ANNUAL STATEMENT

OF THE

Cape Verity I, Inc.

TO THE

Insurance Department

OF THE

STATE OF

Iowa

FOR THE YEAR ENDED DECEMBER 31, 2015

LIFE AND ACCIDENT AND HEALTH

2015



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015 OF THE CONDITION AND AFFAIRS OF THE

Cape Verity I, Inc.

NAIC	Group Code 3891		Code 15475 Employer's ID	Number 46-3465867			
Organized under the Laws of	(Gurrent)	(Prior) owa	_, State of Domicile or Port of Ent	ry lowa			
Country of Domicile		United State	tes of America				
Incorporated/Organized	08/21/2013		Commenced Business	08/23/2013			
Statutory Home Office	215 10th Street	Suite 1100	1	Des Moines , IA, US 50309			
	(Street and I			Town, State, Country and Zip Code)			
Main Administrative Office		215 10th St	reet Suite 1100				
	Dec Maines IA LIC E0200	•	and Number)	855-887-4487			
(City or	Des Moines , IA, US 50309 Town, State, Country and Zip	Code)		rea Code) (Telephone Number)			
		•	•	, , ,			
Mail Address	215 10th Street Suite (Street and Number or			Des Moines , IA, US 50309 Town, State, Country and Zip Code)			
D: 1 " (D)	•	•	. ,				
Primary Location of Books and	d Records		treet Suite 1100 and Number)				
	Des Moines , IA, US 50309	·	_ <u> </u>	855-887-4487			
(City or	Town, State, Country and Zip	Code)	(Ar	rea Code) (Telephone Number)			
Internet Website Address			N/A				
Statutory Statement Contact	Tonya			515-393-3725			
,		(Name)	·	(Area Code) (Telephone Number)			
	tonya.maxwell@gafg.com (E-mail Address)		_'	(FAX Number)			
	(2 1100 1000)			(/ // (talliad)			
		OF	FICERS				
		OF	Vice President, Chief				
01115 11 00	ART J. L.	of 8.8.00.	Actuary, Appointed Actuary,	B 1151 4 44			
Chief Executive Officer	Nicholas Heim	uth von Molike	and Valuation Actuary Chief Financial Officer and	David Eberhart Neve			
President	Michael H	loyt Miller		John Joseph Fowler			
President _	Michael H		Treasuer	John Joseph Fowler			
Philip William Sherrill	, Senior Vice President	0					
Philip William Sherrill		0	Treasuer				
Philip William Sherrill Maureen Helen Hende	l, Senior Vice President rson, Assistant Secretary	Gary Phillip Silber, V	THER ice President and Secretary OR TRUSTEES	Scott Douglas Silverman, Assistant Secretary			
Philip William Sherrill Maureen Helen Hende Nicholas Heln	l, Senior Vice President rson, Assistant Secretary nuth von Moltke	Gary Phillip Silber, V	THER ice President and Secretary				
Philip William Sherrill Maureen Helen Hende Nicholas Heln	l, Senior Vice President rson, Assistant Secretary	Gary Phillip Silber, V	THER ice President and Secretary OR TRUSTEES	Scott Douglas Silverman, Assistant Secretary			
Philip William Sherrill Maureen Helen Hende Nicholas Heln	l, Senior Vice President rson, Assistant Secretary nuth von Moltke Hoyt Miller	Gary Phillip Silber, V DIRECTORS Hank	THER ice President and Secretary OR TRUSTEES	Scott Douglas Silverman, Assistant Secretary			
Philip William Sherrill Maureen Helen Hende Nicholas Heln Michael	l, Senior Vice President rson, Assistant Secretary nuth von Moltke Hoyt Miller	Gary Phillip Silber, V DIRECTORS Hank	THER ice President and Secretary OR TRUSTEES	Scott Douglas Silverman, Assistant Secretary			
Philip William Shemili Maureen Helen Hendel Nicholas Helm Michael State of	l, Senior Vice President rson, Assistant Secretary nuth von Moltke Hoyt Miller	Gary Phillip Silber, V DIRECTORS Hank	THER ice President and Secretary OR TRUSTEES	Scott Douglas Silverman, Assistant Secretary			
Philip William Sherrill Maureen Helen Hendel Nicholas Helm Michael State of County of The officers of this reporting e	I, Senior Vice President rson, Assistant Secretary nuth von Moltke Hoyt Miller lowa Polk	Gary Phillip Silber, V DIRECTORS Hank SS:	Treasuer THER ice President and Secretary S OR TRUSTEES pen Kim Lee	Scott Douglas Silverman, Assistant Secretary Gilles Maurice Dellaert orting entity, and that on the reporting period stated above			
Philip William Sherrill Maureen Helen Hender Nicholas Helm Michael State of County of The officers of this reporting eall of the herein described as	nuth von Moltke Hoyt Miller lowa Polk entity being duly sworn, each of seets were the absolute proper	Gary Phillip Silber, V DIRECTORS Hank SS:	THER ice President and Secretary B OR TRUSTEES ben Kim Lee e the described officers of said reportity, free and clear from any liens	Scott Douglas Silverman, Assistant Secretary Gilles Maurice Dellaert Orting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that this			
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Philip William Sherrill Maureen Helen Hender Nicholas Helm Michael State of County of The officers of this reporting all of the hereIn described as statement, together with relation condition and affairs of the sain accordance with the NAIC rules or regulations require respectively. Furthermore, the exact copy (except for format to the enclosed statement. Michael Hoyt Presider Subscribed and sworn to before	nuth von Moltke Hoyt Miller lowa Polk entity being duly sworn, each casets were the absolute prope ed exhibits, schedules and exid reporting entity as of the reparting for the scope of this attestation by ting differences due to electro	Gary Phillip Silber, V DIRECTORS Hank SS: depose and say that they are refry of the said reporting en contained porting period stated above, s and Accounting Practices related to accounting practice the described officers also nic filing) of the enclosed st	THER ice President and Secretary THER ice President and Secretary The the described officers of said repetity, free and clear from any liens and repetity, free and clear from any liens and of its income and deductions and Procedures manual except to stices and procedures, according includes the related corresponding attement. The electronic filing may chillip Silber ent and Secretary a. Is this an original filing b. If no,	Gilles Maurice Dellaert Gilles Maurice Dellaert Gilles Maurice Dellaert Gilles Maurice Dellaert Orting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that this not true statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief gelectronic filing with the NAIC, when required, that is are be requested by various regulators in lieu of or in addition John Joseph Fowler Chief Financial Officer and Treasurer Yes [1] No [1]			

