	MBS Paydown		53,479	53,479	53,479					0		53,479			0	1,102	01/25/2023	1FE
40432B	AA 7		09/25/2018	MBS Paydown		32,042	32,042	30,315	33,341		(634)		(634)		32,042			0	1,190	09/25/2037	4FM
40442L	AB 1		09/24/2018	MBS Paydown		75,732	75,732	75,731	75,731		(0)		(0)		75,732			0	1,481	06/24/2049	1FE
40443A	AB 4		09/19/2018	MBS Paydown		2,073,134	2,073,134	2,072,512	2,072,956		190		190		2,073,134			0	53,688	03/19/2037	1FE
42770Q	AA 0		09/20/2018	MBS Paydown		74,352	74,352	74,301	74,292		34		34		74,352			0	2,967	09/21/2040	1FE
42770R	AA 8		09/20/2018	MBS Paydown		83,617	83,617	83,617	83,617				0		83,617			0	3,972	09/20/2038	1FE
437303	AA 8		09/17/2018	MBS Paydown		44,911	44,911	44,566	44,653		242		242		44,911			0	796	10/17/2033	1FE
44329H	AG 9		09/15/2018	Sinking Fund Redemption		151,128	151,128	146,184	149,394		414		414		151,128			0	7,587	03/15/2023	1FE
45112A	AA 5		07/25/2018	MBS Paydown		12,198	12,198	12,198	12,198		(0)		(0)		12,198			0	387	01/25/2043	4AM
45254N	MZ 7		09/25/2018	MBS Paydown		21,417	21,417	17,990	19,006		(44)		(44)		21,417			0	371	04/25/2035	1FM
45254N	NT 0		09/25/2018	MBS Paydown		10,894	10,894	5,428	894		3,948		3,948		10,894			0	216	08/25/2035	1FM
45254N	NT 0		09/25/2018	Pass-Through Loss			13,677	6,815					0					0		08/25/2035	1FM
46185J	AA 6		07/17/2018	MBS Paydown		943	943	943			1		1		943			0	11	03/17/2037	1FE
46616M	AA 8		09/15/2018	MBS Paydown		17,040	17,040	17,036	16,960		12		12		17,040			0	432	12/15/2048	1FE
46616P	AA 1		09/15/2018	MBS Paydown		33,560	33,560	33,551	33,549				1		33,560			0	1,069	10/15/2056	1FE
46617A	AA 3		09/15/2018	MBS Paydown		38,420	38,420	38,035	38,059		39		39		38,420			0	859	09/15/2065	1FE
46617F	AA 2		09/15/2018	MBS Paydown		16,108	16,108	16,097	16,098		1		1		16,108			0	354	04/15/2067	1FE
46617J	AA 4		09/15/2018	MBS Paydown		24,481	24,481	24,475	24,480		2		2		24,481			0	689	03/15/2062	1FE
46617L	AA 9		09/15/2018	MBS Paydown		24,936	24,936	24,916	24,916		5		5		24,936			0	667	01/17/2073	1FE
46617T	AA 2		09/15/2018	MBS Paydown		18,287	18,287	18,277	18,278		1		1		18,287			0	477	03/15/2063	1FE
46618A	AA 2		09/15/2018	MBS Paydown		35,231	35,231	34,948	21,130		22		22		35,231			0	794	01/17/2073	1FE
46618H	AA 7		09/15/2018	MBS Paydown		47,690	47,690	47,806	47,806		(16)		(16)		47,690			0	1,097	06/15/2077	1FE
46618L	AA 8		09/15/2018	MBS Paydown		85,577	85,577	84,815	84,859		127		127		85,577			0	1,842	09/15/2072	1FE
46619R	AA 4		09/15/2018	MBS Paydown		19,273	19,273	19,311	19,307		(5)		(5)		19,273			0	505	03/15/2058	1FE
46620J	AA 9		09/15/2018	MBS Paydown		6,540	6,540	6,535	6,535		0		0		6,540			0	179	08/16/2060	1FE
466247	RP 0		09/25/2018	MBS Paydown		7,156	7,156	6,351	6,410		(137)		(137)		7,156			0	185	07/25/2035	1FM
46627M	AD 9		09/25/2018	MBS Paydown		14,568	14,568	14,007	9,648		(3,289)		(3,289)		14,568			0	580	12/25/2035	1FM
46627M	AD 9		09/25/2018	Pass-Through Loss			600	584					0		(14)		14	14		12/25/2035	1FM
46627M	CY 1		09/25/2018	MBS Paydown		55,227	55,227	46,929	46,764		(5,535)		(5,535)		55,227			0	1,334	03/25/2036	1FM
46627M	EC 7		08/25/2018	Pass-Through Loss			(28)	3			1,517		1,517		(36)		36	36		03/25/2036	1FM
46627M	EC 7		09/25/2018	MBS Paydown		19,606	19,606	18,282	14,295		542		542		19,606			0	818	03/25/2036	1FM
46628L	AB 4		08/25/2018	Pass-Through Loss			823	657					0				0	0		06/25/2036	1FM

