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QUARTERLY STATEMENT

As of June 30, 2019

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... November 13, 1981 | Commenced Business..... December 21, 1981

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

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething	President	2. Christopher Patrick Miliano	Treasurer
3. John Paul Gruber	Secretary	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Executive Vice President	Michael Harrison Haney	Vice President
Rebecca Jane Schriml	Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

Jeffrey Gene Hester	John Paul Gruber	Christopher Patrick Miliano	Mark Francis Muething
Michael James Prager			

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

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

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

Subscribed and sworn to before me
This ________ day of August 2019

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,424,146,341		2,424,146,341	2,442,321,568
2. Stocks:				
2.1 Preferred stocks	5,026,649		5,026,649	1,999,971
2.2 Common stocks	7,365,309		7,365,309	6,388,682
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 $..........0 encumbrances)			0	
5. Cash ($.....(7,033,114)), cash equivalents ($.....48,468,088) and short-term investments ($..........0)	41,434,974		41,434,974	15,483,982
6. Contract loans (including $..........0 premium notes)	55,233,798		55,233,798	55,547,371
7. Derivatives	16,311,229		16,311,229	4,108,272
8. Other invested assets	18,933,490		18,933,490	19,036,569
9. Receivables for securities	107,638		107,638	12,728
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)	2,568,559,428	0	2,568,559,428	2,544,899,143
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	26,462,952		26,462,952	26,499,391
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 $..........0 earned but unbilled premiums)	293,251	293,251	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,299,583		1,299,583	3,422,399
18.2 Net deferred tax asset	573,485		573,485	177,985
19. Guaranty funds receivable or on deposit	3,439		3,439	5,743
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,112,652	167,182	945,470	944,448
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,598,304,790	460,433	2,597,844,357	2,575,949,109
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	616,074,545		616,074,545	557,079,930
28. Total (Lines 26 and 27)	3,214,379,335	460,433	3,213,918,902	3,133,029,039

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	683,669		683,669	676,813
2502. Receivable for marketing reallowance	200,299		200,299	206,135
2503. Funds held as collateral	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page	188,684	167,182	21,502	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,112,652	167,182	945,470	944,448

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,212,282,679 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,212,282,679	2,216,961,356
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	23,325,844	24,728,964
4.	Contract claims:		
	4.1 Life	3,763,634	2,512,858
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)		
	6.2 Policyholder's dividends/refunds to members 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	1,896,813	2,343,631
10.	Commissions to agents due or accrued - life and annuity contracts $.....466,105, accident and health $..........0 and deposit-type contract funds $..........0	466,105	8,564
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	1,353,349	1,088,909
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(2,660,037) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,660,037)	(3,532,727)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	641,362	423,529
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 reporting entity as agent or trustee	80,172	146,480
18.	Amounts held for agents' account, including $.....441,132 agents' credit balances	441,132	728,700
19.	Remittances and items not allocated	600,794	806,296
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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	15,476,491	13,967,859
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	769,146	4,459
	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	5,992,806	2,010,366
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	995,807	1,075,470
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,265,426,097	2,263,274,714
27.	From Separate Accounts statement	616,074,545	557,079,930
28.	Total liabilities (Lines 26 and 27)	2,881,500,642	2,820,354,644
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)	158,368,260	138,624,395
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)	329,918,260	310,174,395
38.	Totals of Lines 29, 30 and 37	332,418,260	312,674,395
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,213,918,902	3,133,029,039

DETAILS OF WRITE-INS

2501.	Unclaimed property	955,728	1,035,392
2502.	Liability for funds held as collateral	40,079	40,078
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)	995,807	1,075,470
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	87,987,595	104,004,618	195,369,601
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	56,930,400	60,989,044	121,842,360
4. Amortization of Interest Maintenance Reserve (IMR)	380,150	549,440	1,068,272
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,041,947	4,326,734	8,562,194
8.2 Charges and fees for deposit-type contracts	228,299	229,847	498,585
8.3 Aggregate write-ins for miscellaneous income	1,541,045	1,515,507	3,034,824
9. Totals (Lines 1 to 8.3)	151,109,436	171,615,190	330,375,836
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	9,757,585	5,944,188	12,093,637
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	143,800,387	134,528,464	266,751,155
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,714,251	3,442,809	7,090,273
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(4,678,677)	14,558,368	22,454,116
20. Totals (Lines 10 to 19)	151,593,546	158,473,829	308,389,181
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,751,587	7,342,111	14,525,249
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	5,170,772	6,630,985	12,458,484
24. Insurance taxes, licenses and fees, excluding federal income taxes	368,647	184,392	915,457
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(26,846,108)	(20,161,687)	(45,516,325)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	137,038,444	152,469,630	290,772,046
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	14,070,992	19,145,560	39,603,790
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	14,070,992	19,145,560	39,603,790
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,890,955	3,066,695	3,258,887
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	8,180,037	16,078,865	36,344,903
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....7,186 (excluding taxes of $.....(17,722) transferred to the IMR)	(279,949)	(241,360)	(580,562)
35. Net income (Line 33 plus Line 34)	7,900,088	15,837,505	35,764,341
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	312,674,395	294,698,466	294,698,466
37. Net income (Line 35)	7,900,088	15,837,505	35,764,341
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....254,972	12,773,703	(4,018,072)	(16,858,544)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	650,472	162,823	(132,148)
41. Change in nonadmitted assets	(71,766)	(18,347)	32,676
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	(1,508,632)	(759,932)	(830,396)
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)	19,743,865	11,203,977	17,975,929
55. Capital and surplus as of statement date (Lines 36 + 54)	332,418,260	305,902,443	312,674,395

DETAILS OF WRITE-INS

08.301. Marketing reallowance	667,014	722,698	1,432,021
08.302. Contractual rider fee income	716,455	623,822	1,288,897
08.303. Contractual annual maintenance and surrender charge fees	157,365	168,365	312,973
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	211	622	933
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,541,045	1,515,507	3,034,824
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	87,987,595	104,004,618	195,369,601
2.	Net investment income	62,436,786	63,446,357	128,366,055
3.	Miscellaneous income	5,576,136	5,819,726	11,498,232
4.	Total (Lines 1 through 3)	156,000,517	173,270,701	335,233,888
5.	Benefit and loss related payments	152,307,196	141,614,479	280,744,918
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(27,718,798)	(20,532,620)	(46,669,501)
7.	Commissions, expenses paid and aggregate write-ins for deductions	11,394,406	13,799,833	27,650,611
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(10,536) tax on capital gains (losses)	3,757,603	1,577,962	5,965,161
10.	Total (Lines 5 through 9)	139,740,407	136,459,654	267,691,189
11.	Net cash from operations (Line 4 minus Line 10)	16,260,110	36,811,047	67,542,699
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	110,176,512	89,284,921	207,926,903
	12.2 Stocks	464,512	1,407,021	2,552,287
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	110,641,024	90,691,942	210,479,190
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	91,277,082	165,116,090	303,715,583
	13.2 Stocks	3,066,250	2,000,000	5,069,780
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets		19,043	19,043
	13.6 Miscellaneous applications	3,212,346	8,867,981	21,995,571
	13.7 Total investments acquired (Lines 13.1 to 13.6)	97,555,678	176,003,114	330,799,977
14.	Net increase or (decrease) in contract loans and premium notes	(313,573)	(967,184)	(1,501,105)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	13,398,919	(84,343,988)	(118,819,682)
	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	(3,889,073)	(4,709,313)	(8,925,351)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	181,036	1,535,424	794,383
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,708,037)	(3,173,889)	(8,130,968)
	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)	25,950,992	(50,706,830)	(59,407,951)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	15,483,982	74,891,933	74,891,933
	19.2 End of period (Line 18 plus Line 19.1)	41,434,974	24,185,103	15,483,982

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

20.0001	Exchanges	8,821,806	7,099,016	9,330,402
20.0002	Capitalized interest		252	14
20.0003	Exchange of debt to other investment assets		19,251	

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	78,599,310	94,829,700	178,462,078
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	9,388,285	9,174,918	16,907,523
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 (Lines 1 through 10)	87,987,595	104,004,618	195,369,601
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	87,987,595	104,004,618	195,369,601
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	87,987,595	104,004,618	195,369,601

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 ("NAIC SAP") and the state of Ohio basis, as shown below:

Net Income	June 30, 2019	December 31, 2018
(1) State basis	$ 7,900,088	$ 35,764,341
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 7,900,088	$ 35,764,341
Surplus		
(5) Statutory surplus state basis	$ 332,418,260	$ 312,674,395
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 332,418,260	$ 312,674,395

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 Company has no loan-backed securities with a credit-related OTTI charge recognized during the period.

(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	$444,350
2. 12 months or longer	1,047,403

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

1. Less than 12 months	$81,038,595
2. 12 months or longer	67,282,369

(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, 2019. 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.

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.

NOTES TO FINANCIAL STATEMENTS

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. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	$ 63,640	$ 64,416	$ 64,564	$ 64,416
(2) LB&SS - AC	3	3	10	10	5	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	4	4	$ 63,650	$ 64,426	$ 64,569	$ 64,421

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	13	0
(2) Aggregate amount of investment income	$ 425,844	$ -

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.

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

The Company has no reportable transactions.

NOTES TO FINANCIAL STATEMENTS

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 or net asset value ("NAV") 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	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	512,500	-	-	512,500
Total bonds	-	512,500	-	-	512,500
Non-affiliated preferred stock	-	-	-	-	-
Non-affiliated common stock	7,364,964	345	-	-	7,365,309
Equity index call options	-	16,311,229	-	-	16,311,229
Variable annuity assets (separate accounts) (a)	-	616,074,545	-	-	616,074,545
Total assets accounted for at fair value/NAV	$ 7,364,964	$ 632,898,619	$ -	$ -	$ 640,263,583

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

All transfers between fair vale levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2019 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. There were no level 3 transfers during the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2019.

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	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	$ 3,163,198	$ 2,945,352	$ 176,880	$ 2,986,318	$ -	$ -	$ -
States, municipalities and political subdivisions	387,521,394	365,089,659	-	387,521,394	-	-	-
Foreign government	-	-	-	-	-	-	-
Residential mortgage-backed securities	117,860,495	98,155,773	-	110,612,955	7,247,540	-	-
Commercial mortgage-backed securities	73,371,844	70,319,178	-	72,975,876	395,968	-	-
Asset-backed securities	209,129,822	203,719,576	-	208,469,618	660,204	-	-
Collateralized loan obligations	191,040,995	191,654,906	-	191,040,995	-	-	-
All other bonds	1,556,023,213	1,492,261,897	-	1,551,039,193	4,984,020	-	-
Total bonds	$ 2,538,110,961	$ 2,424,146,341	$ 176,880	$ 2,524,646,349	$ 13,287,732	$ -	$ -
Non-affiliated preferred stock	5,020,000	5,026,649	2,120,000	-	2,900,000	-	-
Non-affiliated common stock	7,365,309	7,365,309	7,364,964	345	-	-	-
Other investments	20,338,666	18,933,490	-	20,338,666	-	-	-
Equity index call options	16,311,229	16,311,229	-	16,311,229	-	-	-
Variable annuity assets (separate accounts)	616,074,545	616,074,545	-	616,074,545	-	-	-
Cash and cash equivalents	41,434,974	41,434,974	41,434,974	-	-	-	-
Policy loans	55,233,798	55,233,798	-	-	55,233,798	-	-
Total financial assets/NAV	$ 3,299,889,482	$ 3,184,526,335	$ 51,096,818	$ 3,177,371,134	$ 71,421,530	$ -	$ -

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

E. NAV Practical Expedient Investments – The Company has no financial instruments that fall under this classification.

Note 21 – Other Items

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against fixed-indexed annuity (“FIA”) reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19). While options and reserves move up and down based on stock market performance, the impacts do not precisely offset each other; therefore there is volatility in surplus within each period reported.

The table below shows the impact of certain non-recurring items on net income and surplus in the second quarter of 2019, primarily due to the impact of volatility in the stock market on FIA results.

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 12,745,799	$ (621,216)	$ 12,124,583
Change in net deferred income tax	(650,472)	650,472	-
FIA mark-to-market	(4,195,239)	11,814,521	7,619,282
As reported	$ 7,900,088	$ 11,843,777	$ 19,743,865

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.

NOTES TO FINANCIAL STATEMENTS

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Great American International Insurance Designated Activity Company (previously a subsidiary of Great American Holding, Inc.) and Great American Specialty & Affinity Limited (previously a subsidiary of APU Holding Company) became subsidiaries of Great American Europe Limited.

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/11/2018

6.4 By what department or departments?

State of Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

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

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

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

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

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
	1.11 Farm mortgages	$
	1.12 Residential mortgages	$
	1.13 Commercial mortgages	$
	1.14 Total mortgages in good standing	$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 [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L		376,481			376,481	
2. Alaska AK	L		23,103			23,103	
3. Arizona AZ	L		1,157,516			1,157,516	
4. Arkansas AR	L		89,875			89,875	
5. California CA	L		13,563,597			13,563,597	
6. Colorado CO	L		262,137			262,137	
7. Connecticut CT	L		1,626,913			1,626,913	
8. Delaware DE	L		70,018			70,018	
9. District of Columbia DC	L		79,893			79,893	
10. Florida FL	L		12,747,439			12,747,439	
11. Georgia GA	L		355,759			355,759	
12. Hawaii HI	L		654,999			654,999	
13. Idaho ID	L		230,295			230,295	
14. Illinois IL	L		3,025,698			3,025,698	
15. Indiana IN	L		1,057,874			1,057,874	
16. Iowa IA	L		289,432			289,432	
17. Kansas KS	L		197,845			197,845	
18. Kentucky KY	L		687,098			687,098	
19. Louisiana LA	L		170,424			170,424	
20. Maine ME	L		1,081,300			1,081,300	
21. Maryland MD	L		1,496,086			1,496,086	
22. Massachusetts MA	L		2,960,735			2,960,735	
23. Michigan MI	L		3,769,630			3,769,630	
24. Minnesota MN	L		601,409			601,409	
25. Mississippi MS	L		92,479			92,479	
26. Missouri MO	L		300,120			300,120	
27. Montana MT	L		199,872			199,872	
28. Nebraska NE	L		41,307			41,307	
29. Nevada NV	L		1,300,186			1,300,186	
30. New Hampshire NH	L		143,864			143,864	
31. New Jersey NJ	L		3,469,477			3,469,477	
32. New Mexico NM	L		138,652			138,652	
33. New York NY	N		30,054			30,054	
34. North Carolina NC	L		7,959,178			7,959,178	
35. North Dakota ND	L		72,045			72,045	
36. Ohio OH	L		7,903,414			7,903,414	
37. Oklahoma OK	L		40,839			40,839	
38. Oregon OR	L		78,335			78,335	
39. Pennsylvania PA	L		2,185,777			2,185,777	
40. Rhode Island RI	L		1,581,713			1,581,713	
41. South Carolina SC	L		434,641			434,641	
42. South Dakota SD	L		21,017			21,017	
43. Tennessee TN	L		1,994,464			1,994,464	
44. Texas TX	L		9,020,804			9,020,804	
45. Utah UT	L		874,265			874,265	
46. Vermont VT	N		27,343			27,343	
47. Virginia VA	L		368,605			368,605	
48. Washington WA	L		2,906,675			2,906,675	
49. West Virginia WV	L		24,299			24,299	
50. Wisconsin WI	L		184,649			184,649	
51. Wyoming WY	L		16,765			16,765	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	1,200	0	0	1,200	0
59. Subtotal	XXX	0	87,987,595	0	0	87,987,595	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	87,987,595	0	0	87,987,595	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	87,987,595	0	0	87,987,595	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	87,987,595	0	0	87,987,595	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		1,200			1,200	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	1,200	0	0	1,200	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	49	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	8

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	DE	31-6549738	
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	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
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	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	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		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
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, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
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	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance Designated Activity Company *	GBR		
Great American Specialty & Affinity Limited	GBR		
Insurance (GB) Limited *	GBR		
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 Insurance Company *	OH	31-0973761	37990
— — — American Empire Underwriters, Inc.	TX	59-1671722	
— — American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
— — 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	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — 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
— — Great American Underwriters Insurance Company	OH	83-1694393	
— — Key Largo Group, Inc.	FL	59-1263251	
— — PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		1042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			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	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	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	
			31-0823725				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	
							NCM Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited	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	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Xenon Agency Limited	GBR	NIA	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				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	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	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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.	N	
			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	
			80-0333563				ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0084	American Financial Group, Inc.	15380...	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794...	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
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	
			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.	32620...	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	11051...	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41106...	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172...	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22179...	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753...	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705				Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10701...	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335...	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691...	31-0501234				Great American Insurance Company	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990...	31-0973761				American Empire Insurance Company	OH	IA	Great American 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.	N	
0084	American Financial Group, Inc.	35351...	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							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.	N	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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	
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.	N	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
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	
			83-1694393				Great American Underwriters Insurance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	N	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

Aster	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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 Ownershp LLC,														
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.														