October 14, 2016



ASSETS

	7.10	.02.0	Current Year		Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D)	646,066,843		646,066,843	563,574,617
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	15,388,063		15,388,063	23,671,173
	3.2 Other than first liens.				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$, Schedule E - Part 1), cash equivalents				
	(\$, Schedule E - Part 2) and short-term				
	investments (\$12,076,874 , Schedule DA)	12,076,874		12,076,874	15,270,222
6.	Contract loans (including \$ premium notes)	8,770,327		8,770,327	8,603,745
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)				
9.	Receivables for securities				75,249
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	682,302,107		682,302,107	611,195,006
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	6,974,035		6,974,035	6,431,630
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)				
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies	21,525,872		21,525,872	20,710,548
	16.3 Other amounts receivable under reinsurance contracts	4,314,353		4,314,353	17,001,039
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	197,727,355	197,727,355		
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	20,000,000		20,000,000	11,500,123
24.	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	467,467,532	176,293	467,291,239	459,250,412
26.	Total assets excluding Separate Accounts, Segregated Accounts and	4 400 044 054	407.000.040	1 000 407 000	4 400 000 750
	Protected Cell Accounts (Lines 12 to 25)	1,400,311,254	197,903,648	1,202,407,606	1,126,088,758
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	1,400,311,254	197,903,648	1,202,407,606	1,126,088,758
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.				ļ	
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Contingent Note	467,291,239		467,291,239	459,250,412
2502.	Accounts Receivable - Miscellaneous	176,293			
2503.				ļ	
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	467,467,532	176,293	467,291,239	459,250,412
-					