QE05.5

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46628L	AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	09/25/2018	MBS Paydown		9,205	9,205	7,352	5,189		(134)		(134)		9,205			0	247	06/25/2036	1FM
46628V	AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	09/25/2018	Pass-Through Loss			27,845				144		144					0		08/25/2036	1FM
46629H	AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	09/25/2018	MBS Paydown		31,207	31,207	24,732	27,762		2,697		2,697		31,207			0	483	07/25/2036	1FM
46630J	AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049	09/15/2018	MBS Paydown		24,663	24,663	24,231	24,367		270		270		24,663			0	794	01/15/2049	1FM
46630P	AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	09/25/2018	MBS Paydown		1,125	1,125	1,078	812		134		134		1,125			0	26	04/25/2037	1FM
46632T	AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	09/27/2018	MBS Paydown		73,109	73,109	57,847	61,717		10,005		10,005		73,109			0	1,585	07/27/2037	1FM
46633A	AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	09/26/2018	MBS Paydown		52,617	52,617	40,317	43,434		5,870		5,870		52,617			0	1,294	03/26/2037	1FM
46633A	AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	09/26/2018	MBS Paydown		174,820	174,820	135,595	174,820				0		174,820			0	6,067	11/26/2036	1FM
46634D	AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	09/26/2018	MBS Paydown		107,284	107,284	107,284	107,284				0		107,284			0	4,043	04/26/2037	1FM
46634D	AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37	09/26/2018	Pass-Through Loss			17,327				(32,870)		(32,870)					0		04/26/2037	1FM
46635B	AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039	09/26/2018	MBS Paydown		60,742	60,742	42,717	49,514		(3,958)		(3,958)		60,742			0	2,135	03/26/2039	1FM
46635T	CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46	09/15/2018	MBS Paydown		13,540	13,540	13,242	13,414		100		100		13,540			0	439	02/15/2046	1FM
46636V	AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046	09/15/2018	MBS Paydown		83,129	83,129	83,960	83,386		(378)		(378)		83,129			0	2,343	08/15/2046	1FM
46637D	AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	09/26/2018	MBS Paydown		130,938	130,938	121,608	127,145		2,362		2,362		130,938			0	3,081	06/26/2035	1FM
472320	AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	08/25/2018	MBS Paydown		18,802	18,802	17,334	14,016		(9,743)		(9,743)		18,802			0	861	06/25/2047	1FM
472321	AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	09/26/2018	MBS Paydown		17,962	17,962	15,524	17,323		117		117		17,962			0	444	01/25/2037	1FM
472321	AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37	09/26/2018	Pass-Through Loss			2,480	698			(12)		(12)		(4)		4	4		01/25/2037	1FM
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	09/26/2018	MBS Paydown		57,382	57,382	45,378	53,328		41		41		57,382			0	1,290	01/25/2039	1FM
472321	AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39	09/26/2018	Pass-Through Loss			965	437			15		15		(48)		48	48		01/25/2039	1FM
47232D	AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36	09/26/2018	MBS Paydown		13,245	13,245	13,245	13,140		35		35		13,245			0	556	09/26/2036	1FM
47232D	AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	09/26/2018	Pass-Through Loss			3,974	1,072			1		1					0		09/26/2036	1FM
47232D	AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47	09/26/2018	MBS Paydown		86,267	86,267	86,267	85,329		782		782		86,267			0	1,956	01/26/2047	1FM
47232D	AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	09/26/2018	MBS Paydown		11,012	11,012	10,441	10,735		(215)		(215)		11,012			0	347	09/26/2036	1FM
47232D	AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	09/26/2018	Pass-Through Loss			3,146	1,424			8		8		(33)		33	33		09/26/2036	1FM
47232D	AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36	09/26/2018	MBS Paydown		22,534	22,534	22,924	22,358		76		76		22,534			0	664	01/26/2036	1FM
47232D	BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	09/26/2018	MBS Paydown		21,692	21,692	21,692	19,032		1,668		1,668		21,692			0	310	09/26/2036	1FM
47232D	BK 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	09/26/2018	Pass-Through Loss			6,466	733			0		0					0		09/26/2036	1FM
47232D	BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37	09/26/2018	MBS Paydown		94,945	94,945	93,054	94,379		247		247		94,945			0	4,141	07/26/2037	1FM
47232D	BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	09/26/2018	Pass-Through Loss			30,682	18,651			(502)		(502)					0		07/26/2037	1FM
47232D	CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36	09/21/2018	MBS Paydown		30,890	30,890	30,890	25,297		5,236		5,236		30,890			0	703	05/21/2036	1FM
47232D	CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47	09/26/2018	MBS Paydown		18,630	18,630	18,630	18,612		1		1		18,630			0	460	04/26/2047	1FM
47232D	CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	09/26/2018	Pass-Through Loss			12,195	6,884			(16)		(16)		3,006		(3,006)	(3,006)		04/26/2047	1FM
47232D	CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	09/26/2018	MBS Paydown		12,534	12,534	12,289	12,176		90		90		12,534			0	504	06/26/2037	1FM
47232D	DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37	09/26/2018	MBS Paydown		30,256	30,256	11,198	25,674		3,969		3,969		30,256			0	1,185	08/26/2037	1FM
47232D	DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	09/26/2018	Pass-Through Loss			(5)				(0)		(0)					0		08/26/2037	1FM
47232D	DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	09/26/2018	MBS Paydown		23,533	23,533	23,533	23,459		117		117		23,533			0	1,102	08/26/2037	1FM
47232D	DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	09/26/2018	Pass-Through Loss			4,378				0		0					0		08/26/2037	1FM
47232D	DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	09/26/2018	MBS Paydown		77,024	77,024	47,141	66,908		5,096		5,096		77,024			0	1,853	09/26/2035	1FM
47232D	DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	09/26/2018	Pass-Through Loss			1,201				17		17					0		09/26/2035	1FM
47232D	DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37	09/26/2018	MBS Paydown		17,247	17,247	4,024	6,719		10,354		10,354		17,247			0	479	04/26/2037	1FM
47232D	EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	09/26/2018	Pass-Through Loss			2,574				(4)		(4)					0		04/26/2037	1FM
47232D	FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	09/26/2018	MBS Paydown		27,611	27,611	27,611	19,188		1,038		1,038		27,611			0	546	12/26/2036	1FM
47232D	FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	09/26/2018	MBS Paydown		13,527	13,527	2,635	12,491		216		216		13,527			0	308	06/26/2037	1FM