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	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.
8. The data for this supplement is not required to be filed.

Bar Code:

93661201949000002

93661201936500002

93661201944500002

93661201944700002

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93661201970000002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	188,684	167,182	21,502	21,500
2597. Summary of remaining write-ins for Line 25	188,684	167,182	21,502	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	211	622	933
08.397. Summary of remaining write-ins for Line 8.3	211	622	933

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	19,036,569	19,218,687
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		19,043
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	103,079	201,160
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)	18,933,490	19,036,569
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,933,490	19,036,569

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	2,450,710,221	2,350,981,691
2. Cost of bonds and stocks acquired	98,336,555	318,096,514
3. Accrual of discount	2,164,667	5,356,675
4. Unrealized valuation increase (decrease)	1,214,153	(928,874)
5. Total gain (loss) on disposals	(343,012)	(674,034)
6. Deduct consideration for bonds and stocks disposed of	115,060,094	221,137,756
7. Deduct amortization of premium	895,894	1,894,872
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	14,141	417,287
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	425,844	1,328,164
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,436,538,299	2,450,710,221
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,436,538,299	2,450,710,221

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)	1,551,870,158	42,578,600	41,785,771	(965,303)	1,551,870,158	1,551,697,684		1,549,093,700
2. NAIC 2 (a)	831,460,334	19,367,603	20,379,231	(1,975,401)	831,460,334	828,473,305		852,649,426
3. NAIC 3 (a)	35,290,266		29,525	3,246,379	35,290,266	38,507,120		34,402,849
4. NAIC 4 (a)	4,621,753		214,426	484,755	4,621,753	4,892,082		5,516,167
5. NAIC 5 (a)	658,994		21,000	(574,344)	658,994	63,650		659,426
6. NAIC 6 (a)				512,500		512,500		
7. Total Bonds	2,423,901,505	61,946,203	62,429,953	728,586	2,423,901,505	2,424,146,341	0	2,442,321,568
PREFERRED STOCK								
8. NAIC 1	3,051,769			(25,297)	3,051,769	3,026,472		
9. NAIC 2	1,999,971			206	1,999,971	2,000,177		1,999,971
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	5,051,740	0	0	(25,091)	5,051,740	5,026,649	0	1,999,971
15. Total Bonds and Preferred Stock	2,428,953,245	61,946,203	62,429,953	703,495	2,428,953,245	2,429,172,990	0	2,444,321,539

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

SCHEDULE DA - PART 1

Short-Term Investments

	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	
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
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

NONE

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)	4,108,272
2.	Cost paid/(consideration received) on additions	7,024,080
3.	Unrealized valuation increase/(decrease)	5,178,877
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
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)	16,311,229
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	16,311,229

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	16,311,229	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		16,311,229
4. Part D, Section 1, Column 5	16,311,229	
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	16,311,229	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		16,311,229
10. Part D, Section 1, Column 8	16,311,229	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,667,206	77,826,034
2. Cost of cash equivalents acquired	160,080,659	280,368,824
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	130,279,777	339,527,652
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)	48,468,088	18,667,206
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	48,468,088	18,667,206

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - Industrial and Miscellaneous									
00131L AH 8	AIA GROUP LTD.	C	04/02/2019	MORGAN STANLEY CO.		1,989,860	2,000,000		1FE
00206R HL 9	AT&T INC.		06/05/2019	Goldman Sachs & Co.		994,949	1,000,000	15,556	2FE
05351W AB 9	AVANGRID INC.	C	05/14/2019	MITSUBISHI UFJ SECURITIES		998,580	1,000,000		2FE
05587T AA 4	BSPRT 19FL5 A - CDO		05/20/2019	CREDIT SUISSE SECURITIES (USA)		2,000,000	2,000,000		1FE
05608B AA 8	BX TRUST 2019-IMC - CMBS		05/02/2019	CITIGROUP		2,000,000	2,000,000		1FE
081437 AM 7	BEMIS COMPANY INC.	C	06/13/2019	WELLS FARGO BROKERAGE		998,278	1,000,000		2FE
096630 AG 3	BOARDWALK PIPELINES LP		04/30/2019	JP Morgan		999,130	1,000,000		2FE
110122 CB 2	BRISTOL-MYERS SQUIBB CO.		05/07/2019	MORGAN STANLEY CO.		991,750	1,000,000		1FE
12326Q AA 2	BJETS 191 A - ABS		06/11/2019	CITIGROUP		999,965	1,000,000		1FE
12641P AR 5	CSMC 096R 2A6 - CMO/RMBS		06/01/2019	VARIOUS			48		1FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS		06/01/2019	VARIOUS		(61)	419		1FM
12641P BR 4	CSMC 096R 6A6 - CMO/RMBS		06/01/2019	VARIOUS			53		1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS		06/01/2019	VARIOUS		(74)	1		1FM
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS		06/01/2019	VARIOUS			1,310		1FM
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS		06/01/2019	VARIOUS			33		1FM
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS		06/01/2019	CREDIT SUISSE		(7)			1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS		06/01/2019	Direct			1		1FM
133131 AX 0	CAMDEN PROPERTY TRUST		06/06/2019	JP Morgan		997,510	1,000,000		1FE
19421U AA 2	CASL 19A A1 - ABS		06/26/2019	BARCLAYS CAPITAL INC FIXED INC.		995,164	1,000,000		1FE
233046 AM 3	DB MASTER FINANCE LLC - ABS		05/08/2019	GUGGENHEIM		2,000,000	2,000,000	1,934	1FE
25389J AU 0	DIGITAL REALTY TRUST INC.		06/10/2019	JP Morgan		998,230	1,000,000		2FE
254687 DC 7	WALT DISNEY CO.		04/01/2019	JP MORGAN SECURITIES INC.		7,475			1FE
26884A BL 6	ERP OPERATING LP		06/17/2019	JP Morgan		995,800	1,000,000		1FE
30308X AA 1	FREED 191 A - ABS		04/25/2019	CREDIT SUISSE SECURITIES (USA)		999,935	1,000,000		1FE
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES I		05/14/2019	JP Morgan		998,260	1,000,000		2FE
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS		04/23/2019	Amherst Securities Group LLC		391,127	409,289	1,268	2FM
337738 AU 2	FISERV INC.		06/10/2019	JP Morgan		1,996,640	2,000,000		2FE
38176K AC 7	GLOCLO 42 A2 - CDO	C	04/12/2019	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000		1FE
38521V AA 9	GACM 19FL1 A - CDO	C	05/16/2019	GOLDMAN		3,000,000	3,000,000		1FE
42806D CH 0	HERTZ 192 A - ABS		05/22/2019	Bank of America Merrill Lynch		999,705	1,000,000		1FE
43133J AA 6	HLDSCT 192 A1 - CDO	C	04/16/2019	SANDLER O'NEILL & PARTNERS, LP		1,992,500	2,000,000		1FE
44040H AA 0	HORZN 191 A - ABS		06/21/2019	MIZUHO SECURITIES USA INC.		999,996	1,000,000		1FE
44891A BB 2	HYUNDAI CAPITAL AMERICA	C	06/17/2019	MIZUHO SECURITIES USA INC.		1,999,900	2,000,000		2FE
456837 AP 8	ING GROEP NV	C	04/02/2019	CITIGROUP		998,500	1,000,000		1FE
459200 KA 8	INTERNATIONAL BUSINESS MACHINES CORP		05/08/2019	JP Morgan		997,490	1,000,000		1FE
466365 AA 1	JIB FUNDING, LLC - ABS		06/28/2019	GUGGENHEIM		2,000,000	2,000,000		2FE
46849L TL 5	JACKSON NATIONAL LIFE GLOBAL FUNDING	C	06/17/2019	JP Morgan		1,994,520	2,000,000		1FE
472321 AH 1	JEFFERIES RESECURITIZATION TRUST 2008-R2		06/01/2019	VARIOUS		(1,213)	5		1FM
472321 AK 4	JEFFERIES RESECURITIZATION TRUST 2008-R2		06/01/2019	JEFFRIES & COMPANY		(2,693)			1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	VARIOUS		(14)	501		1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	JEFFRIES & CO.		(48,791)			1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	JEFFRIES & CO.		(21)			1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	JEFFRIES & CO.		(5,641)			1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	JEFFRIES & CO.		(593)			1FM

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 and Administrative Symbol/Market Indicator (a)
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	VARIOUS			56		1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	VARIOUS			54		1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	VARIOUS			438		1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	JEFFRIES & CO		(9,331)			1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	JEFFRIES & CO		(402)			1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	VARIOUS			9		1FM
67401U AC 1	OAKCL 192 A1B - CDO	C	04/12/2019	MORGAN STANLEY CO		2,000,000	2,000,000		1FE
678858 BU 4	OKLAHOMA GAS AND ELECTRIC CO		06/04/2019	MITSUBISHI UFJ SECURITIES		997,070	1,000,000		2FE
682337 AA 8	OELF 2019-3A A1 - ABS	C	05/24/2019	CITIGROUP		2,000,000	2,000,000		1FE
69346T AA 2	PFP 195 A - CMBS		04/11/2019	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000		1FE
69478X AD 7	PACIFIC PREMIER BANCORP INC		05/03/2019	Stifel, Nicolaus & Co., Inc		2,000,000	2,000,000		2FE
722844 AA 5	PINE STREET TRUST I		04/02/2019	MORGAN STANLEY CO		1,000,000	1,000,000		2FE
72353P AA 4	PIONEER AIRCRAFT FINANCE LIMITED - ABS		05/23/2019	Unknown		999,994	1,000,000		1FE
78397A AA 2	SCFET 191 A1 - ABS		04/03/2019	Bank of America Merrill Lynch		999,968	1,000,000		1FE
78397A AB 0	SCFET 191 A2 - ABS		04/03/2019	Bank of America Merrill Lynch		499,953	500,000		1FE
84861C AA 3	SPMF 144 A1 - ABS		05/23/2019	CANTOR FITZGERALD + CO		1,394,423	1,395,186	3,664	1FE
853254 BP 4	STANDARD CHARTERED PLC	C	05/16/2019	Bank of America Merrill Lynch		1,000,000	1,000,000		1FE
88315L AC 2	TMCL 191 A - ABS	C	04/17/2019	RBC CAPITAL MARKETS		999,672	1,000,000		1FE
883203 CA 7	TEXTRON INC		04/30/2019	GOLDMAN		999,110	1,000,000		2FE
89657B AA 2	TRL 191 A1 - ABS		04/02/2019	WELLS FARGO SECURITIES LLC		1,799,099	1,800,000		1FE
91529Y AN 6	UNUM GROUP		06/10/2019	HSBC SECURITIES		996,330	1,000,000		2FE
95058X AG 3	WEN 191 A21 - ABS		06/13/2019	GUGGENHEIM		3,000,000	3,000,000		2FE
976826 BM 8	WISCONSIN POWER AND LIGHT CO		06/17/2019	BARCLAYS CAPITAL INC FIXED INC		1,994,160	2,000,000		1FE
3899999. Total - Bonds - Industrial and Miscellaneous						61,946,203	62,107,403	22,422	XXX
8399997. Total - Bonds - Part 3						61,946,203	62,107,403	22,422	XXX
8399999. Total - Bonds						61,946,203	62,107,403	22,422	XXX
9999999. Total - Bonds, Preferred and Common Stocks						61,946,203	XXX	22,422	XXX