LIABILITIES, SURPLUS AND OTHER FUNDS

29. Common capital stock 2,500,000 2,500,000 3,000,000 3		EIABIEITIES, SOITI EOS AND OTTIEITTO	1 Current Year	2 Prior Year
2. Augregate reserve for excordant and health counted for Chrollon's Modor Reserve) 4. Little (Schibl R), Part I, Little AL Cost I lises sum of Cost 9, 1 and 1 of 1 o	1.	Aggregate reserve for life contracts \$1, 142, 393, 936 (Exh. 5, Line 9999999) less \$ included in Line 6.3 (including \$ Modco Reserve)	1 142 393 936	1 075 882 096
4. Commission for prolyphoduse (Auction 1), 1 and a man of Code (s), 10 and 11), 1 and a man of Code (s), 10 and 11 and 11 and 12 and Code (s), 10 and 11 and 11 and 12 and Code (s), 10 and 11 and 12 and Code (s), 10 and 12 and		Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
4.1 Life (Exhibit 6, Part 1, Lim 4.4, Col. 1 ties sea and Cols. 9, 10 and 11) 4.2 A handering and reball (Pacifish 5) and 1.1 Lin 4.4, and 10 cols. 9, 10 and 11) 5. Pollyhyrodesis dividents 8				
4.2 Audicident and health (Findiel & Part 1, Line 4, Sun of Calcs) (1 and 11) 5. Prolytophote's dividentials and coupons (1 subsequence) 6. Provision for politophote's dividential and coupons (1 subsequence) 6. Dividential not yet approximate (natural production) 6. Dividential not production	4.			
Line 10 Provision for policyholded and control provision and control provision of policyholded for policyh		4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
6. Provision for policyhodrac dividends and outposes grayable in following claimate year - cellinated amounts: 6. 1 Discontain of the provision of the provisio	5.			
6. E) Dividence apportioned for payment (including \$ Modoo). 7. Amount provisionally help for discharge includes in includes in the part of the payment of t	6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.3 Coupons and central revealité prictuiting \$ 7. Amount provisionable plus des desired dudent policies and included in Land 2. President and strady consciously plus of celtered dudent policies and included in Land 2. Benefit and the state provision of the central discount including \$ 2. Contract flacilities and included desawhere: 9.1 Summer value on connected centralists. 9.2 Summer value on connected centralists. 9.3 Summer value on connected centralists. 9.4 Summer value on connected centralists. 9.5 Summer value on connected centralists. 9.6 Service Act. 9.7 Other amounts payable on minimumon, including \$ 3. 155, 200 assumed and \$ 3. 155, 300 \$ 7. 335, 500 \$ 7. 335,		6.1 Dividends apportioned for payment (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6 Permittina and analyte condendinates the fail and account including 5 Permittina and analyte condendinates the fail and account including 5 Permittina and analyte condendinates the fail and account including 5 Permittina and analyte condendinates the fail and account including 5 Permittina and provided elevations of virtical 5 Permittina and referent provided pr				
6. Prenume and smulty considerations for the and accident and health prenumes. 8 part 1, Car. 1, and off discourt, including is a accident and health prenumes. (E-ribbit 1, 9) 9 parties discribed and the seed and 14) 9 parties discribed and the seed of the 15 parties discribed and 1	7			
Part 1, Col. 1, sum of leves 4 and 14) Contract builders on included contracts 9.1 Summerbro values on incremental contracts 9.2 Summerbro values on incremental contracts 9.3 Summerbro values on incremental contracts 9.4 Summerbro values on incremental contracts 9.5 Summerbro values on incremental contracts 9.6 Summerbro values on incremental contracts 9.7 Summerbro values 9.7 Summerbro valu				
9. Commact lacilities and incloded elevimence. 9.1 Surrection of values on canades contracts 9.2 Provision for exponence raising refunds, including the liability of \$ 9. Street of the surrections of which \$ 9. Street of the surrections of which \$ 9. Street of the surrections of		\$ discount; including \$ accident and health premiums (Exhibit 1,		
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9.2 Provision for experience rating returnds, including the liability of \$ sections rating returnds of which \$ is for medical loss ratio betales per the Public Health Service Act 9.0 Certification and the period of the period	9.			
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\$ and deposit-type contract funds \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	40		12,631,712	12,021,239
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	3498. 3499.	Summary of remaining write-ins for Line 34 from overflow page		