QE05.6

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232Q	AA 1		09/26/2018	MBS Paydown		25,266	25,266	24,555	23,133		(1,393)		(1,393)		25,266			.0	.867	11/26/2037	1FM
47232V	AA 0		09/26/2018	MBS Paydown		7,879	7,879	7,879	7,789		33		33		7,879			.0	.314	02/26/2037	1FM
47232V	AD 4		09/26/2018	Pass-Through Loss			2,270	624					0					.0		02/26/2037	1FM
47232V	AF 9		09/26/2018	MBS Paydown		27,579	27,579	27,579	27,282		110		110		27,579			.0	1,041	02/26/2037	1FM
47232V	AJ 1		09/26/2018	Pass-Through Loss			7,944	7,944			(58)		(58)					.0		02/26/2037	1FM
47232V	BY 7		09/26/2018	MBS Paydown		12,682	12,682	3,093	11,509		(460)		(460)		12,682			.0	.272	11/26/2037	1FM
47232V	BY 7		09/26/2018	Pass-Through Loss				96					0		.275		(275)	(275)		11/26/2037	1FM
47232V	CB 6		09/26/2018	MBS Paydown		6,512	6,512	6,512	6,486		4		4		6,512			.0	.261	07/26/2036	1FM
47232V	CD 2		09/26/2018	Pass-Through Loss			692	535			(0)		(0)					.0		07/26/2036	1FM
47232V	CG 5		09/26/2018	MBS Paydown		10,382	10,382	10,382	10,281		20		20		10,382			.0	.248	04/26/2037	1FM
47232V	CM 2		09/26/2018	MBS Paydown		23,864	23,864	23,864	23,795		29		29		23,864			.0	.896	11/26/2035	1FM
47232V	CP 5		09/26/2018	Pass-Through Loss				6,340			(10)		(10)					.0		11/26/2035	1FM
47232V	CR 1		09/26/2018	MBS Paydown		13,285	13,285	13,285	13,200		22		22		13,285			.0	.550	05/26/2036	1FM
47232V	CU 4		09/26/2018	Pass-Through Loss			374	210			(2)		(2)					.0		05/26/2036	1FM
47232V	DC 3		09/26/2018	MBS Paydown		35,135	35,135	35,135	35,075		3		3		35,135			.0	1,182	09/26/2035	1FM
47232V	DE 9		09/26/2018	Pass-Through Loss			1,640	1,207			(3)		(3)					.0		09/26/2035	1FM
47232V	DP 4		09/26/2018	MBS Paydown		5,699	5,699	5,699	5,306						5,699			.0	.217	02/26/2036	1FM
47232V	DQ 2		08/26/2018	Pass-Through Loss			(907)						0					.0		02/26/2036	1FM
47232V	DR 0		09/26/2018	MBS Paydown		11,225	11,225	11,225	10,935		18		18		11,225			.0	.437	04/26/2036	1FM
47232V	DU 3		09/26/2018	Pass-Through Loss			3,117	860			(3)		(3)					.0		04/26/2036	1FM
47232V	DY 7		09/26/2018	MBS Paydown		6,415	6,415	5,392	4,625		(557)		(557)		6,415			.0	.259	07/26/2036	1FM
47232V	DX 5		09/26/2018	Pass-Through Loss				846			(12)		(12)		(30)		30	.0		07/26/2036	1FM
47232V	DZ 2		09/26/2018	MBS Paydown		14,521	14,521	14,521	14,303		9		9		14,521			.0	.578	03/26/2036	1FM
47232V	EB 4		09/26/2018	Pass-Through Loss			1	0					0					.0		03/26/2036	1FM
47232V	ED 0		09/26/2018	MBS Paydown		6,720	6,720	6,774	6,702		5		5		6,720			.0	.258	03/26/2037	1FM
47232V	EH 1		09/26/2018	Pass-Through Loss			4,031	4,056			(116)		(116)					.0		03/26/2037	1FM
47232V	EK 4		09/26/2018	MBS Paydown		19,007	19,007	19,294	18,947		17		17		19,007			.0	.727	04/26/2037	1FM
47232V	EN 8		09/26/2018	Pass-Through Loss			4,275	4,339			(24)		(24)					.0		04/26/2037	1FM
47232V	ET 5		09/26/2018	MBS Paydown		19,491	19,491	19,491	19,419		75		75		19,491			.0	.732	01/26/2036	1FM
47232V	EV 0		09/26/2018	Pass-Through Loss			(3,294)	1,545			2		2		(3,150)		3,150	3,150		01/26/2036	1FM
47232V	EY 4		09/26/2018	MBS Paydown		12,803	12,803	12,803	12,756		20		20		12,803			.0	.475	02/26/2036	1FM
47232V	FA 5		09/26/2018	Pass-Through Loss			2,462	2,462			(1)		(1)					.0		02/26/2036	1FM
47232V	FV 9		09/26/2018	MBS Paydown		46,158	46,158	35,520	34,054		4,971		4,971		46,158			.0	.630	01/26/2047	1FM
47232V	GJ 5		09/26/2018	MBS Paydown		24,385	24,385	24,385	22,030		(2,473)		(2,473)		24,385			.0	1,088	03/26/2036	1FM
47232V	GM 8		09/26/2018	Pass-Through Loss			6,940	1,630			(21)		(21)					.0		03/26/2036	1FM
47232V	GR 7		08/01/2018	Prior Period Adjustment		(6,981)							0				(6,981)	(6,981)		01/26/2047	1FM
47232V	GR 7		08/26/2018	Pass-Through Loss			(575)						0		(10)		10	.0		01/26/2047	1FM
47232V	GR 7		09/26/2018	Pass-Through Loss			7,256	494	95		7,127		7,127		7,256		(7,256)	(7,256)	.115	01/26/2047	1FM
47233D	AA 9		09/26/2018	MBS Paydown		101,341	101,341	95,260	101,341				0		101,341			.0	4,057	09/26/2036	1FM
47421M	AE 3		09/27/2018	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			.0	33,887	07/20/2027	1Z
47760Q	AA 1		07/30/2018	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			.0	.68	07/30/2047	2AM
47760Q	AB 1		07/30/2018	MBS Paydown		2,000	2,000	2,000	2,000				0		2,000			.0	.73	07/30/2047	2AM
48244X	AA 0		09/15/2018	MBS Paydown		126,874	126,874	126,870	126,870		3		3		126,874			.0	3,643	12/15/2042	1FE
502413	AY 3		07/06/2018	Make Whole Call		2,060,960	2,000,000	1,992,840	1,998,449		1,551		1,551		2,000,000			.0	136,360	10/15/2019	2FE

QE05.7

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
50543L AA 0	LAFI 2016-1A A1 ABS SSNR 4.3 01/15/2042		09/15/2018	MBS Paydown		31,250	31,250	30,644	30,714		63		63		31,250			0	896	01/15/2042	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		07/20/2018	Distribution		1,007,510	1,007,510	994,916	1,001,602		1,080		1,080		1,002,236		5,273	5,273	62,466	10/01/2022	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		09/25/2018	MBS Paydown		31,853	31,853	30,137	27,196		1,391		1,391		31,853			0	1,251	11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		09/25/2018	Pass-Through Loss				(13,511)					0	(300)		300	300	0		11/25/2035	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		09/25/2018	MBS Paydown		93,022	93,022	79,331	80,147		2,624		2,624		93,022			0	1,345	02/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2018	Pass-Through Loss				3,550	2,327				0		2,509		(2,509)	(2,509)		01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2018	MBS Paydown		13,412	13,412	8,663	9,228		874		874		13,412			0	359	01/25/2037	1FM
532621 AS 8	LROCK 2014-2A B2R CLO MEZ 3.6472 04/26		07/18/2018	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	54,708	04/18/2026	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2018	MBS Paydown		51,203	51,203	49,611	49,865		243		243		51,203			0	1,017	01/15/2045	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		08/15/2018	MBS Paydown		129,846	129,846	129,846	129,852		3		3		129,846			0	3,462	08/15/2028	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		08/15/2018	MBS Paydown		64,930	64,930	64,930	64,930				0		64,930			0	2,224	08/15/2028	2AM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		09/25/2018	MBS Paydown		6,302	6,302	6,169	5,421		1,030		1,030		6,302			0	238	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		09/25/2018	MBS Paydown		106,768	106,768	96,558	100,349		1,074		1,074		106,768			0	1,623	09/25/2037	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2018	MBS Paydown		40,323	40,323	34,816	31,148		706		706		40,323			0	1,033	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2018	Pass-Through Loss				1,292					0					0		12/25/2035	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2018	Sinking Fund Redemption		35,995	35,995	35,995	35,995				0		35,995			0	2,160	03/15/2025	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2018	Sinking Fund Redemption		51,766	51,766	51,766	51,766				0		51,766			0	2,718	03/15/2025	2FE
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2018	MBS Paydown		22,144	22,144	15,002	10,377		333		333		22,144			0	345	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2018	MBS Paydown		71,757	71,757	65,366	63,255		893		893		71,757			0	1,300	07/25/2047	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2018	MBS Paydown		120,021	120,021	124,645	118,004		(3,042)		(3,042)		120,021			0	4,556	04/26/2036	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		09/26/2018	MBS Paydown		122,467	122,467	109,761	120,098		3,020		3,020		122,467			0	2,964	07/26/2035	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		09/26/2018	MBS Paydown		23,433	23,433	21,559	22,787		570		570		23,433			0	1,119	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/26/2018	Pass-Through Loss				13,559	5,620		(2,778)		(2,778)					0		10/26/2037	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		09/25/2018	MBS Paydown		15,408	15,408	8,475	10,140		3,511		3,511		15,408			0	256	05/25/2035	1FM
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024		07/20/2018	MBS Paydown		1,000,000	1,000,000	999,000	999,651		349		349		1,000,000			0	27,090	01/20/2024	1FE
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024		07/20/2018	MBS Paydown		2,000,000	2,000,000	1,912,500	1,936,154		63,846		63,846		2,000,000			0	53,353	07/22/2024	1Z
62942K AA 4	NRPM 2013-1 A1 SEQ SNR 3.25 07/25/2043		09/25/2018	MBS Paydown		41,527	41,527	39,658	39,846		(996)		(996)		41,527			0	867	07/25/2043	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		09/25/2018	MBS Paydown		2,439	2,439	2,250	1,257		(45)		(45)		2,439			0	41	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2018	MBS Paydown		10,249	10,249	6,816	4,433		(78)		(78)		10,249			0	180	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2018	MBS Paydown		5,125	5,125	3,408	2,223		(44)		(44)		5,125			0	90	10/25/2036	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		09/25/2018	MBS Paydown		29,487	29,487	29,480			1		1		29,487			0	289	05/25/2023	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		09/25/2018	MBS Paydown		58,973	58,973	58,968			1		1		58,973			0	626	05/25/2023	1FE
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		07/01/2018	Sinking Fund Redemption		161,000	161,000	161,430	161,347		(347)		(347)		161,000			0	8,394	07/01/2032	1FE
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		09/25/2018	MBS Paydown		40,505	40,505	31,661	38,635		1,676		1,676		40,505			0	567	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2018	MBS Paydown		8,708	8,708	8,658	4,493		126		126		8,708			0	220	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2018	Pass-Through Loss				2,314	2,301				0					0		03/25/2047	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2018	MBS Paydown		17,381	17,381	14,409	15,340		1,901		1,901		17,381			0	441	12/26/2036	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2018	Pass-Through Loss				(2,616)					0	(2,358)			2,358	2,358		12/26/2036	1FM
67107K AR 7	OCF 2014-7A A1BR CLO SSNR 2.66 10/20/26		09/06/2018	Distribution		1,000,000	1,000,000	1,000,000	1,000,315		(192)		(192)		1,000,123		(123)	(123)	23,349	10/20/2026	1Z
67575N AQ 6	OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48		07/15/2018	MBS Paydown		2,000,000	2,000,000	1,999,999	2,000,000		0		0		2,000,000			0	29,408	08/17/2048	1FE
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018		09/01/2018	Maturity		2,000,000	2,000,000	1,992,900	1,999,372		628		628		2,000,000			0	127,000	09/01/2018	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		09/18/2018	MBS Paydown		227,752	227,752	227,713	227,738		13		13		227,752			0	6,193	03/20/2028	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		09/25/2018	MBS Paydown		37,663	37,663	28,953	33,463		3,388		3,388		37,663			0	589	07/25/2035	1FM