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

Statement as of June 30, 2019 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FN 511797 - RMBS		06/01/2019.	Paydown		181	181	181	177		4		4		181			0	5	05/01/2031.	1
31406J 2L 6	FN 811779 - RMBS		06/01/2019.	Paydown		178	178	181	128		51		51		178			0	4	01/01/2035.	1
63252F AA 7	NATIONAL ARCHIVES FACULTY TRUST		04/01/2019.	Paydown									0					0	2,645	09/01/2019.	1
649085 AA 5	NEW VALLEY GENERATION II - ABS		05/01/2019.	Paydown		175,766	175,766	181,787	176,339		(574)		(574)		175,766			0	4,897	05/01/2020.	1
690353 XM 4	OVERSEAS PRIVATE INVESTMENT CORP		06/15/2019.	Paydown		28,571	28,571	28,571	28,571		(0)		(0)		28,571			0	513	12/15/2030.	1
0599999.	Total - Bonds - U.S. Government					204,696	204,696	210,721	205,216	0	(520)	0	(520)	0	204,696	0	0	0	8,063	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20772G F4 5	CONNECTICUT ST		05/08/2019.	RAYMOND JAMES		3,625,232	3,005,000	3,794,023	3,599,484		(12,250)		(12,250)		3,587,233		37,999	37,999	114,753	03/15/2032.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,625,232	3,005,000	3,794,023	3,599,484	0	(12,250)	0	(12,250)	0	3,587,233	0	37,999	37,999	114,753	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		06/01/2019.	Paydown		14,671	14,671	14,671	14,671		0		0		14,671			0	166	02/01/2042.	1FE
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		06/01/2019.	Paydown		23,238	23,238	23,180	23,190		48		48		23,238			0	284	02/01/2042.	1FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS		06/01/2019.	Paydown		55,066	55,066	56,706	56,620		(1,554)		(1,554)		55,066			0	831	03/01/2048.	1FE
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS		06/01/2019.	Paydown		27,274	27,274	27,274	27,274				0		27,274			0	325	07/01/2041.	1FE
34074M JC 6	FLORIDA HSG FIN CORP REV - MBS		06/01/2019.	Paydown		18,228	18,228	18,228	18,228		(0)		(0)		18,228			0	210	07/01/2041.	1FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV		06/03/2019.	Call @ 100.00		20,000	20,000	20,000	20,000				0		20,000			0	254	02/01/2042.	1FE
491189 FA 9	KENTUCKY ASSET / LIABILITY COMMN GEN FD		04/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,007,450	1,000,256		(256)		(256)		1,000,000			0	20,520	04/01/2019.	1FE
49130T PS 9	KENTUCKY HSG CORP HSG REV		06/03/2019.	Call @ 100.00		25,000	25,000	25,000	25,000				0		25,000			0	323	11/01/2041.	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV		06/03/2019.	Call @ 100.00		20,000	20,000	20,000	20,000				0		20,000			0	262	11/01/2041.	1FE
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS		06/15/2019.	Paydown		1,609	1,609	1,615	1,614		(5)		(5)		1,609			0	29	01/15/2046.	1FE
59465M D2 8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		05/01/2019.	Direct		140,000	140,000	140,000	140,000				0		140,000			0	2,868	04/01/2021.	1FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		39,983	39,983	39,983	39,983		(0)		(0)		39,983			0	593	03/01/2048.	1FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		35,211	35,211	35,211	35,211		(0)		(0)		35,211			0	474	01/01/2049.	1FE
647200 4S 0	NEW MEXICO MTG FIN AUTH		06/03/2019.	Call @ 100.00		25,000	25,000	25,000	25,000				0		25,000			0	281	09/01/2040.	1FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/15/2019.	Paydown		1,875	1,875	1,875	1,875		(0)		(0)		1,875			0	24	06/15/2036.	1FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/01/2019.	Direct		10,000	10,000	10,000	10,000				0		10,000			0	208	01/01/2030.	1FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/03/2019.	Call @ 100.00		35,000	35,000	35,000	35,000				0		35,000		(0)	(0)	388	11/01/2041.	1FE
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		05/01/2019.	Direct		90,000	90,000	90,000	90,000				0		90,000			0	1,372	07/01/2033.	1FE
76221T AN 9	RHODE IS HSG & MTG FIN CORP REV		06/28/2019.	Direct		140,000	140,000	140,000	140,000				0		140,000			0	2,827	10/01/2023.	1FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		06/01/2019.	Direct		10,000	10,000	10,000	10,000				0		10,000			0	147	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/03/2019.	Call @ 100.00		25,000	25,000	25,000	25,052		(2)		(2)		25,050		(50)	(50)	408	09/01/2039.	1FE
91412F 7X 9	THE REGENTS OF THE UNIVERSITY OF CALIFOR		05/15/2019.	Direct		1,000,000	1,000,000	1,152,450	1,009,407		(9,407)		(9,407)		1,000,000			0	31,350	05/15/2031.	1FE
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2019.	Paydown		33,738	33,738	33,738	33,738				0		33,738			0	599	12/25/2043.	1FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2019.	Paydown		32,006	32,006	32,006	32,006		0		0		32,006			0	477	10/25/2037.	1FE
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2019.	Paydown		30,680	30,680	30,680	30,680		(0)		(0)		30,680			0	380	06/25/2041.	1FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		06/01/2019.	Paydown		38,859	38,859	38,859	38,858		1		1		38,859			0	512	08/25/2042.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,892,437	2,892,437	3,053,926	2,903,662	0	(11,175)	0	(11,175)	0	2,892,487	0	(50)	(50)	66,111	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 171 A - ABS		06/16/2019.	Paydown		71,910	71,910	72,135	72,085		(174)		(174)		71,910			0	1,204	05/16/2042.	1FE
00192J AA 4	APS 161 1A - CMO/RMBS		06/01/2019.	Paydown		70,560	70,560	62,886	65,991		4,569		4,569		70,560			0	755	07/01/2057.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
00214M AA 1	ARLFR 1406 A1 - ABS		06/15/2019.	Paydown		41,243	41,243	40,021	40,380		863		863		41,243			0	507	06/15/2044.	1FE
004375 FG 1	ACCR 061 A4 - RMBS		06/25/2019.	Paydown		83,738	83,738	73,140	77,274		6,464		6,464		83,738			0	886	04/25/2036.	1FM
006346 AS 9	ADMSO 181 A - ABS		06/15/2019.	Paydown		3,579	3,579	3,598	3,598		(19)		(19)		3,579			0	72	11/16/2048.	1FE
007036 GS 9	ARMT 052A 2A1 - CMO/RMBS		06/01/2019.	Paydown		38,416	38,416	35,943	35,889		2,527		2,527		38,416			0	788	06/25/2035.	1FM
02315Q AA 6	AMBAC LSNI LLC		06/30/2019.	Paydown		292	292	292	292				0		292			0	14	02/12/2023.	5GI
02364W AX 3	AMERICA MOVIL SAB DE CV	C	05/15/2019.	VARIOUS		4,038,841	4,000,000	3,967,440	3,996,789		1,655		1,655		3,998,444		1,556	1,556	154,952	10/16/2019.	1FE
02377B AB 2	AMERICAN AIRLINES INC - ABS		04/01/2019.	Paydown									0					0	23	03/22/2029.	1FE
02660L AA 8	AHMA 064 A11 - RMBS		06/25/2019.	Paydown		6,271	6,271	4,163	3,778		57		57		6,271			0	73	10/25/2046.	1FM
02665U AA 3	AH4R 14SFR2 A - ABS		06/01/2019.	Paydown		4,441	4,441	4,441	4,439		3		3		4,441			0	69	10/17/2036.	1FE
02665X AA 7	AH4R 14SFR3 A - ABS		06/01/2019.	Paydown		13,958	13,958	14,080	14,037		(79)		(79)		13,958			0	214	12/18/2036.	1FE
02666A AA 6	AH4R 15SFR1 A - ABS		06/01/2019.	Paydown		11,218	11,218	11,218	11,209		10		10		11,218			0	162	04/17/2052.	1FE
02666B AA 4	AH4R 15SFR2 A - ABS		06/01/2019.	Paydown		2,561	2,561	2,561	2,559		1		1		2,561			0	38	10/17/2052.	1FE
037411 BD 6	APACHE CORP		06/13/2019.	Not Available		1,146,148	1,150,000	1,071,398	1,107,536		4,671		4,671		1,112,207		33,941	33,941	28,175	01/15/2023.	2FE
05352P AA 5	AVNT 18A A - ABS		06/15/2019.	Paydown		166,475	166,475	166,471	166,464		11		11		166,475			0	2,021	06/15/2021.	1FE
05532E BB 0	BCAP 09R10P 151 - CMO/RMBS		06/01/2019.	Paydown		23,975	23,975	23,615	23,855		119		119		23,975			0	520	03/26/2036.	1FM
05533D AG 1	BCAP 10RR7 1A7 - CMO/RMBS		06/01/2019.	Paydown		184,118	184,118	153,163	166,396		17,722		17,722		184,118			0	3,583	04/26/2035.	1FM
05533G CN 7	BCAP 10RR9B 6A1 - CMO/RMBS	C	06/01/2019.	Paydown		122,255	122,255	115,837	120,293		1,962		1,962		122,255			0	3,076	10/26/2035.	1FM
05533N AJ 3	BCAP 10R12A 1A9 - CMO/RMBS	C	06/01/2019.	Paydown		34,319	35,677	31,257	32,180		199		199		34,319			0	519	06/26/2037.	1FM
05539B AD 6	BCAP 12RR3 1A4 - CMO/RMBS		06/01/2019.	Paydown		2,005	2,005	1,832	1,982		23		23		2,005			0	36	12/29/2037.	1FM
05540X BK 8	BCAP 12RR4B 5A5 - CMO/RMBS		06/01/2019.	Paydown		57,078	57,078	53,083	60,064		(2,986)		(2,986)		57,078			0	849	05/27/2036.	1FM
05541D AU 0	BCAP 12RR8B 4A3 - CMO/RMBS		06/19/2019.	Paydown		45,731	45,731	37,785	41,755		3,976		3,976		45,731			0	493	11/26/2036.	1FM
05569A AB 5	BP AMI LEASING INC		05/08/2019.	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	138,075	05/08/2019.	1FE
058931 AD 8	BAFC 063 2A1 - CMO/RMBS		06/01/2019.	Paydown		72,952	74,396	60,674	57,344		1,703		1,703		72,952			0	1,857	03/25/2036.	1FM
05948K ZF 9	BOAA 054 CB6 - CMO/RMBS		06/25/2019.	Paydown		415,113	416,561	140,087	309,985		107,576		107,576		415,113			0	5,893	05/25/2035.	1FM
05949A H8 6	BOAMS 05A 2A1 - CMO/RMBS		06/01/2019.	Paydown		13,633	13,633	13,182	13,222		411		411		13,633			0	225	02/25/2035.	1FM
05949A H9 4	BOAMS 05A 2A2 - CMO/RMBS		06/01/2019.	Paydown		11,929	11,929	11,616	11,640		289		289		11,929			0	197	02/25/2035.	1FM
05949C GW 0	BOAMS 058 A9 - CMO/RMBS		06/01/2019.	Paydown		13,025	20,507	15,883	17,519		33		33		13,025			0	527	09/25/2035.	2FM
05949C HM 1	BOAMS 05I 1A1 - CMO/RMBS		06/01/2019.	Paydown		26,695	27,176	23,947	24,446		207		207		26,695			0	525	10/25/2035.	1FM
05949C KS 4	BOAMS 05J 2A3 - CMO/RMBS		06/01/2019.	Paydown		1,779	1,814	1,773	1,827		(7)		(7)		1,779			0	38	11/25/2035.	2FM
05951F AB 0	BAFC 071A T1B - RMBS		06/01/2019.	Paydown		3,888	5,937	5,184	4,310		36		36		3,888			0	144	01/25/2037.	1FM
05951U AC 5	BAFC 068T2 A2 - RMBS		06/01/2019.	Paydown		461	503	386	376		(0)		(0)		461			0	11	10/25/2036.	1FM
059522 AU 6	BAFC 07CA 1A2 - CMO/RMBS		06/01/2019.	Paydown		69,155	71,241	65,703	65,313		156		156		69,155			0	1,320	05/20/2036.	1FM
05953Y AH 4	BAFC 074B A1B - RMBS		06/01/2019.	Paydown		4,376	5,674	1,870	4,497		45		45		4,376			0	130	05/26/2037.	1FM
05990H AH 6	BAFC 10R2A 1A3 - CMO/RMBS		06/01/2019.	Paydown		83,107	98,659	62,424	76,868		1,867		1,867		83,107			0	2,398	08/26/2037.	1FM
05990H AQ 6	BAFC 10R2C 3A4 - CMO/RMBS		06/01/2019.	Paydown		5,088	5,088	4,946	4,936		151		151		5,088			0	97	07/26/2035.	1FM
07384M S7 8	BSARM 045 2A - CMO/RMBS		06/01/2019.	Paydown		37,109	37,109	37,271	37,085		(79)		(79)		37,109			0	646	07/25/2034.	1FM
07384Y KF 2	BSABS 03AC4 A - RMBS		06/01/2019.	Paydown		18,338	18,338	18,532	18,385		(25)		(25)		18,338			0	437	09/25/2033.	1FM
081437 AH 8	BEMIS CO INC	C	06/13/2019.	Unknown		998,278	1,000,000	993,530	997,903		374		374		998,278			0		10/15/2021.	2FE
08179C AE 1	BSP 11 A2A - CDO		06/18/2019.	BNP Paribas		797,840	800,000	800,000	799,805		(287)		(287)		799,518		(1,678)	(1,678)	24,009	04/15/2029.	1FE
123262 AN 7	BJETS 181 A - ABS		06/15/2019.	Paydown		53,844	53,844	53,843	53,854		(10)		(10)		53,844			0	1,012	02/15/2033.	1FE