SUMMARY OF OPERATIONS

Primary and amounts proceedings of the anti-acception (Certifical In Part 1, Line 26.4, Col. 1, legs 2, Consideration for the programming of months of the primary of the			1 Current Year	2 Prior Year
Section 1.00	1.	Col. 11)		
4. Annototration of Interest Management Receive (Inf. 1, Inc. 2) 5. Secretary According 4 again from configurations evoluting numbered grains of based 5. Secretary According 4 against the configuration of the configur				
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12. Annuly benefits (Exhibit) R-Part 2, Line 6.4, Cos. 4 + 8)				
13.0 Disability benefits and benefits under accolored and health contracts		,		
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16. Group conventions on contract or deposit-type contract bunds	14.			
17. Interest and adjustments on contract or deposit-yoe contract funds				
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2. Commissions on premiums, amouty considerations, and deposit-type contract funds (direct business only) (Eshibit 1, Part 2, Line 31, Cot. 1)				
2. Line 31, Col. 1)				50, 100,002
23. General Insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)		2, Line 31, Col. 1)		
A insurance taxes, licenses and fees, excluding federal income taxes (Erhibt 5, Line 7, Cols. 1 × 2 × 3)		Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	2,909,041	3,392,530
25. Increase in loading on deferred and uncollected premiums		General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	14,478	4,007
26. Net transfers to or (from) Separate Accounts net of reinsurance.				
27. Aggregate write-ins for deductions		·		
28. Totals (Lines 20 to 27)				
28. Net gain from operations before dividends to policyholdera and federal income taxes (Line 9 minus Line 28) 7,375,584			82.077.663	83.587.239
10. Dividends to policyholders 1. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) (15,440,559) 7,375,584		Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)		
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33	31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(15,440,559)	7,375,964
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08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 10,303,767 27,540,176 2701. 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page. 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 5301. Tax Shar ing Agreement (6,481,107). 11,630,756 5302. Cont ingent Note Surplus 1,291,239. (33,400,000) 5308. Summary of remaining write-ins for Line 53 from overflow page. 27,540,176	08.303.			
2701. 2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page. 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) (6,481,107) 5301. Tax Shar ing Agreement (6,481,107) 5302. Cont ingent Note Surplus 1,291,239 5303. 33,400,000 5308. Summary of remaining write-ins for Line 53 from overflow page				
2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 5301. Tax Shar ing Agreement (6,481,107) .11,630,756 5302. Cont ingent Note Surplus 1,291,239 (33,400,000) 5303. Summary of remaining write-ins for Line 53 from overflow page			, ,	27,540,176
2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) (6,481,107) 11,630,756 5301. Tax Shar ing Agreement (6,481,107) 11,630,756 5302. Cont ingent Note Surplus 1,291,239 (33,400,000) 5303. Summary of remaining write-ins for Line 53 from overflow page				
2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 5301. Tax Sharing Agreement (6,481,107) 11,630,756 5302. Contingent Note Surplus 1,291,239 (33,400,000) 5303. Summary of remaining write-ins for Line 53 from overflow page				
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) (6,481,107) 11,630,756 5301. Tax Sharing Agreement 1,291,239 (33,400,000) 5303. Summary of remaining write-ins for Line 53 from overflow page				
5301. Tax Sharing Agreement (6,481,107) 11,630,756 5302. Contingent Note Surplus 1,291,239 (33,400,000) 5303. Summary of remaining write-ins for Line 53 from overflow page				
5302. Contingent Note Surplus 1,291,239 (33,400,000) 5303.			(6 481 107)	11 630 756
5303				
5398. Summary of remaining write-ins for Line 53 from overflow page		· ·		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) (5,189,868) (21,769,244)				
	5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(5, 189, 868)	(21,769,244)

CASH FLOW

	0,101112011		
		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	23,372,991	33,925,306
2.	Net investment income	30,780,742	27,004,646
3.	Miscellaneous income	22,175,129	12,906,113
4.	Total (Lines 1 through 3)	76,328,862	73,836,065
5.	Benefit and loss related payments	16,782,170	15,734,927
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,003,214	2,550,809
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)		
10.	Total (Lines 5 through 9)	19,785,384	18,285,736
11.	Net cash from operations (Line 4 minus Line 10)	56,543,478	55,550,329
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	71,845,050	38,303,355
	12.2 Stocks		
	12.3 Mortgage loans	7,918,028	1,434,623
	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	75,249	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	79,838,327	39,737,978
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	150,966,371	89,094,976
	13.2 Stocks		
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications		68,411
	13.7 Total investments acquired (Lines 13.1 to 13.6)	150,966,371	89,163,387
14.	Net increase (decrease) in contract loans and premium notes	166,582	220,756
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(71,294,626)	(49,646,165)
	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		11,500,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	11,557,800	(11,571,612)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	11,557,800	(71,612)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(3, 193, 348)	5,832,552
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	15,270,222	9,437,670
	19.2 End of year (Line 18 plus Line 19.1)	12,076,874	15,270,222

Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001. Capital contribution from parent, accrued under SSAP 72	20.000.000	
	,,	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		, 1		1	0 "		6						T 40
		1	2	•	Ordinary	-	6		oup 8	•	Accident and Health	44	12 Aggregate of All
		Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	Other Lines of Business
1	Premiums and annuity considerations for life and accident and health			Life modrance	marvidadi / minatico	Contracto		(α)	7111101000	Group	individual)	Other	
١.	contracts	23,372,991		23,372,991									
2.													
3.	Net investment income	31,944,538		31,944,538									
3. 4.	Amortization of Interest Maintenance Reserve (IMR)	1,015,808		1,015,808									
4. 5.	Separate Accounts net gain from operations excluding unrealized gains or	1,013,000		1,013,000									
5.	losses												
6.	Commissions and expense allowances on reinsurance ceded												
7.	Reserve adjustments on reinsurance ceded				***************************************								
8.	Miscellaneous Income:												
о.	8.1 Fees associated with income from investment management,												
	administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts								***************************************				
		10.303.767		10.303.767									
	8.3 Aggregate write-ins for miscellaneous income	66,637,104		66,637,104									+
9.	Totals (Lines 1 to 8.3)												+
10.	Death benefits	5,623,725		5,623,725									
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits												
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	7,017,954		7,017,954									
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds												
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	66,511,840		66,511,840									
20.	Totals (Lines 10 to 19)	79, 153, 519		79, 153, 519									
21.	,												
	contract funds (direct business only)												
22.	,	2.909.041		2,909,041									
23.	General insurance expenses	14.478		14.478									
24.	Insurance taxes, licenses and fees, excluding federal income taxes	625		625									
25.	Increase in loading on deferred and uncollected premiums			920									
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
	Aggregate write-ins for deductions												
27.		82.077.663		82,077,663									+
28.	Totals (Lines 20 to 27)	82,077,003		82,077,003									+
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(15,440,559)		(15,440,559									
	,	(15,440,559)		(15,440,559	/								
30.	Dividends to policyholders			1									+
31.		(15.440.559)		/1E 440 EE0									
	income taxes (Line 29 minus Line 30)	(7,264,421)		(15,440,559									
32.	Federal income taxes incurred (excluding tax on capital gains)	(7,264,421)		(7,264,421)								+
33.		(8, 176, 138)		(8, 176, 138	\lambda								ĺ
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(0, 1/0, 138)		(8, 1/6, 138	1								+
	DETAILS OF WRITE-INS	40 000 70-											
	. Funds Withheld Miscellaneous Income	10,303,767		10,303,767									
08.302													+
08.303													.
	. Summary of remaining write-ins for Line 8.3 from overflow page												
	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	10,303,767		10,303,767									
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												
	(a) Includes the following amounts for FEGLI/SGLI: Line 1	Line 10		Line 16	•	, Line 23	•	Line 24	*		1		

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

ANALISIS OF INOTILASE IN TILSETTVES BOTTING THE TEAT												
		1	2		Ordinary		6	Group				
		Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance	8 Annuities			
		Total	industrial Life	Life insurance	individual Annuities	Contracts	individual)	Life insurance	Annuities			
Involving Life or Disability Conti	ngencies (Reserves)											
4145.4												
(Net of Reinsurance Ceded)												
Reserve December 31, prior ye	ar	1,075,882,096		1,075,882,096								
Tabular net premiums or consider	derations	23,372,991		23,372,991								
Present value of disability claim	s incurred					XXX						
4. Tabular interest		44,884,804		44,884,804								
5. Tabular less actual reserve rele	ased											
Increase in reserve on account	of change in valuation basis											
	-	45.643.493		45.643.493								
				, , , , ,								
8. Totals (Lines 1 to 7)		1,189,783,384		1,189,783,384								
9. Tabular cost		34,747,769		34,747,769		XXX						
10 Reserves released by death		5,623,725		5,623,725	xxx	XXX			XXX			
•				, ,								
11. Reserves released by other term	minations (net)	7,017,954		7,017,954								
12. Annuity, supplementary contract	et and disability payments involving life contingencies											
13. Net transfers to or (from) Separ	ate Accounts											
14. Total Deductions (Lines 9 to 13)	47,389,448		47,389,448								
15. Reserve December 31, current	year	1,142,393,936		1,142,393,936								