QE05.8

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029.....		09/09/2018.	MBS Paydown.....		26,455	26,455	26,450	26,452		.....2		.....2		26,455			.....0	.....407	07/09/2029.	1FE.....
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043.....		09/25/2018.	MBS Paydown.....		59,934	59,934	58,398	58,380		.....(278)		.....(278)		59,934			.....0	.....1,449	09/25/2043.	1FM.....
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37.....		09/26/2018.	MBS Paydown.....		41,162	41,162	40,904	40,991		.....163		.....163		41,162			.....0	.....1,417	10/26/2037.	1FM.....
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE.....		09/26/2018.	MBS Paydown.....		145,738	145,738	136,812	135,671		.....4,321		.....4,321		145,738			.....0	.....5,578	10/26/2034.	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....		09/26/2018.	MBS Paydown.....		45,517	45,517	21,025	20,673				.....0		45,517			.....0	.....928	06/26/2037.	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		09/26/2018.	MBS Paydown.....		56,442	56,442	33,508	18,204				.....0		56,442			.....0	.....2,339	03/26/2036.	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....		09/26/2018.	Pass-Through Loss.....				4,928					.....0					.....0		03/26/2036.	1FM.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36.....		09/26/2018.	MBS Paydown.....		30,200	30,200	29,294	29,715		.....724		.....724		30,200			.....0	.....733	08/25/2036.	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....		09/26/2018.	MBS Paydown.....		54,804	54,804	38,893	42,224		.....9,526		.....9,526		54,804			.....0	.....1,442	08/25/2036.	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....		09/26/2018.	Pass-Through Loss.....				252			.....(4,965)		.....(4,965)		.....(49)		.....49	.....49		08/25/2036.	1FM.....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....		09/10/2018.	MBS Paydown.....		52,004	52,004	22,188	20,104		.....(10,562)		.....(10,562)		52,004			.....0	.....810	03/10/2037.	1FM.....
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034.....		09/25/2018.	MBS Paydown.....		280,839	280,839	280,839	280,830		.....24		.....24		280,839			.....0	.....5,476	05/25/2034.	1FE.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....		09/25/2018.	MBS Paydown.....		19,624	19,624	14,129	15,094		.....2,758		.....2,758		19,624			.....0	.....482	09/25/2037.	1FM.....
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034.....		09/25/2018.	MBS Paydown.....		194,864	194,864	183,659	188,030		.....5,043		.....5,043		194,864			.....0	.....7,214	12/25/2034.	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		09/25/2018.	MBS Paydown.....		3,469	3,469	3,187	2,590		.....481		.....481		3,469			.....0	.....145	10/25/2035.	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		09/25/2018.	Pass-Through Loss.....				8,003			.....436		.....436					.....0		10/25/2035.	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		09/25/2018.	MBS Paydown.....		8,884	8,884	8,879	6,369		.....5		.....5		8,884			.....0	.....333	02/25/2036.	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		09/25/2018.	Pass-Through Loss.....				1,708			.....0		.....0					.....0		02/25/2036.	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....		09/25/2018.	MBS Paydown.....		32,778	32,778	30,832	30,917		.....1,191		.....1,191		32,778			.....0	.....823	03/25/2035.	1FM.....
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35.....		09/25/2018.	MBS Paydown.....		86,865	86,865	51,467	84,937		.....4,010		.....4,010		86,865			.....0	.....1,465	09/25/2035.	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....		09/18/2018.	MBS Paydown.....		142,712	142,712	131,614	129,983		.....2,130		.....2,130		142,712			.....0	.....3,690	05/18/2035.	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....		09/18/2018.	Pass-Through Loss.....				(1,738)			.....0		.....0		.....(2,391)		.....2,391	.....2,391		05/18/2035.	1FM.....
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....		08/15/2018.	MBS Paydown.....		41,700	41,700	41,652	41,696		.....3		.....3		41,700			.....0	.....1,633	05/17/2021.	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		09/15/2018.	MBS Paydown.....		100,348	100,348	100,348	100,348		.....0		.....0		100,348			.....0	.....3,434	05/16/2044.	1FE.....
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027.....		09/15/2018.	MBS Paydown.....		144,325	144,325	144,284	144,322		.....4		.....4		144,325			.....0	.....1,707	05/17/2027.	1FE.....
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030.....		09/15/2018.	MBS Paydown.....		246,433	246,433	246,433	246,433		.....0		.....0		246,433			.....0	.....4,866	06/17/2030.	1FE.....
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025.....		09/25/2018.	MBS Paydown.....		100,724	100,724	100,713	100,716		.....4		.....4		100,724			.....0	.....2,175	08/25/2025.	1FE.....
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25.....		09/25/2018.	MBS Paydown.....		62,363	62,363	62,361	62,362		.....0		.....0		62,363			.....0	.....1,266	12/26/2025.	1FE.....
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040.....		09/15/2018.	MBS Paydown.....		20,833	20,833	20,824			.....1		.....1		20,833			.....0	.....352	03/15/2040.	1FE.....
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043.....		09/25/2018.	MBS Paydown.....		40,685	40,685	38,517	38,719		.....(523)		.....(523)		40,685			.....0	.....840	05/25/2043.	1FM.....
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043.....		09/25/2018.	MBS Paydown.....		72,925	72,925	71,946	72,029		.....(241)		.....(241)		72,925			.....0	.....1,619	09/25/2043.	1FM.....
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043.....		09/25/2018.	MBS Paydown.....		69,948	69,948	62,661	62,971		.....1,125		.....1,125		69,948			.....0	.....857	02/25/2043.	1FM.....
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019.....	C	09/04/2018.	Make Whole Call.....		1,029,710	1,000,000	998,800	999,782		.....218		.....218		1,000,000			.....0	.....87,510	05/15/2019.	2FE.....
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025.....		09/25/2018.	MBS Paydown.....		240,469	240,469	240,431	240,443		.....17		.....17		240,469			.....0	.....4,939	10/27/2025.	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....		09/25/2018.	MBS Paydown.....		168,109	168,109	168,094	168,097		.....7		.....7		168,109			.....0	.....3,665	01/26/2026.	1FE.....
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026.....		09/25/2018.	MBS Paydown.....		369,475	369,475	369,459	369,461		.....14		.....14		369,475			.....0	.....5,263	09/25/2026.	1FE.....
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026.....		09/25/2018.	MBS Paydown.....		314,299	314,299	314,178	314,189		.....99		.....99		314,299			.....0	.....4,592	11/25/2026.	1FE.....
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027.....		09/25/2018.	MBS Paydown.....		253,674	253,674	253,658			.....12		.....12		253,674			.....0	.....3,646	02/25/2027.	1FE.....
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....		07/20/2018.	MBS Paydown.....		11,136	11,136	11,136	11,136				.....0		11,136			.....0	.....448	07/20/2044.	2AM.....
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45.....		08/20/2018.	MBS Paydown.....		5,909	5,909	5,906	5,907		.....1		.....1		5,909			.....0	.....247	08/21/2045.	1FE.....
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035.....		09/25/2018.	MBS Paydown.....		19,481	19,481	14,903	17,673		.....(927)		.....(927)		19,481			.....0	.....304	12/25/2035.	1FM.....
84858W AA 4	SPIRIT AIR 2017-1 AA 3.375 02/15/2030.....		08/15/2018.	Sinking Fund Redemption.....		18,801	18,801	18,801	18,801		.....1		.....1		18,801			.....0	.....453	02/15/2030.	1FE.....
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047.....		09/20/2018.	MBS Paydown.....		2,108	2,108	2,119			.....0		.....0		2,108			.....0	.....52	12/20/2047.	1FE.....