12479L AA 8	CAI 121 NTS - ABS	C	06/25/2019.	Paydown		12,500	12,500	12,215	12,321		179		179		12,500			0	181	10/25/2027.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12479L AC 4	CAI 131 NTS - ABS	C	06/25/2019.	Paydown		25,000	25,000	24,250	24,510		490		490		25,000			0	349	03/27/2028.	1FE
12479R AB 3	CAUTO 141 A - ABS	..	06/15/2019.	Paydown		4,148	4,148	4,145	4,147		1		1		4,148			0	58	10/17/2044.	1FE
12479R AD 9	CAUTO 171 A1 - ABS	..	06/15/2019.	Paydown		2,500	2,500	2,499	2,500		0		0		2,500			0	37	04/15/2047.	1FE
12480V AG 0	CBAM 171 B - CDO	C	06/18/2019.	Bank of America Merrill Lynch.		998,350	1,000,000	1,000,000	1,000,000				0		1,000,000		(1,650)	(1,650)	29,509	07/22/2030.	1FE
12527E AD 0	CFCRE 11C1 A4 - CMBS	..	06/01/2019.	Paydown		11,887	11,887	12,175	11,943		(56)		(56)		11,887			0	246	04/15/2044.	1FM
125431 AH 9	CWHL 06HYB4 2A1 - CMO/RMBS	..	06/01/2019.	Paydown		11,849	11,739	4,885	6,852		157		157		11,849			0	173	06/20/2036.	1FM
125634 AJ 4	CLIF 132 NTS - ABS	..	06/18/2019.	Paydown		63,467	63,467	63,443	63,340		127		127		63,467			0	847	06/19/2028.	1FE
125634 AL 9	CLIF 133 NTS - ABS	..	06/18/2019.	Paydown		8,950	8,950	8,949	8,932		18		18		8,950			0	137	11/18/2028.	1FE
125634 AQ 8	CLIF 142 NTS - ABS	..	06/18/2019.	Paydown		134,000	134,000	131,022	131,523		2,477		2,477		134,000			0	1,825	10/18/2029.	1FE
126117 AQ 3	CNA FINANCIAL CORP	..	06/06/2019.	VARIOUS		2,079,093	2,000,000	1,993,700	1,998,720		446		446		1,999,166		834	834	174,072	08/15/2020.	2FE
12641P AD 6	CSMC 096R A2 - CMO/RMBS	..	06/01/2019.	Paydown		3,946	3,946	3,946	3,929		2		2		3,946			0	95	10/26/2038.	1FM
12641P AM 6	CSMC 096R 2A2 - CMO/RMBS	..	06/01/2019.	Paydown		53,688	53,688	53,688	53,491		(201)		(201)		53,688			0	1,587	05/29/2035.	1FM
12641P AR 5	CSMC 096R 2A6 - CMO/RMBS	..	06/01/2019.	Paydown			1,372				0		0					0	31	05/29/2035.	1FM
12641P AZ 7	CSMC 096R 4A3 - CMO/RMBS	..	06/01/2019.	Paydown		8,341	8,341	8,341	8,310		11		11		8,341			0	180	11/26/2035.	1FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS	..	06/01/2019.	Paydown			0	(3)			3		3					0	(3)	11/26/2035.	1FM
12641P BM 5	CSMC 096R 6A2 - CMO/RMBS	..	06/01/2019.	Paydown		7,753	7,753	7,753	7,724		(1)		(1)		7,753			0	157	09/27/2038.	1FM
12641P BR 4	CSMC 096R 6A6 - CMO/RMBS	..	05/01/2019.	Paydown			1		0		0		0					0	0	09/27/2038.	1FM
12641P CW 2	CSMC 096R 1A3 - CMO/RMBS	..	05/01/2019.	Paydown		18,615	18,615	18,615	18,545		131		131		18,615			0	212	05/26/2039.	1FM
12641P CX 0	CSMC 096R 1A4 - CMO/RMBS	..	06/01/2019.	Paydown		13,414	13,414	8,910	12,742		273		273		13,414			0	352	05/26/2039.	1FM
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS	..	06/01/2019.	Paydown		3,287	3,679	1,519	2,520		41		41		3,287			0	91	09/25/2037.	1FM
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS	..	06/01/2019.	Paydown		5,396	5,396	4,154	4,000		134		134		5,396			0	145	07/27/2037.	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS	..	06/01/2019.	Paydown			150		58		(1)		(1)					0	5	07/27/2037.	1FM
12641Q AN 2	CSMC 097R 5A1 - CMO/RMBS	..	06/01/2019.	Paydown		36,650	36,650	36,650	36,650		48		48		36,650			0	800	11/26/2035.	1FM
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS	..	06/30/2019.	Paydown			8,225		56		(106)		(106)		(1,319)		1,319	1,319	210	11/26/2035.	1FM
12641Q AW 2	CSMC 097R 6A1 - CMO/RMBS	..	06/01/2019.	Paydown		14,926	14,926	14,926	14,874		4		4		14,926			0	360	09/25/2035.	1FM
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS	..	06/01/2019.	Paydown			13,687	2,126	2,645		34		34					0	372	09/25/2035.	1FM
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS	..	06/25/2019.	Paydown		8,123	10,246	1,564	2,602		381		381		8,123			0	288	12/26/2036.	1FM
12641Q BW 1	CSMC 097R 9A3 - CMO/RMBS	..	06/01/2019.	Paydown		4,767	4,767	4,767	4,767		(0)		(0)		4,767			0	104	08/27/2035.	1FM
12641Q CH 3	CSMC 097R 111 - CMO/RMBS	..	06/01/2019.	Paydown		67,658	67,658	67,658	67,442		(3)		(3)		67,658			0	1,435	02/26/2035.	1FM
12641Q CR 1	CSMC 097R 124 - CMO/RMBS	..	06/01/2019.	Paydown		1,385	1,385	1,385	1,381		(1)		(1)		1,385			0	30	01/25/2036.	1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS	..	06/01/2019.	Paydown			840	417	398		1		1					0	20	01/25/2036.	1FM
12641Q CW 0	CSMC 097R 131 - CMO/RMBS	..	06/01/2019.	Paydown		5,431	5,431	5,431	5,431		14		14		5,431			0	141	06/25/2037.	1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS	..	06/01/2019.	Paydown			3,750	490	634		(8)		(8)					0	92	06/25/2037.	1FM
12641Q DH 2	CSMC 097R 146 - CMO/RMBS	..	06/01/2019.	Paydown		14,070	14,070	8,993	8,825		129		129		14,070			0	115	04/27/2037.	1FM
12641Q DV 1	CSMC 097R 161 - CMO/RMBS	..	06/01/2019.	Paydown		1,287	1,287	1,251	1,242		10		10		1,287			0	36	02/25/2036.	1FM
12641Q DW 9	CSMC 097R 162 - CMO/RMBS	..	06/01/2019.	Paydown			968		222		7		7					0	22	02/25/2036.	1FM
12641Q EA 6	CSMC 097R 171 - CMO/RMBS	..	06/25/2019.	Paydown		32,794	32,794		31,992		597		597		32,794			0	141	03/25/2037.	1FM
12641Q EK 4	CSMC 097R 181 - CMO/RMBS	..	06/26/2019.	Paydown		31,106	31,106	31,106	31,106		(149)		(149)		31,106			0	155	03/25/2037.	1FM
12641Q EL 2	CSMC 097R 182 - CMO/RMBS	..	06/01/2019.	Paydown		4,016	4,016	4,016	3,973		5		5		4,016			0	36	03/25/2037.	1FM
12641Q EV 0	CSMC 097R 1A1 - CMO/RMBS	..	06/01/2019.	Paydown		2,969	2,969	2,969	2,959		(0)		(0)		2,969			0	77	03/01/2036.	1FM
12641Q FD 9	CSMC 097R 2A2 - CMO/RMBS	..	06/01/2019.	Paydown		14,565	14,565	14,565	14,565		62		62		14,565			0	311	08/27/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12641T AB 2	CSMC 095R 1A2 - CMO/RMBS		06/01/2019.	Paydown		35,006	35,007	26,688	28,104		6,902		6,902		35,006			0	661	06/26/2036.	1FM
12646U AK 4	CSMC 134R1 A2 - CMO/RMBS		06/01/2019.	Paydown		47,613	47,613	44,519	44,864		2,750		2,750		47,613			0	639	03/25/2043.	1FM
12646W AH 7	CSMC 13IVR2 A2 - CMO/RMBS		06/01/2019.	Paydown		12,954	12,954	12,104	12,193		762		762		12,954			0	173	04/27/2043.	1FM
12647P AK 4	CSMC 137 A6 - CMO/RMBS		06/25/2019.	Paydown		43,059	43,059	41,498	41,523		1,536		1,536		43,059			0	640	08/25/2043.	1FM
126650 AW 0	CVSPAS 041 CTF - ABS		06/10/2019.	Paydown		21,419	21,419	21,419	21,419				0		21,419			0	473	01/11/2027.	2FE
126670 JP 4	CWHL 05HYB9 1A1 - CMO/RMBS		06/01/2019.	Paydown		23,331	23,503	20,497	19,691		(4)		(4)		23,331			0	370	02/20/2036.	1FM
126670 NY 0	CWL 0516 2A3 - RMBS		06/01/2019.	Paydown		22,231	22,231	1,064	8,813		1,339		1,339		22,231			0	432	07/25/2034.	1FM
12667F 4N 2	CWALT 057CB 2A3 - CMO/RMBS		06/01/2019.	Paydown		38,083	40,251	35,579	34,566		305		305		38,083			0	901	04/25/2035.	1FM
12667F 5E 1	CWALT 056CB 1A3 - CMO/RMBS		06/01/2019.	Paydown		20,941	23,507	21,562	20,433		187		187		20,941			0	503	04/25/2035.	1FM
12667G AC 7	CWALT 0513CB A3 - CMO/RMBS		06/01/2019.	Paydown		12,478	17,110	14,351	13,536		239		239		12,478			0	408	05/25/2035.	1FM
126694 D5 4	CWHL 06HYB2 3A1 - CMO/RMBS		06/01/2019.	Paydown		102,473	102,445	89,730	87,872		1,086		1,086		102,473			0	1,702	04/22/2036.	1FM
126694 D7 0	CWHL 06HYB2 4A1 - CMO/RMBS		06/01/2019.	Paydown		39,965	39,303	35,869	35,932		392		392		39,965			0	665	04/22/2036.	1FM
12669D US 5	CWHL 0239 A18 - CMO/RMBS		06/01/2019.	Paydown		10,649	10,649	10,554	10,580		(2)		(2)		10,649			0	298	02/25/2033.	1FM
12669F V8 3	CWHL 04HYB4 3A - CMO/RMBS		06/01/2019.	Paydown		15,344	15,344	15,367	15,372		(29)		(29)		15,344			0	230	09/20/2034.	1FM
12669G R4 5	CWHL 0515 A8 - CMO/RMBS		06/01/2019.	Paydown		4,715	18,815	16,520	16,028		(29)		(29)		4,715			0	496	08/25/2035.	1FM
12803P AB 4	CAJUN 171 A2 - ABS		06/01/2019.	Paydown		15,000	15,000	14,884	14,912		88		88		15,000			0	488	08/20/2047.	2FE
141781 G# 5	CARGILL, INCORPORATED		06/30/2019.	Paydown		105,263	105,263	123,269	110,996		(5,733)		(5,733)		105,263			0		06/30/2023.	1
14315J AE 9	CGMS 172 A2A - CDO	C	06/18/2019.	WELLS FARGO SECURITIES		996,620	1,000,000	1,000,000	997,642		128		128		997,770		(1,150)	(1,150)	28,840	07/21/2031.	1FE
144531 FL 9	CARR 06OPT1 A3 - RMBS		06/25/2019.	Paydown		52,414	52,414	43,182	52,414		(0)		(0)		52,414			0	546	12/26/2035.	1FM
14575H AA 6	CAUTO 161MT1 A - ABS		06/15/2019.	Paydown		7,814	7,814	7,811	7,812		2		2		7,814			0	136	02/15/2046.	1FE
152314 KJ 8	CXHE 04C AF5 - RMBS		06/01/2019.	Paydown		43,045	43,045	42,937	42,921		124		124		43,045			0	1,095	06/25/2034.	1FM
154051 BH 8	CENTRAL MAINE POWER CO	C	06/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,001,770	1,000,097		(97)		(97)		1,000,000			0	28,500	06/01/2019.	1FE
161546 CW 4	CFAB 023 IA5 - RMBS		06/01/2019.	Paydown		16,271	16,271	16,270	16,228		43		43		16,271			0	386	06/25/2032.	1FM
16162W PV 5	CHASE 05A2 1A1 - CMO/RMBS		06/01/2019.	Paydown		6,193	6,175	4,617	4,544		55		55		6,193			0	109	01/25/2036.	1FM
16162X AD 9	CHASE 06S3 1A4 - CMO/RMBS		06/25/2019.	Paydown		298	298	214	217		(3)		(3)		298			0	6	11/25/2036.	1FM
16163C AG 7	CHASE 06A1 2A2 - CMO/RMBS		06/01/2019.	Paydown		36,069	55,503	15,595	35,461		1,254		1,254		36,069			0	1,019	09/25/2036.	1FM
17181C AA 6	CIMLT 181 A - RMBS		06/20/2019.	Paydown		65,472	65,472	65,472	65,468		5		5		65,472			0	1,047	03/20/2043.	1FE
17307G ED 6	CMLTI 04HYB2 3A - CMO/RMBS		06/01/2019.	Paydown		2,528	2,528	2,288	2,231		20		20		2,528			0	50	03/27/2034.	1FM
17312H AF 6	CRMSI 072 A6 - RMBS		06/01/2019.	Paydown		12,945	12,945	12,448	12,455		490		490		12,945			0	284	06/25/2037.	1FM
17315N AD 5	CMLTI 098B 2A1 - CMO/RMBS		06/01/2019.	Paydown		38,082	38,082	38,082	37,896		185		185		38,082			0	1,197	04/25/2037.	1FM
17315X AE 1	CMLTI 099B 2A2 - CMO/RMBS		06/01/2019.	Paydown		17,320	17,320	3,919	10,389		6,931		6,931		17,320			0	299	11/25/2035.	1FM
17315X AF 8	CMLTI 099B 2A3 - CMO/RMBS		06/01/2019.	Paydown			5,378	4,074	4,407		92		92					0	95	11/25/2035.	1FM
17316A AQ 3	CMLTI 0910D 4A1 - CMO/RMBS		06/01/2019.	Paydown		46,939	46,939	46,234	46,589		350		350		46,939			0	1,214	05/26/2037.	1FM
20267U AA 7	CBSLT 16B A1 - ABS		06/25/2019.	Paydown		82,519	82,519	82,497	82,499		20		20		82,519			0	920	10/25/2040.	1FE
203233 AA 9	EQUITY COMMONWEALTH		06/28/2019.	VARIOUS		2,042,200	2,000,000	1,957,060	1,990,722		2,738		2,738		1,993,460		6,540	6,540	134,568	09/15/2020.	2FE
21051A AA 9	CLUB 17P1 A - ABS		06/01/2019.	Paydown		45,545	45,545	45,544	45,545		1		1		45,545			0	158	09/15/2023.	1FE
21872M AA 0	CAFL 182 A - CMBS		06/01/2019.	Paydown		5,764	5,764	5,764	5,764		0		0		5,764			0	102	11/15/2052.	1FE
22541Q FV 9	CSFB 0317 1A4 - CMO/RMBS		06/01/2019.	Paydown		970	970	977	971		(1)		(1)		970			0	27	06/25/2033.	1FM
22541S PJ 1	CSFB 04AR6B CB1 - CMO/RMBS		06/25/2019.	Paydown		7,339	7,339	5,834	6,037		1,302		1,302		7,339			0	113	10/25/2034.	1FM
227170 AE 7	CRNN 131 NTS - ABS	C	06/18/2019.	Paydown		25,000	25,000	25,000	24,975		25		25		25,000			0	321	04/18/2028.	1FE
22944P AA 5	CSMC 13TH1 A1 - CMO/RMBS		06/01/2019.	Paydown		41,620	41,620	37,373	36,991		4,629		4,629		41,620			0	375	02/25/2043.	1FM