QE05.9

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		09/25/2018	MBS Paydown		89,810	89,810	90,315	90,138		(276)		(276)		89,810			.0	1,817	04/25/2029	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		09/15/2018	MBS Paydown		206,523	206,523	206,481	206,514		.8		.8		206,523			.0	4,322	11/15/2024	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2018	MBS Paydown		34,361	34,361	32,135	31,566		1,077		1,077		34,361			.0	921	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2018	Pass-Through Loss				923	863				.0		862		(862)	(862)		01/25/2037	1FM
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		09/20/2018	MBS Paydown		6,953	6,953	6,949	6,950		.0		.0		6,953			.0	184	10/20/2046	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		09/20/2018	MBS Paydown		1,250	1,250	1,230	1,234		.1		.1		1,250			.0	35	04/20/2045	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2018	MBS Paydown		6,473	6,473	4,524	4,159		(2,381)		(2,381)		6,473			.0	98	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2018	Pass-Through Loss				4,704	3,288				.0					.0		08/25/2035	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		09/25/2018	MBS Paydown		130,614	130,614	131,142	131,113		(380)		(380)		130,614			.0	3,519	08/25/2034	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		09/25/2018	MBS Paydown		85,705	85,705	60,850	78,578		9,600		9,600		85,705			.0	1,174	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2018	MBS Paydown		21,055	21,055	17,864	16,609		714		714		21,055			.0	586	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2018	Pass-Through Loss				(14,755)					.0		(14,503)		14,503	14,503		05/25/2036	1FM
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		09/15/2018	MBS Paydown		4,431	4,431	4,429	4,429		.1		.1		4,431			.0	133	01/15/2071	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		07/15/2018	MBS Paydown		323,936	323,936	316,951	326,147		(8,598)		(8,598)		323,936			.0	6,284	01/15/2024	1FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/20/2018	MBS Paydown		5,970	5,970	5,358	5,451		75		75		5,970			.0	184	01/20/2038	1FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		08/31/2018	Distribution		1,690,850	1,690,850	1,517,538	1,543,964		148,216		148,216		1,690,850		(0)	(0)	61,228	01/20/2038	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		09/20/2018	MBS Paydown		72,500	72,500	72,550	72,528		(7)		(7)		72,500			.0	1,363	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		09/20/2018	MBS Paydown		50,000	50,000	49,845	49,877		26		26		50,000			.0	1,180	11/20/2038	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		08/25/2018	Pass-Through Loss				(3)					.0					.0		01/25/2038	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2018	MBS Paydown		51,945	51,945	44,340	46,118		780		780		51,945			.0	700	01/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		09/25/2018	MBS Paydown		18,463	18,463	9,601	11,755		4,295		4,295		18,463			.0	245	08/25/2038	1FM
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	09/20/2018	MBS Paydown		22,429	22,429	22,520	22,520		(12)		(12)		22,429			.0	487	05/20/2042	1FE
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		07/15/2018	MBS Paydown		965,758	965,758	779,850	803,677		175,025		175,025		965,758			.0	24,419	07/15/2034	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2018	MBS Paydown		13,049	13,049	13,049	13,049		.0		.0		13,049			.0	580	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2018	MBS Paydown		29,531	29,531	30,627	30,348		(60)		(60)		29,531			.0	1,022	10/16/2040	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		09/15/2018	MBS Paydown		11,767	11,767	11,371	11,452		69		69		11,767			.0	177	01/15/2043	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		09/15/2018	MBS Paydown		48,817	48,817	49,778	49,739		(309)		(309)		48,817			.0	1,289	07/15/2043	1FE
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		09/20/2018	MBS Paydown		125,000	125,000	122,500	122,564		2,436		2,436		125,000			.0	3,994	09/20/2039	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		09/25/2018	MBS Paydown		50,712	50,712	50,712			(0)		(0)		50,712			.0	556	04/25/2048	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2018	Sinking Fund Redemption		9,357	9,357	9,008	9,333		35		35		9,357			.0	627	02/23/2019	1FE
90928T AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2018	Sinking Fund Redemption		11,500	11,500	11,097	11,295		28		28		11,500			.0	763	07/02/2022	2FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		09/03/2018	Sinking Fund Redemption		27,953	27,953	27,953	27,953		.0		.0		27,953			.0	1,048	09/03/2026	1FE
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		09/15/2018	MBS Paydown		5,000	5,000	5,000			.0		.0		5,000			.0	101	02/16/2043	1FE
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018		08/01/2018	Maturity		1,000,000	1,000,000	991,770	999,531		469		469		1,000,000			.0	57,500	08/01/2018	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		09/25/2018	MBS Paydown		91,856	91,856	91,832	91,669		(2,048)		(2,048)		91,856			.0	1,877	05/25/2047	1FE
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021		08/15/2018	Cash Tender		2,091,140	2,000,000	1,982,640	1,993,152		1,166		1,166		1,994,319		5,681	5,681	158,168	06/01/2021	2FE
92557G AS 7	VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024		07/24/2018	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,014		(14)		(14)		1,000,000			.0	24,000	07/24/2024	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	07/23/2018	Sinking Fund Redemption		57,998	57,998	57,998	57,998		.0		.0		57,998			.0	2,175	10/23/2023	2FE
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2018	MBS Paydown		39,532	39,532	36,200	36,610		541		541		39,532			.0	888	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2018	Pass-Through Loss				(222)	599				.0		(209)		209	209		02/25/2037	1FM
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44		09/15/2018	MBS Paydown		20,973	20,973	22,033	21,332		(394)		(394)		20,973			.0	679	02/15/2044	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2018	MBS Paydown		187,821	187,821	176,167	176,719		2,099		2,099		187,821			.0	3,937	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2018	Pass-Through Loss				(4,089)					.0		(3,869)		3,869	3,869		11/25/2036	1FM

QE05.10

Statement as of September 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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2018	MBS Paydown		7,115	7,115	5,621	2,846		344		344		7,115			0	117	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2018	Pass-Through Loss			786	621					0					0		07/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		07/25/2018	MBS Paydown		2,905	2,905	2,004	2,251		708		708		2,905			0	61	10/25/2034	1FM
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2018	MBS Paydown		19,582	19,582	17,354	17,435		1,685		1,685		19,582			0	490	03/25/2036	1FM
94986L AJ 3	WFMB 2007-16 1APO PO 12/28/2037		09/25/2018	MBS Paydown		14,324	14,324	11,504	10,208		3,761		3,761		14,324			0		12/28/2037	1FM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		09/20/2018	MBS Paydown		49,866	49,866	49,675	49,522		30		30		49,866			0	716	12/20/2026	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		09/20/2018	MBS Paydown		58,649	58,649	58,438	58,476		43		43		58,649			0	1,393	12/20/2028	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		09/20/2018	MBS Paydown		29,324	29,324	29,138	29,180		39		39		29,324			0	896	12/20/2028	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		09/20/2018	MBS Paydown		50,713	50,713	50,646	50,635		24		24		50,713			0	1,090	07/20/2028	1FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2018	Paydown		7,370	7,370	7,370	7,370				0		7,370			0	327	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2018	Paydown		9,024	9,024	9,024	9,024				0		9,024			0	401	05/15/2034	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		09/20/2018	MBS Paydown		34,668	34,668	34,452	34,458		59		59		34,668			0	838	06/20/2044	1FM
8399999	Total - Bonds - Industrial and Miscellaneous					51,599,137	51,698,217	49,928,086	48,976,980	0	604,734	0	604,734	0	51,363,214	0	16,434	16,434	1,819,342	XXX	XXX
8399997	Total - Bonds - Part 4					54,523,785	54,622,865	52,847,805	51,871,523	0	602,777	0	602,777	0	54,287,861	0	16,434	16,434	1,947,040	XXX	XXX
8399999	Total - Bonds					54,523,785	54,622,865	52,847,805	51,871,523	0	602,777	0	602,777	0	54,287,861	0	16,434	16,434	1,947,040	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
12673A 10 8	CYS INVESTMENTS INC		07/18/2018	CORNERSTONE MACRO	3,000,000	22,607	XXX	24,112	24,090	(240)			(240)		23,850		(1,243)	(1,243)	1,337	XXX	U
12673A 10 8	CYS INVESTMENTS INC		07/19/2018	CORNERSTONE MACRO	10,400,000	78,716	XXX	83,587	83,512	(832)			(832)		82,680		(3,964)	(3,964)	4,635	XXX	U
12673A 10 8	CYS INVESTMENTS INC		07/20/2018	CORNERSTONE MACRO	14,000,000	105,797	XXX	112,521	112,420	(1,120)			(1,120)		111,300		(5,503)	(5,503)	7,386	XXX	U
12673A 10 8	CYS INVESTMENTS INC		08/01/2018	Merger	128,032,000	941,099	XXX	1,011,926	1,028,097	(23,197)			(23,197)		1,004,900		(63,800)	(63,800)	67,549	XXX	U
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/14/2018	CORNERSTONE MACRO	3,000,000	45,934	XXX	46,500					0		46,500		(566)	(566)	2,295	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/15/2018	CORNERSTONE MACRO	5,000,000	76,900	XXX	77,500					0		77,500		(600)	(600)	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/16/2018	CORNERSTONE MACRO	5,000,000	77,459	XXX	77,500					0		77,500		(41)	(41)	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/17/2018	CORNERSTONE MACRO	5,000,000	77,763	XXX	77,500					0		77,500		263	263	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/20/2018	CORNERSTONE MACRO	5,000,000	77,909	XXX	77,500					0		77,500		409	409	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/21/2018	CORNERSTONE MACRO	5,000,000	78,162	XXX	77,500					0		77,500		662	662	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/22/2018	CORNERSTONE MACRO	5,000,000	77,637	XXX	77,500					0		77,500		137	137	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/23/2018	CORNERSTONE MACRO	5,000,000	77,464	XXX	77,500					0		77,500		(36)	(36)	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/24/2018	CORNERSTONE MACRO	5,000,000	77,300	XXX	77,500					0		77,500		(200)	(200)	3,825	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/27/2018	ISI GROUP	4,000,000	62,278	XXX	62,000					0		62,000		278	278	3,060	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/28/2018	ISI GROUP	4,000,000	62,200	XXX	62,000					0		62,000		200	200	3,060	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/29/2018	CORNERSTONE MACRO	8,666,000	134,769	XXX	134,323					0		134,323		446	446	6,630	XXX	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					2,073,994	XXX	2,156,968	1,248,119	(25,389)	0	0	(25,389)	0	2,147,553	0	(73,559)	(73,559)	126,553	XXX	XXX
9799997	Total - Common Stocks - Part 4					2,073,994	XXX	2,156,968	1,248,119	(25,389)	0	0	(25,389)	0	2,147,553	0	(73,559)	(73,559)	126,553	XXX	XXX
9799999	Total - Common Stocks					2,073,994	XXX	2,156,968	1,248,119	(25,389)	0	0	(25,389)	0	2,147,553	0	(73,559)	(73,559)	126,553	XXX	XXX
9899999	Total - Preferred and Common Stocks					2,073,994	XXX	2,156,968	1,248,119	(25,389)	0	0	(25,389)	0	2,147,553	0	(73,559)	(73,559)	126,553	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					56,597,779	XXX	55,004,773	53,119,642	(25,389)	602,777	0	577,388	0	56,435,414	0	(57,125)	(57,125)	2,073,592	XXX	XXX