Statement as of June 30, 2019 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
23204G AA 8	CUSTOMERS BANCORP INC.	..	06/26/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,125	06/26/2019.	2FE
23245G AB 7	CWALT 06OC9 A2A - RMBS	..	06/25/2019.	Paydown		34,842	34,106		30,719		5,736		5,736		34,842			0	342	08/25/2034.	4FM
233046 AD 3	DNKN 151 A22 - ABS	..	06/01/2019.	Paydown		2,880,000	2,880,000	2,880,000	2,880,000				0		2,880,000			0	51,750	02/21/2045.	2FE
233046 AE 1	DNKN 171 A2I - ABS	..	06/01/2019.	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	91	11/20/2047.	2FE
233046 AF 8	DNKN 171 AII - ABS	..	06/01/2019.	Paydown		10,000	10,000	10,000	10,000				0		10,000			0	202	11/20/2047.	2FE
233046 AL 5	DNKN 191 2AI - ABS	..	05/08/2019.	Unknown		2,000,000	2,000,000	2,000,000					0		2,000,000			0	1,934	05/20/2049.	2FE
23341B AC 9	DRB 16B A2 - ABS	..	06/25/2019.	Paydown		32,662	32,662	32,652	32,654		8		8		32,662			0	393	06/25/2040.	1FE
25150R AD 7	DBALT 06AR6 A4 - RMBS	..	06/25/2019.	Paydown		102,327	103,898	95,744	96,179		1,995		1,995		102,327			0	1,141	02/25/2037.	1FM
251510 DQ 3	DBALT 052 2A1 - CMO/RMBS	..	06/25/2019.	Paydown		6,008	6,008	5,152	6,039		150		150		6,008			0	70	03/25/2020.	1FM
256853 AA 0	DOLPHIN ENERGY LTD	C	06/15/2019.	Maturity @ 100.00		261,600	261,600	260,946	261,538		62		62		261,600			0	919	06/15/2019.	1FE
25755T AE 0	DPABS 151 A2 - ABS	..	05/01/2019.	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	112	10/25/2045.	2FE
25755T AH 3	DPABS 171 A23 - ABS	..	05/01/2019.	Paydown		7,500	7,500	7,500	7,500				0		7,500			0	154	07/25/2047.	2FE
26224H AA 5	DRUGC 161 A - ABS	C	05/01/2019.	Paydown		52,832	52,832	52,832	52,832		0		0		52,832			0	1,051	04/15/2027.	2FE
263534 BZ 1	E I DU PONT DE NEMOURS AND CO	..	04/22/2019.	VARIOUS		2,028,114	2,000,000	1,991,700	1,998,997		320		320		1,999,316		684	684	99,287	01/15/2020.	1FE
26442E AA 8	DUKE ENERGY OHIO INC	..	04/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	999,600	999,988		12		12		1,000,000			0	27,250	04/01/2019.	1FE
26875P AD 3	EOG RESOURCES INC	..	06/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	998,160	999,903		97		97		1,000,000			0	28,125	06/01/2019.	1FE
26884L AA 7	EQT CORP	..	06/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	996,680	999,808		192		192		1,000,000			0	40,625	06/01/2019.	2FE
291011 BA 1	EMERSON ELECTRIC CO	..	04/15/2019.	Maturity @ 100.00		1,500,000	1,500,000	1,485,825	1,499,484		516		516		1,500,000			0	37,500	04/15/2019.	1FE
30308X AA 1	FREED 191 A - ABS	..	06/18/2019.	Paydown		112,011	112,011	112,004			7		7		112,011			0	500	06/18/2026.	1FE
32027L AE 5	FFML 06FF14 A5 - RMBS	..	06/25/2019.	Paydown		39,275	39,275	35,077	36,562		2,712		2,712		39,275			0	457	10/25/2036.	1FM
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS	..	06/01/2019.	Paydown		38,009	38,012	35,908	10,547		1,040		1,040		38,009			0	495	11/25/2035.	1FM
32051G XV 2	FHASI 05AR5 4A1 - CMO/RMBS	..	06/01/2019.	Paydown		2,636	2,636	2,598	2,400		17		17		2,636			0	46	11/25/2035.	1FM
32052D AG 6	FHAMS 06FA8 1A7 - CMO/RMBS	..	06/01/2019.	Paydown		2,561	2,983	1,535	302		(3)		(3)		2,561			0	74	02/25/2037.	1FM
347466 AE 4	FORT IRWIN LAND LLC	..	06/15/2019.	Paydown		39,991	39,991	37,668	38,298		1,692		1,692		39,991			0	1,041	12/15/2035.	1FE
35040U AA 9	FFIN 171 A - ABS	..	06/15/2019.	Paydown		116,016	116,016	115,999	116,002		14		14		116,016			0	1,594	07/15/2033.	1FE
35041J AA 3	FFIN 191 A - ABS	..	06/15/2019.	Paydown		72,826	72,826	72,815			11		11		72,826			0	359	11/15/2034.	1FE
36191Y BA 5	GSMS 11GC5 A3 - CMBS	..	06/01/2019.	Paydown		56,158	56,158	56,717	56,096		62		62		56,158			0	895	08/12/2044.	1FM
3622E8 AB 1	GSAA 0615 AF2 - RMBS	..	06/01/2019.	Paydown		11,919	11,919	1,612	4,397		105		105		11,919			0	117	09/25/2036.	1FM
362341 4A 4	GSR 06AR1 2A1 - CMO/RMBS	..	06/01/2019.	Paydown		14,023	13,951	13,348	13,544		32		32		14,023			0	248	01/25/2036.	1FM
36242D FS 7	GSR 0411 2A1 - CMO/RMBS	..	06/01/2019.	Paydown		18,564	18,564	18,662	18,658		(94)		(94)		18,564			0	329	09/25/2034.	1FM
36242D PG 2	GSR 0414 3A2 - CMO/RMBS	..	06/01/2019.	Paydown		65,466	65,466	64,395	64,040		1,426		1,426		65,466			0	1,761	12/25/2034.	1FM
36248F AG 7	GSMS 11GC3 A4 - CMBS	..	06/01/2019.	Paydown		30,098	30,098	30,684	30,217		(119)		(119)		30,098			0	597	03/10/2044.	1FM
36298G AA 7	GSPALO 061 CTF - CMBS	..	06/09/2019.	Paydown		19,945	19,945	20,397	20,212		(267)		(267)		19,945			0	534	10/09/2029.	2FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.	..	06/01/2019.	Paydown		8,316	8,316	8,275	8,450		45		45		8,316			0	166	09/01/2034.	1FM
40423X AB 8	NZES 18PLS1 A - CMO/RMBS	..	06/25/2019.	Paydown		234,418	234,418	234,415	234,416		2		2		234,418			0	3,113	01/27/2048.	1FE
40423X AC 6	NZES 18PLS1 B - CMO/RMBS	..	06/25/2019.	Paydown		46,884	46,884	46,884	46,884		0		0		46,884			0	700	01/27/2048.	1FE
40432B AA 7	HALO 072 1A1 - CMO/RMBS	..	06/01/2019.	Paydown		22,523	22,523	21,310	22,421		168		168		22,523			0	513	09/25/2037.	4FM
42770Q AA 0	HERO 142 A - ABS	..	04/01/2019.	Paydown									0					0	128	09/21/2040.	1FE
42770R AA 8	HERO FDG TR 2014-1 - ABS	..	04/01/2019.	Paydown									0					0	178	09/20/2038.	1FE
437303 AA 8	HPA 162 A - CMBS	..	06/17/2019.	Paydown		64,131	64,131	63,638	64,131		(0)		(0)		64,131			0	1,049	10/19/2033.	1FE
440405 AE 8	HORZN 181 A - ABS	..	06/15/2019.	Paydown		59,913	59,913	59,912	59,912		1		1		59,913			0	1,224	12/15/2038.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
44329H AG 9	HP CMNTYS LLC		04/01/2019	Paydown									0					0	382	03/15/2023	1FE
45112A AA 5	ICONX 121 A2 - ABS		05/01/2019	Paydown		5,618	5,618	5,618	5,618		(0)		(0)		5,618			0	119	01/26/2043	3FE
45254N MZ 7	IMM 052 1A2 - RMBS		06/25/2019	Paydown		20,497	20,497	17,217	18,347		2,150		2,150		20,497			0	253	04/25/2035	1FM
45254N NT 0	IMM 053 M1 - RMBS		06/25/2019	Paydown		2,524	17,226		1,713		653		653		2,524			0	223	08/25/2035	1FM
46185J AA 6	IHSFR 18SFR1 A - ABS		06/17/2019	Paydown		27,942	27,942	27,942	27,950		(9)		(9)		27,942			0	363	03/19/2037	1FE
46616M AA 8	HENDR 103 A - ABS		06/15/2019	Paydown		14,568	14,568	14,565	14,476		92		92		14,568			0	234	12/15/2048	1FE
46616P AA 1	HENDR 111 A - ABS		06/15/2019	Paydown		24,090	24,090	24,084	24,082		8		8		24,090			0	472	10/15/2056	1FE
46617A AA 3	HENDR 123 A - ABS		06/15/2019	Paydown		24,890	24,890	24,640	24,664		226		226		24,890			0	304	09/15/2065	1FE
46617F AA 2	HENDR 131 A - ABS		06/15/2019	Paydown		12,180	12,180	12,172	12,172		8		8		12,180			0	151	04/15/2067	1FE
46617J AA 4	HENDR 132 A - ABS		06/17/2019	Paydown		31,273	31,273	31,266	31,273		(0)		(0)		31,273			0	574	03/15/2062	1FE
46617L AA 9	HENDR 133 A - ABS		06/15/2019	Paydown		24,097	24,097	24,078	24,078		19		19		24,097			0	379	01/17/2073	1FE
46617N AS 6	JFIN 142R 1BR - CDO	C	05/01/2019	Paydown		86,512	86,512	86,512	86,512		(0)		(0)		86,512			0	1,253	07/20/2026	1FE
46617T AA 2	HENDR 141 A - ABS		06/15/2019	Paydown		12,024	12,024	12,017	12,017		6		6		12,024			0	207	03/15/2063	1FE
46618A AA 2	HENDR 142 A - ABS		06/15/2019	Paydown		26,225	26,225	26,015	26,024		201		201		26,225			0	402	01/17/2073	1FE
46618H AA 7	HENDR 143 A - ABS		06/15/2019	Paydown		38,803	38,803	38,897	38,895		(93)		(93)		38,803			0	583	06/15/2077	1FE
46618L AA 8	HENDR 151 A - ABS		06/15/2019	Paydown		67,461	67,461	66,860	66,901		559		559		67,461			0	923	09/15/2072	1FE
46619R AA 4	HENDR 152 A - ABS		06/15/2019	Paydown		19,510	19,510	19,549	19,544		(34)		(34)		19,510			0	318	03/15/2058	1FE
46620J AA 9	HENDR 171 A - ABS		06/15/2019	Paydown		3,867	3,867	3,864	3,864		3		3		3,867			0	60	08/16/2060	1FE
466247 RP 0	JPMMT 05A4 2A1 - CMO/RMBS		06/01/2019	Paydown		24,971	24,971	22,162	22,405		2,566		2,566		24,971			0	375	07/25/2035	1FM
46627M AD 9	JPALT 05S1 1A4 - CMO/RMBS		06/01/2019	Paydown		3,989	5,879	3,969	3,640		(33)		(33)		3,989			0	132	12/25/2035	1FM
46627M CY 1	JPALT 06A1A 3A1 - CMO/RMBS		06/01/2019	Paydown		92,637	92,637	78,718	78,373		274		274		92,637			0	1,655	03/25/2036	1FM
46627M EC 7	JPALT 06S1B 1A6 - CMO/RMBS		06/01/2019	Paydown		34,519	33,693	18,865	24,556		205		205		34,519			0	830	03/25/2036	1FM
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS		06/01/2019	Paydown		14,837	15,536	5,847	8,590		318		318		14,837			0	286	06/25/2036	1FM
46628V AH 9	JPALT 06S3 A5 - RMBS		06/01/2019	Paydown			91,991	61,474	54,897		(253)		(253)					0	1,917	08/25/2036	1FM
46630J AE 9	JPMCC 07LD10 AM - CMBS		06/01/2019	Paydown		16,713	16,713	16,421	16,590		123		123		16,713			0	389	01/15/2049	1FM
46630P AP 0	JPMMT 07A2 3A1 - CMO/RMBS		06/01/2019	Paydown		847	847		612		14		14		847			0	14	04/25/2037	1FM
46632T AA 3	JPMMT 08R2 1A1 - CMO/RMBS		06/01/2019	Paydown		50,203	50,203	39,723	42,711		7,492		7,492		50,203			0	780	07/29/2037	1FM
46633A AC 9	JPMMT 08R4 2A1 - CMO/RMBS		06/01/2019	Paydown		106,405	106,405	82,530	106,405		0		0		106,405			0	2,619	11/26/2036	1FM
46634D AX 6	JPMRR 101C 3A2 - CMO/RMBS		06/01/2019	Paydown		55,829	61,679	29,127	38,131		805		805		55,829			0	1,436	04/26/2037	1FM
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		06/01/2019	Paydown		49,915	49,915	34,543	40,554		9,361		9,361		49,915			0	1,123	03/01/2039	1FM
46635T CG 5	JPMCC 11C3 A4 - CMBS		06/01/2019	Paydown		24,765	24,765	24,220	24,594		172		172		24,765			0	487	02/16/2046	1FM
46636V AC 0	JPMCC 11C5 A3 - CMBS		06/01/2019	Paydown		74,042	71,316	72,029	71,446		(130)		(130)		71,316			0	1,253	08/17/2046	1FM
46637D AA 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		06/01/2019	Paydown		200,533	200,533	186,245	198,135		2,398		2,398		200,533			0	3,122	06/01/2035	1FM
46639J AE 0	JPMCC 13C10 A5 - CMBS		06/01/2019	Paydown		8,622	8,622	8,022	8,333		289		289		8,622			0	136	12/17/2047	1FM
472320 AA 8	JEFFERIES RESECURITIZATION TRUST 2008-R1		06/25/2019	Paydown		16,502	15,539	11,881	11,735		214		214		16,502			0	559	06/25/2047	1FM
472321 AC 2	JMAC 10R8B 2A1 - CMO/RMBS		06/01/2019	Paydown		6,812	6,812	5,888	6,665		147		147		6,812			0	132	10/27/2036	1FM
472321 AH 1	JEFFERIES RESECURITIZATION TRUST 2008-R2		06/01/2019	Paydown			11	0	1		(0)		(0)					0	0	12/30/2036	1FM
472321 AJ 7	JEFFERIES RESECURITIZATION TRUST 2008-R2		06/01/2019	Paydown		57,104	57,104	45,158	54,163		2,941		2,941		57,104			0	976	01/25/2039	1FM
472321 AK 4	JEFFERIES RESECURITIZATION TRUST 2008-R2		06/01/2019	Paydown			315	4	98		36		36					0	(28)	12/30/2038	1FM
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	Paydown		10,889	10,889	10,889	10,815		15		15		10,889			0	305	09/01/2036	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	Paydown			465	(1)	3		(3)		(3)					0	9	09/01/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
47232D AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		98,871	98,871	98,871	98,275		897		897		98,871			0	1,609	01/01/2047.	1FM
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		107,071	107,071	48,803	82,818		4,469		4,469		107,071			0	1,995	01/01/2047.	1FM
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2019.	Paydown			17,974	1,880	1,308		(6)		(6)					0	258	01/01/2047.	1FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		9,688	9,688	9,185	9,439		27		27		9,688			0	191	09/01/2036.	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			2,182	331	1,195		407		407					0	(370)	09/01/2036.	1FM
47232D AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		18,978	18,978	17,457	18,863		(607)		(607)		18,978			0	991	01/01/2036.	1FM
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2019.	Paydown		15,012	15,012		13,822		956		956		15,012			0	188	09/25/2036.	1FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2019.	Paydown			3,766		1		(1)		(1)					0	44	09/25/2036.	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		29,462	29,462	28,875	29,289		26		26		29,462			0	812	07/01/2037.	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			27,060	3,924	9,976		(148)		(148)					0	763	07/01/2037.	1FM
47232D CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		17,410	17,410	0	15,838		3,461		3,461		17,410			0	214	05/01/2036.	1FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		19,674	19,674	3,491	8,392		828		828		19,674			0	330	04/01/2047.	1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			2,253				(84)		(84)					0	47	04/01/2047.	1FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		3,109	3,109	2,629	3,039		1		1		3,109			0	75	06/01/2037.	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			2	0	0				0					0	0	06/01/2037.	1FM
47232D DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		16,994	16,994	6,290	15,259		931		931		16,994			0	339	08/01/2037.	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			1,835	476	676		28		28					0	42	08/01/2037.	1FM
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		11,216	11,216	11,216	11,216		10		10		11,216			0	356	08/01/2037.	1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			5,803		0		(0)		(0)					0	144	08/01/2037.	1FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		48,238	48,238	29,523	42,927		921		921		48,238			0	749	09/01/2035.	1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			1,809	540	525		10		10					0	29	09/01/2035.	1FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		51,847	51,847	12,096	26,107		1,637		1,637		51,847			0	985	04/01/2037.	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown			2,613	530	215		(17)		(17)					0	46	04/01/2037.	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		25,016	25,016	17,506	16,546		271		271		25,016			0	153	12/01/2036.	1FM
47232D FM 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		20,708	20,709	0	20,709		(225)		(225)		20,708			0	360	06/01/2037.	5FM
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS		06/01/2019.	Paydown		10,403	10,403	10,110	9,459		944		944		10,403			0	223	11/26/2037.	1FM
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		7,790	7,790	7,790	7,725		40		40		7,790			0	196	02/01/2037.	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			1,567				1		1					0	36	02/01/2037.	1FM
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		27,268	27,268	27,268	27,055		132		132		27,268			0	656	02/01/2037.	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			5,484		542		(19)		(19)					0	121	02/01/2037.	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		9,934	9,849		8,812		785		785		9,934			0	160	11/01/2037.	1FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		13,092	13,092	13,092	13,036		(1)		(1)		13,092			0	330	07/01/2036.	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			2,998	48	383		(7)		(7)					0	71	07/01/2036.	1FM
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		13,560	13,560	13,560	13,479		(98)		(98)		13,560			0	360	04/01/2037.	1FM
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		26,418	26,418	26,418	26,333		(2)		(2)		26,418			0	609	11/01/2035.	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			307		19		2		2					0	8	11/01/2035.	1FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		1,481	1,481	1,481	1,473		1		1		1,481			0	37	05/01/2036.	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			7,870		2,331		(23)		(23)					0	201	05/01/2036.	1FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		8,999	8,999	8,999	8,981		(4)		(4)		8,999			0	196	09/01/2035.	1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2019.	Paydown									0					0	1	09/01/2035.	1FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2019.	Paydown		2,142	2,142	509	2,006		41		41		2,142			0	51	04/01/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		40,328	40,328	34,504	36,433		978		978		40,328			0	1,080	02/01/2036.	1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			24,329		2,266		(71)		(71)					0	583	02/01/2036.	1FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		11,089	11,089	11,089	10,841		(14)		(14)		11,089			0	273	04/01/2036.	1FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/30/2019.	Paydown			343		5		(4)		(4)		(371)		371	371	8	04/01/2036.	1FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		4,647	4,647	3,350	3,122		6		6		4,647			0	124	07/01/2036.	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			24		8		(0)		(0)					0	1	07/01/2036.	1FM
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		20,078	20,078	20,078	19,920		150		150		20,078			0	471	03/01/2036.	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			1,794	(0)	21		10		10					0	38	03/01/2036.	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		3,287	3,287	3,240	3,277		0		0		3,287			0	78	03/01/2037.	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			3,943				(1)		(1)					0	93	03/01/2037.	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		13,099	13,099	12,507	13,052		5		5		13,099			0	315	04/01/2037.	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			2,299		48		(21)		(21)					0	54	04/01/2037.	1FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		14,088	14,088	14,088	14,041		4		4		14,088			0	352	01/01/2036.	1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			1,985	(3)	1,086		18		18					0	42	01/01/2036.	1FM
47232V EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		5,646	5,646	5,646	5,624		11		11		5,646			0	121	02/01/2036.	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			2,359	894	1,350		22		22					0	56	02/01/2036.	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		40,889	40,889	2,058	31,731		2,210		2,210		40,889			0	516	01/01/2047.	1FM
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		13,601	13,600	13,601	11,320		642		642		13,601			0	383	03/01/2036.	1FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			4,724	561	497		(38)		(38)					0	138	03/01/2036.	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown			930		15		(4)		(4)					0	14	01/01/2047.	1FM
47233D AA 9	JEFFERIES RESECURITIZATION TRUST 2009-R1		06/01/2019.	Paydown		66,982	66,982	62,963	66,982		0		0		66,982			0	1,820	09/01/2036.	1FM
47760Q AA 1	JIMMY 171 2I - ABS		05/01/2019.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	45	07/30/2047.	2FE
47760Q AB 9	JIMMY 171 2II - ABS		05/01/2019.	Paydown		2,000	2,000	2,000	2,000				0		2,000			0	48	07/30/2047.	2FE
478375 AG 3	JOHNSON CONTROLS INTERNATIONAL PLC	C	05/17/2019.	CORPORATE ACTION		71,275	69,000	68,964	68,927		5		5		68,932		2,343	2,343	2,189	07/02/2024.	2FE
48244X AA 0	KDAC 171 A - ABS	C	06/15/2019.	Paydown		40,618	40,618	40,617	40,617		1		1		40,618			0	717	12/15/2042.	1FE
485260 BL 6	KANSAS GAS AND ELECTRIC CO		06/15/2019.	Maturity @ 100.00		1,000,000	1,000,000	998,190	999,890		110		110		1,000,000			0	33,500	06/15/2019.	1FE
49255P AA 1	KSTRL 181 A - ABS	C	06/15/2019.	Paydown		29,225	29,225	28,400	28,410		815		815		29,225			0	521	12/15/2038.	1FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD - ABS	C	06/15/2019.	Paydown		31,250	31,250	30,644	30,782		468		468		31,250			0	560	01/15/2042.	1FE
52520M AE 3	LMT 051 2A2 - CMO/RMBS		06/01/2019.	Paydown		21,229	19,296	18,129	16,127		35		35		21,229			0	438	11/25/2035.	1FM
525221 GM 3	LXS 059N 1A1 - RMBS		06/25/2019.	Paydown		71,751	71,751	61,190	62,269		9,482		9,482		71,751			0	854	02/25/2036.	1FM
525241 AL 9	LXS 071 WF1 - RMBS		06/01/2019.	Paydown		5,429	5,058	1,963	3,575		48		48		5,429			0	87	01/25/2037.	1FM
543190 AA 0	LTRAN 3 A1 - ABS		06/15/2019.	Paydown		50,286	50,286	48,723	49,083		1,203		1,203		50,286			0	625	01/17/2045.	1FE
55281T AA 8	MCA 2 A - CDO		06/01/2019.	Paydown		113,718	113,718	113,718	113,739		(20)		(20)		113,718			0	2,458	08/15/2028.	1FE
55281T AB 6	MCA 2 B - CDO		06/01/2019.	Paydown		56,866	56,866	56,866	56,866				0		56,866			0	1,515	08/15/2028.	2FE
55818Y BE 0	MDPK 17R B1R - CDO		06/18/2019.	WELLS FARGO SECURITIES		999,020	1,000,000	1,000,000	1,002,410		(620)		(620)		1,001,790		(2,770)	(2,770)	29,175	07/22/2030.	1FE
57430U 30 1	MDIBS 061 A - ABS		05/01/2019.	Paydown		191,205	191,205	118,091	128,704		1,540		1,540		191,205			0	1,441	12/10/2065.	4FE
57643M LZ 5	MASTR 061 1A3 - CMO/RMBS		06/01/2019.	Paydown		7,003	8,323	4,838	7,340		26		26		7,003			0	211	05/25/2036.	1FM
57645T AA 5	MARM 07HF2 A1 - RMBS		06/25/2019.	Paydown		147,240	147,240	133,160	139,581		7,659		7,659		147,240			0	1,505	09/25/2037.	1FM
589929 PK 8	GNABS 98GN1 M1 - RMBS		06/01/2019.	Paydown		9,518	9,518	9,517	9,518				0		9,518			0	291	02/25/2027.	1FM
59020U W4 3	MLMI 05A9 4A1 - CMO/RMBS		06/01/2019.	Paydown		26,514	26,570	23,471	20,353		32		32		26,514			0	384	12/25/2035.	1FM
59748T AA 7	MIDLAND COGENERATION VENTURE LP		04/01/2019.	Paydown									0					0	62	03/15/2025.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
59748T AB 5	MIDLAND COGENERATION VENTURE LP		04/01/2019.	Paydown									0					0	73	03/15/2025.	2FE
61751D AE 4	MSM 0617X A3A - RMBS		06/01/2019.	Paydown		11,107	11,107	7,525	4,850		31		31		11,107			0	122	10/25/2046.	1FM
61751M AU 8	MSM 0710XS A18 - RMBS		06/01/2019.	Paydown		37,810	37,810	34,443	33,109		4,701		4,701		37,810			0	466	02/25/2037.	1FM
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS		06/01/2019.	Paydown		115,859	115,859	120,323	111,280		4,580		4,580		115,859			0	2,634	04/26/2036.	1FM
61758V AQ 0	MSRR 10R2B 3B2 - CMO/RMBS		05/01/2019.	Paydown		16,680	16,680	6,355	9,617		185		185		16,680			0	474	10/26/2037.	1FM
61915R AB 2	MHL 052 1A2 - RMBS		06/25/2019.	Paydown		21,262	21,262	11,694	14,278		6,984		6,984		21,262			0	299	05/25/2035.	1FM
629400 AD 4	ERL 161 A1 - ABS		06/19/2019.	Paydown		35,434	35,434	35,703			(269)		(269)		35,434			0	235	03/19/2046.	1FE
62942K AA 4	NRPMT 131 A1 - CMO/RMBS		06/01/2019.	Paydown		58,925	58,925	56,273	56,592		2,332		2,332		58,925			0	850	07/25/2043.	1FM
643528 AB 8	NCAMT 06ALT1 AF2 - RMBS		06/01/2019.	Paydown		656	656	320	296		(2)		(2)		656			0	6	07/25/2036.	1FM
643529 AC 4	NCAMT 06ALT2 AF3 - RMBS		06/01/2019.	Paydown		2,972	2,972	1,976	2,480		6		6		2,972			0	50	10/25/2036.	1FM
643529 AD 2	NCAMT 06ALT2 AF4 - RMBS		06/01/2019.	Paydown		1,486	1,486	988	1,240		3		3		1,486			0	20	10/25/2036.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		06/25/2019.	Paydown		26,350	26,350	26,344	26,345		5		5		26,350			0	396	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		06/25/2019.	Paydown		52,699	52,699	52,695	52,695		4		4		52,699			0	859	05/25/2023.	1FE
65251X AA 4	NSBKY 1611 A - CDO		04/25/2019.	Paydown		1,500,000	1,500,000	1,500,000	1,499,465		535		535		1,500,000			0	35,859	10/25/2028.	1FE
65536M AC 1	NHELI 06HE2 A3 - RMBS		06/25/2019.	Paydown		55,575	55,575	43,441	55,214		360		360		55,575			0	519	03/25/2036.	1FM
65538P AA 6	NAA 071 1AA - RMBS		06/01/2019.	Paydown		4,879	5,263		2,720		89		89		4,879			0	98	03/25/2047.	1FM
65539C AK 2	NMRR 114R 110 - CMO/RMBS		06/01/2019.	Paydown		45,004	43,393	36,055	39,175		286		286		45,004			0	692	12/29/2036.	1FM
655844 BC 1	NORFOLK SOUTHERN CORP		06/15/2019.	Maturity @ 100.00		1,000,000	1,000,000	997,500	999,854		146		146		1,000,000			0	29,500	06/15/2019.	2FE
667294 AW 2	NORTHWEST AIRLINES, INC. - ABS		05/01/2019.	Paydown		25,153	25,153	25,782	25,386		(233)		(233)		25,153			0	886	10/01/2023.	2FE
68268F AA 8	OMFIT 162 A - ABS		06/18/2019.	Paydown		103,351	103,351	103,333	103,348		3		3		103,351			0	977	03/20/2028.	1FE
68383N BN 2	OPMAC 053 A2 - RMBS		06/25/2019.	Paydown		39,638	39,638	30,472	36,207		3,432		3,432		39,638			0	525	07/25/2035.	1FM
68504R AA 6	ONGLT 14A A - ABS		06/09/2019.	Paydown		20,570	20,570	20,567	20,568		2		2		20,570			0	194	07/09/2029.	1FE
693456 AA 3	PMTLT 13J1 A1 - CMO/RMBS		06/01/2019.	Paydown		83,836	83,836	81,688	81,708		2,128		2,128		83,836			0	1,181	09/25/2043.	1FM
74927D BY 1	RBSSP 104K 115 - CMO/RMBS		06/01/2019.	Paydown		31,164	31,164	30,969	31,044		120		120		31,164			0	805	10/26/2037.	1FM
74927T AC 5	RBSSP 109 3A2 - CMO/RMBS		06/26/2019.	Paydown		46,786	46,786	43,920	43,165		3,621		3,621		46,786			0	1,050	10/26/2034.	1FM
74928D AV 7	RBSSP 091 7A2 - CMO/RMBS		06/01/2019.	Paydown		56,202	56,186	25,421	20,051		1,740		1,740		56,202			0	748	06/01/2037.	1FM
74928F AY 6	RBSSP 093 6A3 - CMO/RMBS		06/01/2019.	Paydown		25,129	46,295	28,300	10,147		1,047		1,047		25,129			0	1,235	03/25/2036.	1FM
74928U AM 9	RBSSP 0912E 5A2 - CMO/RMBS		06/01/2019.	Paydown		3,609	3,867	2,739	3,121		50		50		3,609			0	67	08/26/2036.	1FM
74951P DQ 8	RESIF 05A B3 - CMO/RMBS		06/10/2019.	Paydown		39,236	97,507	25,783	36,676		3,414		3,414		39,236			0	1,194	03/10/2037.	1FM
75971F AY 9	RAMC 073 AF6 - RMBS		06/01/2019.	Paydown		17,454	17,454	12,567	13,580		3,874		3,874		17,454			0	237	09/25/2037.	1FM
759950 EM 6	RAMC 044 AF5 - RMBS		06/01/2019.	Paydown		41,493	41,493	37,460	38,154		3,338		3,338		41,493			0	697	02/25/2035.	1FM
76110H J6 7	RALI 04QS16 1A2 - CMO/RMBS		06/01/2019.	Paydown		114,933	114,933	103,915	113,067		1,866		1,866		114,933			0	2,719	12/25/2034.	1FM
761118 KH 0	RALI 05QS15 2A - CMO/RMBS		06/01/2019.	Paydown		2,529	3,426	906	2,505		18		18		2,529			0	86	10/25/2035.	1FM
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS		06/01/2019.	Paydown		3,918	5,555	81	4,042		33		33		3,918			0	125	02/25/2036.	1FM
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS		06/01/2019.	Paydown		96,832	97,670	90,455	89,710		199		199		96,832			0	1,709	05/18/2035.	1FM
77356P AA 0	RCTF 041 TB - ABS		06/01/2019.	Paydown		49,175	49,175	49,118	49,174		2		2		49,175			0	83	05/17/2021.	1FE
78397A AA 2	SCFET 191 A1 - ABS		06/20/2019.	Paydown		123,403	123,403	123,399			4		4		123,403			0	495	03/20/2023.	1FE
78445M AB 6	SLMA 10A 2A - ABS		06/17/2019.	Paydown		93,494	93,494	93,494	93,494				0		93,494			0	2,180	05/16/2044.	1FE
78447R AD 9	SLMA 13A B - ABS		06/15/2019.	Paydown		289,129	289,129	274,911	288,858		272		272		289,129			0	2,967	03/15/2047.	1FE
78447V AC 2	SLMA 13B A2B - ABS		06/17/2019.	Paydown		233,063	233,063	233,063	233,063		(0)		(0)		233,063			0	3,351	06/17/2030.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
78471D AA 5	SCLP 161 A - ABS		06/25/2019.	Paydown		80,754	80,754	80,745	80,748		6		6		80,754			0	1,089	08/25/2025.	1FE
78471F AA 0	SCLP 163 A - ABS		06/25/2019.	Paydown		48,337	48,337	48,336	48,337		0		0		48,337			0	611	12/26/2025.	1FE
80306A AA 8	SAPA 181 A - ABS	C	06/15/2019.	Paydown		22,185	22,185	22,175	22,176		9		9		22,185			0	399	12/15/2040.	1FE
81745A AB 3	SEMT 135 A2 - CMO/RMBS		06/01/2019.	Paydown		53,427	53,427	50,581	50,890		2,537		2,537		53,427			0	669	05/25/2043.	1FM
81745J AA 6	SEMT 1311 A1 - CMO/RMBS		06/01/2019.	Paydown		19,074	19,074	18,818	18,845		228		228		19,074			0	283	09/25/2043.	1FM
81745M AA 9	SEMT 132 A - CMO/RMBS		06/01/2019.	Paydown		46,079	46,079	41,279	41,580		4,500		4,500		46,079			0	375	02/25/2043.	1FM
83402Q AA 0	SCLP 162 A - ABS		06/25/2019.	Paydown		180,688	180,688	180,660	180,674		14		14		180,688			0	2,294	10/27/2025.	1FE
83405A AA 2	SCLP 171 A - ABS		06/25/2019.	Paydown		139,899	139,899	139,887	139,892		8		8		139,899			0	1,903	01/26/2026.	1FE
83405L AA 8	SCLP 175 A1 - ABS		06/25/2019.	Paydown		324,653	324,653	324,639	324,645		8		8		324,653			0	2,641	09/25/2026.	1FE
83405Q AA 7	SCLP 176 A1 - ABS		06/25/2019.	Paydown		240,028	240,028	239,936	239,980		48		48		240,028			0	2,029	11/25/2026.	1FE
83405R AA 5	SCLP 181 A1 - ABS		06/25/2019.	Paydown		180,012	180,012	180,000	180,005		7		7		180,012			0	1,877	02/25/2027.	1FE
83546D AF 5	SONIC 181 A2 - ABS		06/20/2019.	Paydown		3,750	3,750	3,750	3,750		(0)		(0)		3,750			0	63	02/20/2048.	2FE
83611M JX 7	SVHE 05OPT4 2A4 - RMBS		06/25/2019.	Paydown		14,351	14,351	10,978	13,293		1,058		1,058		14,351			0	164	12/25/2035.	1FM
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		05/01/2019.	Paydown		32,922	32,922	32,922	32,924		(2)		(2)		32,922			0	675	10/01/2029.	1FE
84861C AC 9	SPMF 171 A - ABS		06/01/2019.	Paydown		2,108	2,108	2,119	2,118		(10)		(10)		2,108			0	38	12/20/2047.	1FE
85022W AA 2	SCFT 16A A - ABS		06/20/2019.	Paydown		864,916	864,916	869,781	864,916				0		864,916			0	11,126	11/25/2023.	1FE
85172L AA 4	SLFT 15A A - ABS		06/17/2019.	Paydown		125,480	125,480	125,455	125,478		1		1		125,480			0	1,181	11/15/2024.	1FE
855541 AC 2	STARM 07S1 3A1 - CMO/RMBS		06/01/2019.	Paydown		29,800	31,895	29,829	29,798		99		99		29,800			0	660	01/25/2037.	1FM
86212V AA 2	STR 161 A1 - ABS		06/20/2019.	Paydown		7,164	7,164	7,161	7,161		3		3		7,164			0	118	10/22/2046.	1FE
86212V AD 6	STR 181 A1 - ABS		06/20/2019.	Paydown		10,331	10,331	10,328	10,328		3		3		10,331			0	171	10/20/2048.	1FE
86213C AB 1	STR 151 A2 - ABS		06/20/2019.	Paydown		1,250	1,250	1,230	1,236		14		14		1,250			0	22	04/20/2045.	1FE
863579 VW 5	SARM 0517 5A2 - CMO/RMBS		06/25/2019.	Paydown		2,865	3,008	1,409	1,919		45		45		2,865			0	38	08/25/2035.	1FM
86359B YF 2	SARM 0410 4A - CMO/RMBS		06/01/2019.	Paydown		11,091	11,091	11,136	11,122		(31)		(31)		11,091			0	252	08/25/2034.	1FM
86360B AJ 7	SARM 064 5A1 - CMO/RMBS		06/01/2019.	Paydown		9,680	9,548	7,818	7,219		50		50		9,680			0	156	05/25/2036.	1FM
86934N AA 7	SCML 18SBC7 A - CMBS		06/01/2019.	Paydown		146,311	146,311	146,305	146,857		(546)		(546)		146,311			0	2,837	05/25/2039.	1FE
869507 AA 1	SPSS 171 A - ABS		06/15/2019.	Paydown		5,092	5,092	5,090	5,090		2		2		5,092			0	94	01/15/2071.	1FE
87155M AA 9	SYMP 5 A1 - CDO		05/01/2019.	Paydown		29,721	29,721	29,080	29,721				0		29,721			0	(2,409)	01/15/2024.	1FE
87342R AF 1	TACO BELL FUNDING, LLC - ABS		05/25/2019.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	84	11/25/2048.	1FE