QE05.11

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		1,650,419	2,549.3300	43,187			82,489		82,489	58,458		(32,391)				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			115,729		115,729	82,061		(44,487)				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			58,276		58,276	41,336		(23,535)				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			70,947		70,947	50,331		(28,898)				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			402,494		402,494	285,585		(166,102)				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			244,066		244,066	157,752		(77,774)				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			62,438		62,438	46,131		(24,526)				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			75,163		75,163	55,419		(30,543)				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			66,359		66,359	48,877		(27,437)				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			451,264		451,264	332,347		(188,877)				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			224,083		224,083	157,520		(72,323)				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			415,828		415,828	309,753		(175,087)				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			101,152		101,152	75,625		(42,311)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		1,295,565	2,591.1300	31,207			56,842		56,842	42,570		(23,405)				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			80,930		80,930	60,735		(32,370)				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			51,831		51,831	38,764		(21,613)				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			253,646		253,646	186,540		(82,611)				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			57,938		57,938	44,228		(25,695)				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			42,047		42,047	32,054		(18,732)				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			85,826		85,826	65,590		(37,420)				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			79,690		79,690	60,784		(35,900)				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			392,969		392,969	299,420		(178,836)				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			210,867		210,867	159,173		(78,752)				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			59,439		59,439	49,808		(27,569)				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			47,874		47,874	40,122		(22,094)				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			83,184		83,184	69,576		(39,008)				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			84,851		84,851	71,142		(38,480)				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			377,618		377,618	315,525		(178,852)				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			241,496		241,496	205,552		(88,218)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	12/21/2017	12/20/2018		1,051,716	2,679.2500	27,215			41,636		41,636	37,558		(20,411)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	12/21/2017	12/20/2018		1,034,426	2,679.2500	30,474			47,293		47,293	42,744		(22,856)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	12/21/2017	12/20/2018		1,196,046	2,679.2500	36,342			56,599		56,599	51,190		(27,257)				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			393,686		393,686	354,153		(196,191)				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			83,635		83,635	75,305		(41,353)				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			207,685		207,685	195,883		(80,987)				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		434,745		434,745	335,654		(198,183)				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		46,940		46,940	36,467		(20,946)				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		54,798		54,798	42,600		(24,397)				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		49,775		49,775	38,570		(22,410)				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		111,455		111,455	74,814		(73,281)				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		56,362		56,362	41,221		(30,283)				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		34,162		34,162	25,185		(17,954)				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		317,588		317,588	235,220		(164,736)				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		47,764		47,764	34,544		(26,439)				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		36,280		36,280	(524)		(73,608)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	02/07/2018	02/06/2019		12,870,245	2,695.1400		275,299		398,973		398,973	284,265		(160,591)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	02/07/2018	02/06/2019		2,484,169	2,695.1400		63,377		93,238		93,238	66,831		(36,970)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	02/07/2018	02/06/2019		1,368,633	2,695.1400		37,635		55,753		55,753	40,072		(21,953)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	02/07/2018	02/06/2019		1,055,343	2,695.1400		34,302		51,619		51,619	37,327		(20,009)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	02/07/2018	02/06/2019		1,258,536	2,695.1400		29,541		43,151		43,151	30,842		(17,232)				0002

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty 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	MERRILL LYNCH	02/07/2018	02/06/2019		4,583,322	2,695,1400		116,660		181,089		181,089	132,480		(68,052)				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		293,582		293,582	207,869		(119,999)				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		54,299		54,299	38,991		(21,430)				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		40,804		40,804	29,069		(16,430)				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		57,367		57,367	40,828		(23,154)				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		56,254		56,254	40,174		(22,512)				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		52,617		52,617	37,339		(21,390)				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		190,715		190,715	137,534		(74,453)				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		287,108		287,108	182,151		(104,957)				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		47,286		47,286	30,130		(17,156)				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		55,287		55,287	35,291		(19,997)				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		74,631		74,631	47,923		(26,708)				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		32,002		32,002	20,282		(11,720)				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		146,562		146,562	95,506		(51,056)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		1,630,164	2,716,9400		43,839		60,404		60,404	38,484		(21,919)				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		45,392		45,392	28,836		(16,556)				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		34,307		34,307	21,772		(12,535)				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		314,656		314,656	199,227		(115,428)				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		69,070		69,070	44,157		(24,913)				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		202,696		202,696	137,043		(65,653)				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		77,395		77,395	46,405		(22,136)				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		56,720		56,720	33,857		(16,331)				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		124,795		124,795	74,305		(36,064)				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		337,924		337,924	200,493		(98,165)				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		73,928		73,928	44,544		(20,989)				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		253,525		253,525	164,910		(63,296)				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		86,960		86,960	51,912		(25,034)				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		81,287		81,287	48,892		(23,139)				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		118,200		118,200	69,951		(34,464)				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		268,486		268,486	158,264		(78,730)				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		54,715		54,715	32,533		(15,844)				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		214,822		214,822	144,018		(50,574)				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		289,115		289,115	155,134		(66,990)				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		129,703		129,703	69,863		(29,920)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	05/04/2018	05/06/2019		1,882,516	2,663,4200		49,698		72,773		72,773	39,641		(16,566)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	05/04/2018	05/06/2019		1,042,384	2,663,4200		28,770		42,305		42,305	23,125		(9,590)				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		48,810		48,810	26,903		(10,953)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	05/04/2018	05/06/2019		1,906,217	2,663,4200		61,190		91,801		91,801	51,008		(20,397)				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		35,666		35,666	19,252		(8,207)				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		282,743		282,743	179,978		(51,383)				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		54,143		54,143	28,334		(12,904)				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		36,222		36,222	18,778		(8,722)				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		99,054		99,054	52,732		(23,161)				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		95,337		95,337	49,152		(23,092)				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		238,941		238,941	122,135		(58,403)				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		37,686		37,686	19,654		(9,016)				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		211,422		211,422	127,562		(41,930)				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		45,934		45,934	18,268		(9,222)				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		50,228		50,228	20,170		(10,019)				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		43,721		43,721	17,406		(8,772)				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		112,536		112,536	45,557		(22,326)				0002