87407P AA 8	TAL 131 A - ABS	C	06/20/2019.	Paydown		72,500	72,500	72,550	72,523		(23)		(23)		72,500			0	854	02/22/2038.	1FE
87407P AE 0	TAL 132 A - ABS	C	06/20/2019.	Paydown		50,000	50,000	49,845	49,896		104		104		50,000			0	739	11/22/2038.	1FE
88156E AB 2	TMTS 0617HE AB1 - RMBS		06/25/2019.	Paydown		32,644	32,639	27,860	29,588		502		502		32,644			0	375	01/25/2038.	1FM
88157V AB 3	TMTS 076 A2 - RMBS		06/25/2019.	Paydown		17,003	17,003	8,842	11,062		197		197		17,003			0	125	08/25/2038.	1FM
88159D AA 3	TES 171 A - ABS		04/20/2019.	Paydown		18,667	18,667	18,560	18,566		100		100		18,667			0	404	10/21/2047.	1FE
88315F AA 9	TMCL 171 A - ABS	C	06/20/2019.	Paydown		22,483	22,483	22,575	22,563		(80)		(80)		22,483			0	349	05/20/2042.	1FE
88315L AC 2	TMCL 191 A - ABS	C	06/20/2019.	Paydown		13,333	13,333	13,329			4		4		13,333			0	60	04/20/2044.	1FE
887317 AN 5	TIME WARNER INC		06/05/2019.	Unknown		994,949	1,000,000	982,970	994,154		795		795		994,949			0	36,556	01/15/2022.	2FE
89655Y AA 4	TRL 091 A - ABS		06/16/2019.	Paydown		24,291	24,291	24,291	24,291		(0)		(0)		24,291			0	675	11/16/2039.	1FE
89656C AA 1	TRL 101 NTS - ABS		06/16/2019.	Paydown		27,302	27,302	28,461	18,663		(945)		(945)		27,302			0	552	10/16/2040.	1FE
89656F AA 4	TRL 121 A1 - ABS		06/15/2019.	Paydown		2,073	2,073	2,003	2,027		45		45		2,073			0	23	01/15/2043.	1FE
89657B AA 2	TRL 191 A1 - ABS		06/17/2019.	Paydown		5,825	5,825	5,822			3		3		5,825			0	41	04/17/2049.	1FE
898203 AA 2	TFINS 172 A1 - CDO	C	06/20/2019.	Paydown		31,250	31,250	30,625	30,715		535		535		31,250			0	752	09/20/2039.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
90131H BW 4	21ST CENTURY FOX AMERICA INC.		04/01/2019.	Adjustment.		7,475							0				7,475	7,475		10/15/2025.	2FE
90352W AA 2	STEAM 181 A1 - ABS		06/25/2019.	Paydown		50,518	50,518	50,518	50,518		0		0		50,518			0	802	04/27/2048.	1FE
90932L AA 5	UNITED AIRLINES INC - ABS		06/01/2019.	Paydown		72,530	72,530	72,530	72,530		(1)		(1)		72,530			0	1,217	06/01/2029.	1FE
90932P AA 6	UNITED AIRLINES INC - ABS		05/01/2019.	Paydown		27,305	27,305	27,305	27,305				0		27,305			0	546	10/11/2027.	1FE
90932Q AA 4	UNITED AIRLINES INC - ABS		04/01/2019.	Paydown									0					0	18	03/03/2028.	1FE
91913Y AR 1	VALERO ENERGY CORP.		04/25/2019.	VARIOUS		2,049,580	2,000,000	1,987,380	1,998,226		596		596		1,998,822		1,178	1,178	139,413	02/01/2020.	2FE
92211M AC 7	VDC 181 A2 - ABS		06/15/2019.	Paydown		5,000	5,000	5,000	5,000		0		0		5,000			0	85	02/16/2043.	1FE
92257L AB 6	VCC 171 AFX - CMBS		06/01/2019.	Paydown		57,132	57,132	57,117	56,327		806		806		57,132			0	725	05/25/2047.	1FE
92765Y AA 5	VIRGIN AUSTRALIA HOLDINGS LTD - ABS	C	05/01/2019.	Paydown		25,469	25,469	25,469	25,469				0		25,469			0	637	04/23/2025.	2FE
92857W BC 3	VODAFONE GROUP PLC	C	06/17/2019.	CORPORATE ACTION		2,030,520	2,000,000	1,990,740	1,995,836		485		485		1,996,321		34,199	34,199	49,331	02/19/2023.	2FE
92925V AF 7	WAMU 07HY1 2A3 - CMO/RMBS		06/01/2019.	Paydown		50,116	49,649	45,397	46,203		(186)		(186)		50,116			0	760	02/25/2037.	1FM
92935J BC 8	WFRBS 11C2 A4 - CMBS		06/01/2019.	Paydown		22,307	22,307	23,435	22,554		(247)		(247)		22,307			0	453	02/15/2044.	1FM
93363P AC 4	WAMU 06AR14 1A3 - CMO/RMBS		06/01/2019.	Paydown		181,189	187,701	176,278	176,996		651		651		181,189			0	2,749	11/25/2036.	1FM
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS		06/25/2019.	Paydown		5,375	7,127		2,592		116		116		5,375			0	89	07/25/2036.	1FM
94983T AJ 9	WFMBS 06AR6 5A1 - CMO/RMBS		06/01/2019.	Paydown		12,426	12,426	11,013	11,150		1,277		1,277		12,426			0	205	03/25/2036.	1FM
94986L AJ 3	WFMBS 0716 IPO - CMO/RMBS		06/01/2019.	Paydown		386	386	310			16		16		386			0		12/28/2037.	1FM
96033C AA 0	WESTR 161 A - ABS		06/01/2019.	Paydown		42,669	42,669	42,516	42,559		110		110		42,669			0	617	12/20/2028.	1FE
96033C AB 8	WESTR 161 B - ABS/MBS		06/01/2019.	Paydown		21,335	21,335	21,199	21,248		86		86		21,335			0	397	12/20/2028.	2FE
96033L AA 0	WESTR 152 A - ABS		06/01/2019.	Paydown		42,409	42,409	42,352	42,409		(0)		(0)		42,409			0	567	07/20/2028.	1FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2019.	Paydown		7,747	7,747	7,747	7,747				0		7,747			0	215	06/15/2033.	2
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2019.	Paydown		9,484	9,484	9,484	9,484				0		9,484			0	316	05/15/2034.	2
97652P AL 5	WIN 141 A11 - CMO/RMBS		06/01/2019.	Paydown		41,556	41,556	41,296	41,305		251		251		41,556			0	619	06/20/2044.	1FM
984851 AC 9	YARA INTERNATIONAL ASA	C	06/11/2019.	Maturity @ 100.00		1,000,000	1,000,000	994,890	999,679		321		321		1,000,000			0	39,375	06/11/2019.	2FE
98886Y AR 9	ZAIS2 2R ABR - CDO		04/25/2019.	Paydown		149,465	149,465	149,465	149,465		(0)		(0)		149,465			0	2,182	07/27/2026.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					56,069,279	56,251,951	54,315,369	52,718,377	0	332,780	0	332,780	0	55,745,536	0	83,190	83,190	1,663,694	XXX	XXX
8399997.	Total - Bonds - Part 4					62,791,645	62,354,085	61,374,038	59,426,738	0	308,835	0	308,835	0	62,429,952	0	121,139	121,139	1,852,622	XXX	XXX
8399999.	Total - Bonds					62,791,645	62,354,085	61,374,038	59,426,738	0	308,835	0	308,835	0	62,429,952	0	121,139	121,139	1,852,622	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					62,791,645	XXX	61,374,038	59,426,738	0	308,835	0	308,835	0	62,429,952	0	121,139	121,139	1,852,622	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	MERRILL LYNCH	07/06/2018	07/06/2019		6,666,877	2,759.82	152,672			119,367		119,367	176,121						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		10,009,420	2,759.82	211,199			353,023		353,023	391,207						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,815,208	2,759.82	41,205			69,084		69,084	76,677						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,048,454	2,759.82	25,268			42,297		42,297	47,054						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,165,830	2,759.82	30,428			51,180		51,180	57,019						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,048,661	2,759.82	28,943			48,735		48,735	54,379						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,664,669	2,759.82	50,439			84,767		84,767	94,895						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/20/2018	07/20/2019		6,503,748	2,801.83	146,334			4,006		4,006	70,259						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		12,285,548	2,801.83	261,682			378,284		378,284	436,600						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		1,383,039	2,801.83	31,257			45,066		45,066	52,105						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		985,011	2,801.83	23,542			33,805		33,805	39,167						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		1,350,538	2,801.83	35,249			50,347		50,347	58,502						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		1,173,434	2,801.83	31,213			44,481		44,481	51,733						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2018	07/20/2019		3,082,013	2,801.83	95,584			132,126		132,126	155,067						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2018	08/06/2019		6,040,824	2,850.40	129,878			32		32	60,606						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		12,789,431	2,850.40	267,284			323,682		323,682	394,566						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		2,136,232	2,850.40	48,813			58,211		58,211	71,253						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		1,326,234	2,850.40	35,012			40,155		40,155	49,725						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		3,724,760	2,850.40	106,901			119,762		119,762	149,320						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	08/06/2019		805,702	2,850.40	26,185			28,043		28,043	35,495						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		5,985,548	2,857.05	133,477			21		21	63,449						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2018	08/20/2019		10,473,888	2,857.05	226,236			263,819		263,819	323,091						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		1,870,682	2,857.05	43,868			50,217		50,217	61,841						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		1,036,366	2,857.05	27,671			30,730		30,730	38,192						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		915,170	2,857.05	25,533			28,039		28,039	34,968						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		2,208,071	2,857.05	66,242			71,284		71,284	89,481						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/06/2018	09/06/2019		5,991,956	2,878.05	136,014			260		260	64,397						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		10,049,489	2,878.05	213,033			217,051		217,051	273,865						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,500,385	2,878.05	34,058			34,420		34,420	43,564						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,446,163	2,878.05	34,490			34,420		34,420	43,778						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,728,931	2,878.05	48,064			46,614		46,614	60,076						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		4,076,096	2,878.05	129,617			121,577		121,577	159,278						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		5,549,961	2,930.75	124,319			0		0	60,904						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		11,807,494	2,930.75	253,861			200,172		200,172	281,677						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		1,473,493	2,930.75	34,334			26,720		26,720	37,884						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		1,438,998	2,930.75	34,679			26,787		26,787	38,130						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		2,517,426	2,930.75	70,736			52,708		52,708	76,411						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/20/2018	09/20/2019		1,411,244	2,930.75	42,620			31,141		31,141	45,574						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		6,243,858	2,885.57	147,979			2,580		2,580	71,537						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		10,622,764	2,885.57	231,593			229,536		229,536	288,275						0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		1,294,524	2,885.57	29,905			29,453		29,453	37,087						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		1,495,150	2,885.57	35,286			34,686		34,686	43,711						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		1,731,342	2,885.57	46,244			44,594		44,594	56,791						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		1,001,552	2,885.57	28,344			26,996		26,996	34,620						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		865,671	2,885.57	25,981			24,483		24,483	31,593						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		2,161,079	2,885.57	72,180			66,382		66,382	86,762						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/19/2018	10/20/2019		5,682,746	2,767.78	138,091			115,034		115,034	166,694						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		12,080,557	2,767.78	256,108			339,571		339,571	362,953						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		1,830,582	2,767.78	42,653			56,741		56,741	60,756						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		1,804,122	2,767.78	49,253			65,405		65,405	70,446						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	10/20/2019		1,937,446	2,767.78	58,922			78,719		78,719	84,970						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/06/2018	11/06/2019		6,458,298	2,755.45	151,124			189,527		189,527	235,735						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		11,973,474	2,755.45	251,443			344,541		344,541	357,648						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		1,169,330	2,755.45	25,491			34,945		34,945	36,313						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		2,300,525	2,755.45	53,602			73,807		73,807	76,762						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,766,905	2,755.45	48,060			66,173		66,173	69,220						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,321,460	2,755.45	38,190			52,715		52,715	55,235						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,316,193	2,755.45	42,645			59,185		59,185	62,221						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		5,147,817	2,641.89	124,577			228,350		228,350	236,640						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		11,524,136	2,641.89	238,549			361,399		361,399	315,818						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2018	11/20/2019		2,616,163	2,641.89	60,250			91,831		91,831	80,487						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		1,873,285	2,641.89	48,893			75,001		75,001	66,217						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		1,146,342	2,641.89	33,703			51,943		51,943	46,322						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		1,367,947	2,641.89	43,090			66,914		66,914	59,950						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		6,286,350	2,695.95	152,130			256,575		256,575	281,949						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		11,862,180	2,695.95	243,338			350,632		350,632	327,786						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,617,570	2,695.95	35,606			51,494		51,494	48,279						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,887,165	2,695.95	47,960			69,243		69,243	65,509						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,078,380	2,695.95	28,698			41,553		41,553	39,388						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,078,380	2,695.95	30,318			43,912		43,912	41,764						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,617,570	2,695.95	52,592			76,818		76,818	73,581						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		5,620,866	2,467.42	128,156			255,978		255,978	190,942						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		11,427,067	2,467.42	229,684			383,275		383,275	265,642						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		1,890,101	2,467.42	39,957			67,542		67,542	46,720						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		1,553,817	2,467.42	39,716			67,715		67,715	47,248						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		1,605,373	2,467.42	42,944			73,437		73,437	51,345						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		1,746,930	2,467.42	54,417			94,921		94,921	66,675						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		5,999,832	2,531.94		135,596		274,045		274,045	194,948						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		12,381,229	2,531.94		245,148		395,437		395,437	252,434						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		1,644,032	2,531.94		35,018		56,659		56,659	36,232						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/04/2019	01/06/2020		2,184,947	2,531.94		53,313		87,194		87,194	56,095						0002

Statement as of June 30, 2019 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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		01/04/2019	01/06/2020		2,015,673	2,531.94		55,028		90,607		90,607	58,508						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020		5,731,292	2,670.71		130,100		239,823		239,823	163,931						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020		10,158,336	2,670.71		212,309		302,010		302,010	178,163						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/18/2019	01/20/2020		2,196,475	2,670.71		49,860		71,223		71,223	42,138						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/18/2019	01/20/2020		952,300	2,670.71		23,331		33,425		33,425	19,815						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		01/18/2019	01/20/2020		1,107,919	2,670.71		29,914		43,072		43,072	25,622						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/18/2019	01/20/2020		2,089,474	2,670.71		62,475		91,331		91,331	54,887						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		02/06/2019	02/06/2020		5,500,418	2,731.61		122,109		206,210		206,210	124,803						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/06/2019	02/06/2020		12,617,017	2,731.61		259,911		351,012		351,012	177,738						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/06/2019	02/06/2020		2,853,346	2,731.61		63,915		86,594		86,594	43,984						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/06/2019	02/06/2020		910,027	2,731.61		22,205		30,216		30,216	15,413						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		02/06/2019	02/06/2020		1,764,422	2,731.61		45,169		61,699		61,699	31,586						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/06/2019	02/06/2020		1,809,173	2,731.61		52,468		72,677		72,677	37,698						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		02/20/2019	02/20/2020		5,543,416	2,784.70		124,450		183,456		183,456	100,489						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020		9,118,027	2,784.70		189,649		240,124		240,124	113,692						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020		3,227,774	2,784.70		71,981		91,539		91,539	43,551						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020		1,602,651	2,784.70		40,068		51,298		51,298	24,586						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020		1,011,960	2,784.70		27,222		35,022		35,022	16,874						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/20/2019	02/20/2020		2,322,384	2,784.70		73,615		96,092		96,092	47,015						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/06/2019	03/06/2020		5,220,630	2,771.45		122,163		176,004		176,004	84,382						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020		9,631,060	2,771.45		204,178		246,046		246,046	92,912						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020		2,748,741	2,771.45		64,046		77,531		77,531	29,497						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020		1,108,580	2,771.45		28,394		34,532		34,532	13,236						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020		1,108,580	2,771.45		30,498		37,383		37,383	14,510						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020		2,217,160	2,771.45		71,859		89,281		89,281	35,387						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2019	03/20/2020		5,763,040	2,824.23		130,245		165,760		165,760	68,077						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		03/20/2019	03/20/2020		10,831,067	2,824.23		225,286		259,628		259,628	90,663						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		03/20/2019	03/20/2020		2,724,538	2,824.23		62,392		72,006		72,006	25,212						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/20/2019	03/20/2020		1,076,568	2,824.23		27,023		31,317		31,317	11,050						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		03/20/2019	03/20/2020		1,318,287	2,824.23		37,308		43,221		43,221	15,241						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2019	03/20/2020		2,036,380	2,824.23		61,804		71,823		71,823	25,470						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/05/2019	04/06/2020		7,469,721	2,892.74		167,322		162,167		162,167	22,732						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		04/05/2019	04/06/2020		11,176,920	2,892.74		233,598		238,855		238,855	44,190						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		04/05/2019	04/06/2020		5,307,501	2,892.74		122,072		124,572		124,572	22,845						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/05/2019	04/06/2020		1,866,721	2,892.74		48,908		49,977		49,977	9,220						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020		1,157,096	2,892.74		32,758		33,528		33,528	6,230						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/05/2019	04/06/2020		1,446,370	2,892.74		45,722		46,996		46,996	8,894						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/18/2019	04/20/2020		5,995,488	2,905.03		131,899		124,720		124,720	14,804						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020		9,586,599	2,905.03		201,446		200,658		200,658	32,786						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020		4,648,048	2,905.03		106,967		106,859		106,859	17,720						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020		2,614,527	2,905.03		70,096		69,833		69,833	11,420						0002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		1,162,012	2,905.03		33,830		33,796		33,796	5,605						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		1,452,515	2,905.03		47,222		47,183		47,183	7,832						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		7,780,129	2,932.47		178,165		147,509		147,509	(15,809)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		10,446,520	2,932.47		220,938		207,412		207,412	4,886						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		4,398,705	2,932.47		102,096		95,914		95,914	2,326						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		1,466,235	2,932.47		37,112		34,752		34,752	733						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		1,112,481	2,932.47		29,592		27,656		27,656	530						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	05/06/2019	05/06/2020		979,238	2,932.47		26,537		24,791		24,791	465						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		905,100	2,932.47		26,022		24,338		24,338	484						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		1,021,951	2,932.47		31,730		29,699		29,699	613						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		1,172,988	2,932.47		38,490		36,051		36,051	769						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2019	05/20/2020		6,252,112	2,840.23		146,925		176,059		176,059	41,378						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		8,804,713	2,840.23		182,355		207,997		207,997	40,839						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2019	05/20/2020		3,443,076	2,840.23		78,674		89,452		89,452	17,334						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		1,704,138	2,840.23		44,499		50,646		50,646	9,855						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		1,136,092	2,840.23		32,166		36,627		36,627	7,142						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		2,556,207	2,840.23		78,511		89,398		89,398	17,430						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	06/06/2019	06/06/2020		9,298,169	2,843.49		205,490		246,917		246,917	41,428						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	06/06/2020		10,235,971	2,843.49		205,743		229,407		229,407	23,664						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	06/06/2020		4,718,980	2,843.49		105,469		117,958		117,958	12,488						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		1,706,094	2,843.49		43,527		48,859		48,859	5,332						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2019	06/06/2020		976,369	2,843.49		27,338		30,622		30,622	3,284						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		2,843,490	2,843.49		83,914		94,491		94,491	10,577						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2019	06/06/2020		1,586,093	2,843.49		50,438		56,846		56,846	6,408						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2019	06/20/2020		7,436,842	2,954.18		160,636		139,864		139,864	(20,771)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		12,998,392	2,954.18		267,934		251,119		251,119	(16,815)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		1,181,672	2,954.18		25,538		23,928		23,928	(1,609)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		1,181,672	2,954.18		26,958		25,282		25,282	(1,675)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		2,658,762	2,954.18		67,567		63,404		63,404	(4,163)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		1,477,090	2,954.18		41,227		38,704		38,704	(2,523)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		886,254	2,954.18		26,599		25,045		25,045	(1,554)						0002
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										6,905,612	7,024,080	0	16,311,229	XX	16,311,229	11,713,066	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										6,905,612	7,024,080	0	16,311,229	XX	16,311,229	11,713,066	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										6,905,612	7,024,080	0	16,311,229	XX	16,311,229	11,713,066	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										6,905,612	7,024,080	0	16,311,229	XX	16,311,229	11,713,066	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other										6,905,612	7,024,080	0	16,311,229	XX	16,311,229	11,713,066	0	0	0	0	XXX	XXX
1449999999. TOTAL										6,905,612	7,024,080	0	16,311,229	XX	16,311,229	11,713,066	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y		3,469,598		3,469,598	3,469,598		3,469,598		0
BNP PARIBAS NY	Y	Y		496,402		496,402	496,402		496,402		0
CHICAGO BOARD OF EXCHANGE	N	N		2,735,842		2,735,842	2,735,842		2,735,842		0
CITIBANK	Y	Y		1,694,976		1,694,976	1,694,976		1,694,976		0
CREDIT SUISSE	Y	Y		354,579		354,579	354,579		354,579		0
GOLDMAN SACHS	Y	Y		94,827		94,827	94,827		94,827		0
JP MORGAN CHASE	Y	Y		260		260	260		260		0
MERRILL LYNCH	Y	Y		2,619,629		2,619,629	2,619,629		2,619,629		0
MORGAN STANLEY	Y	Y	40,000	534,716		494,716	534,716		494,716		0
ROYAL BANK OF CANADA	Y	Y		722,329		722,329	722,329		722,329		0
SOCIETE GENERALE	Y	Y		330,224		330,224	330,224		330,224		0
UBS SECURITIES	Y	Y		30,622		30,622	30,622		30,622		0
WELLS FARGO	Y	Y		3,227,224		3,227,224	3,227,224		3,227,224		0
0299999999. Total NAIC 1 Designation			40,000	16,311,229	0	16,271,229	16,311,229	0	16,271,229	0	0
0999999999. Gross Totals			40,000	16,311,229	0	16,271,229	16,311,229	0	16,271,229	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				16,311,229	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	40,000	40,000	XXX		
0299999999. Totals				40,000	40,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(1,782,043)	(5,877,856)	(7,143,225)	XXX
Bank of New York Mellon	New York, NY		0.850	241	29	7,316	24,250	10,110	XXX
Cash Held With Securities On Deposit							(376)		XXX
The Neighborhood National Bank	National City, CA		1.190	391	100	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	632	129	(1,674,726)	(5,753,982)	(7,033,114)	XXX
0399999. Total Cash on Deposit		XXX	XXX	632	129	(1,674,726)	(5,753,982)	(7,033,114)	XXX
0599999. Total Cash		XXX	XXX	632	129	(1,674,726)	(5,753,982)	(7,033,114)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	INVESCO TREASURY INST.		06/28/2019	2.240		48,468,086	93,378	58,823
31846V 41 9	FIRST AMER:TRS OBG V		02/04/2019	2.140		1		1
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		06/04/2019	2.250		1		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						48,468,087	93,378	58,824
All Other Money Market Mutual Funds								
999809 68 4	PNC GOVT. ACI - INCOME		06/17/2019				40	
SA0000 56 0	BB&T TRUST DEPOSIT		05/01/2019	0.450		1		
8699999. Total - All Other Money Market Mutual Funds						1	40	0
8899999. Total - Cash Equivalents						48,468,088	93,419	58,824