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of 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	06/06/2018	06/06/2019		831,705	2,772.3500		28,372		35,860		35,860	14,581		(7,093)				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		246,872		246,872	96,693		(50,060)					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		112,886		112,886	44,361		(22,842)					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		238,971		238,971	114,074		(41,632)					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		56,125		56,125	22,106		(11,340)					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		50,385		50,385	20,017		(10,122)					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		38,750		38,750	15,185		(7,855)					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		35,252		35,252	13,676		(7,192)					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		307,024		307,024	118,749		(62,758)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	06/20/2018	06/20/2019		1,628,955	2,767.3200		49,357		61,530		61,530	24,512		(12,339)					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		196,695		196,695	92,718		(34,659)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,815,208	2,759.8200		41,205		50,952		50,952	16,614		(6,868)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,664,669	2,759.8200		50,439		63,109		63,109	21,076		(8,407)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		10,009,420	2,759.8200		211,199		260,549		260,549	84,550		(35,200)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,166,830	2,759.8200		30,428		37,782		37,782	12,425		(5,071)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,048,661	2,759.8200		28,943		36,046		36,046	11,926		(4,824)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,048,454	2,759.8200		25,268		31,193		31,193	10,136		(4,211)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		6,666,877	2,759.8200		152,672		218,275		218,275	91,049		(25,445)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		1,173,434	2,801.8300		31,213		37,006		37,006	10,995		(5,202)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		985,011	2,801.8300		23,542		27,855		27,855	8,237		(3,924)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		1,383,039	2,801.8300		31,257		36,982		36,982	10,935		(5,209)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		12,285,548	2,801.8300		261,682		308,870		308,870	90,801		(43,614)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		1,350,538	2,801.8300		35,249		41,801		41,801	12,427		(5,875)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		3,082,013	2,801.8300		95,584		113,863		113,863	34,210		(15,931)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/20/2018	07/20/2019		6,503,748	2,801.8300		146,334		191,172		191,172	69,227		(24,389)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		3,724,760	2,850.4000		106,901		116,511		116,511	18,519		(8,908)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		2,136,232	2,850.4000		48,813		53,100		53,100	8,355		(4,068)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	08/06/2019		805,702	2,850.4000		26,185		28,627		28,627	4,624		(2,182)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		12,789,431	2,850.4000		267,284		289,181		289,181	44,170		(22,274)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		1,326,234	2,850.4000		35,012		38,013		38,013	5,919		(2,918)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2018	08/06/2019		6,040,824	2,850.4000		129,878		149,638		149,638	30,583		(10,823)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	08/20/2018	08/20/2019		2,208,071	2,857.0500		66,242		70,677		70,677	9,955		(5,520)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		1,870,682	2,857.0500		43,868		46,569		46,569	6,357		(3,656)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	08/20/2018	08/20/2019		1,036,366	2,857.0500		27,671		29,428		29,428	4,063		(2,306)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2018	08/20/2019		10,473,888	2,857.0500		226,236		240,403		240,403	33,020		(18,853)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	08/20/2018	08/20/2019		915,170	2,857.0500		25,533		27,185		27,185	3,780		(2,128)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		5,985,548	2,857.0500		133,477		149,404		149,404	27,050		(11,123)					0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		10,049,489	2,878.0500		213,033		213,334		213,334	301							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,500,385	2,878.0500		34,058		34,230		34,230	172							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,446,163	2,878.0500		34,490		34,500		34,500	10							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,728,931	2,878.0500		48,064		48,242		48,242	177							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		4,076,096	2,878.0500		129,617		130,360		130,360	743							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/06/2018	09/06/2019		5,991,956	2,878.0500		136,014		137,105		137,105	1,091							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		1,473,493	2,930.7500		34,334		30,743		30,743	(3,591)							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GENERALE	09/20/2018	09/20/2019		11,807,494	2,930.7500		253,861		226,796		226,796	(27,066)							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/20/2018	09/20/2019		1,411,244	2,930.7500		42,620		38,223		38,223	(4,397)							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		2,517,426	2,930.7500		70,736		63,331		63,331	(7,405)							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		1,438,998	2,930.7500		34,679		31,027		31,027	(3,652)							0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		5,549,961	2,930.7500		124,319		107,068		107,068	(17,251)							0002
0089999	Total-Purchased Options-Hedging Other-Call Options and Warrants									3,003,870	10,093,580	0	18,472,996	XX	18,472,996	10,419,331	0	(5,501,074)	0	0	XXX	XXX	
0149999	Total-Purchased Options-Hedging Other									3,003,870	10,093,580	0	18,472,996	XX	18,472,996	10,419,331	0	(5,501,074)	0	0	XXX	XXX	

QE06.2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	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)
0369999. Total-Purchased Options-Call Options and Warrants.....										3,003,870	10,093,580	0	18,472,996	XX	18,472,996	10,419,331	0	(5,501,074)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										3,003,870	10,093,580	0	18,472,996	XX	18,472,996	10,419,331	0	(5,501,074)	0	0	XXX	XXX
1409999. Total-Hedging Other.....										3,003,870	10,093,580	0	18,472,996	XX	18,472,996	10,419,331	0	(5,501,074)	0	0	XXX	XXX
1449999. TOTAL.....										3,003,870	10,093,580	0	18,472,996	XX	18,472,996	10,419,331	0	(5,501,074)	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.

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DB - PART B - SECTION 1
 Futures Contracts Open as of the Current Statement Date

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

NONE

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BARCLAYS.....	Y.....	Y.....		2,456,066		2,456,066	2,456,066		2,456,066		0
BNP PARIBAS NY.....	Y.....	Y.....		531,717		531,717	531,717		531,717		0
CITIBANK.....	Y.....	Y.....		2,313,856		2,313,856	2,313,856		2,313,856		0
CREDIT SUISSE.....	Y.....	Y.....		1,398,856		1,398,856	1,398,856		1,398,856		0
GOLDMAN SACHS.....	Y.....	Y.....		78,807		78,807	78,807		78,807		0
JP MORGAN CHASE.....	Y.....	Y.....		333,800		333,800	333,800		333,800		0
MERRILL LYNCH.....	Y.....	N.....		3,314,436		3,314,436	3,314,436		3,314,436		0
MORGAN STANLEY.....	Y.....	Y.....	40,000	3,357,256		3,317,256	3,357,256		3,317,256		0
SOCIETE GENERALE.....	Y.....	Y.....		1,410,755		1,410,755	1,410,755		1,410,755		0
UBS SECURITIES.....	Y.....	Y.....		1,412,854		1,412,854	1,412,854		1,412,854		0
WELLS FARGO.....	Y.....	N.....		1,864,593		1,864,593	1,864,593		1,864,593		0
0299999. Total NAIC 1 Designation.....			40,000	18,472,996	0	18,432,996	18,472,996	0	18,432,996	0	0
0999999. Gross Totals.....			40,000	18,472,996	0	18,432,996	18,472,996	0	18,432,996	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				18,472,996	0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
PNC Bank..... Pittsburgh, PA.....					2,534,021	(683,405)	(3,296,502)	XXX
Bank of New York Mellon..... New York, NY.....		0.700	200	55	5,326	1,715,622	6,368	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	276	80	2,639,348	1,132,217	(3,190,133)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	276	80	2,639,348	1,132,217	(3,190,133)	XXX
0599999. Total Cash.....	XXX	XXX	276	80	2,639,348	1,132,217	(3,190,133)	XXX

Statement as of September 30, 2018 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc.Treasury Portfolio Institutional Class.....		09/28/2018.....	.....1.970		.....41,850,646	.....58,619	.....466,318
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....41,850,646	.....58,619	.....466,318
8899999. Total - Cash Equivalents.....						.....41,850,646	.....58,619	.....466,318

QE13