EXHIBIT OF NET INVESTMENT INCOME

		1	2
-	II.C. Cayaramant hands	Collected During Year	
1.	U.S. Government bonds	(a)61,968	
1.1 1.2	Bonds exempt from U.S. tax Other bonds (unaffiliated)	(a)29,329,875	
1.3	Other bonds (unaffiliated)	(a)29,029,073	, ,
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.11	Common stocks (unaffiliated)	` '	
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)1,858,795	
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments		
7	Derivative instruments	(f)	
8.	Other invested assets		
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	31,518,133	
11.	Investment expenses		
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		97 , 13
17.	Net investment income (Line 10 minus Line 16)		31,944,538
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		-
1501.	Miscellaneous Investment Expense		
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		97, 13
(a) Inclu	des \$	26 paid for accrued int	erest on purchases.
(b) Inclu	des \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued div	vidends on purchases.
	des \$accrual of discount less \$365,082 amortization of premium and less \$		
. ,	des \$ for company's occupancy of its own buildings; and excludes \$ interest on en	·	
			avaat on nuvebooo
	des \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued int	erest on purchases.
(f) Inclu	•		
(g) Inclusegr	des \$investment expenses and \$ investment taxes, licenses and fees, excluding feegated and Separate Accounts.	ederal income taxes, att	ributable to
(h) Inclu	des \$ interest on surplus notes and \$ interest on capital notes.		
(i) Inclu	des \$ depreciation on real estate and \$ depreciation on other invested assets.		

EXHIBIT OF CAPITAL GAINS (LOSSES)

	EVUIDII	OF CAPI	AL GAIN	3 (LU33E	.J)	
		1	2	3	4	5
		5 " 10 " "	0.1 5 11 1	Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Capital Gain (Loss) (Columns 1 + 2)	Unrealized Capital Gain (Loss)	Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(4, 135)		(4, 135)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	2,388,567		2,388,567		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	2,384,432		2,384,432		
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	EXHIBIT - 1 PART	1	2		inary	5	Gro			Accident and Health		11
		Į.	2	3	4	- 3	6	лир 7	8	9	10	Aggregate of All
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business
	FIRST YEAR (other than single)			2.10 11100101100	7 11 11 13 13 13 13		2.10 1.100.01.00	7 11 11 11 11 10 10	G. GGP	niairiaaai)	00.	
1.	Uncollected											
2.	Deferred and accrued											
3.	Deferred , accrued and uncollected:											
	3.1 Direct											
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)											
	Advance											
	Line 3.4 - Line 4											
6.	Collected during year: 6.1 Direct											
	6.2 Reinsurance assumed											
	6.3 Reinsurance ceded											
	6.4 Net											
7.	Line 5 + Line 6.4											
8.	Prior year (uncollected + deferred and accrued - advance)											
9.	First year premiums and considerations:											
	9.1 Direct											
	9.2 Reinsurance assumed											
	9.3 Reinsurance ceded									-		
	9.4 Net (Line 7 - Line 8)											
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct											
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded									-		
	10.4 NetRENEWAL											
	Uncollected Deferred and accrued											
	Deferred, accrued and uncollected:									-		
13.	13.1 Direct											
	13.2 Reinsurance assumed									-		
	13.3 Reinsurance ceded											
	13.4 Net (Line 11 + Line 12)											
1/	Advance											
	Line 13.4 - Line 14								•			
	Collected during year:											
	16.1 Direct											
	16.2 Reinsurance assumed	23,372,991		23,372,991								
	16.3 Reinsurance ceded			, , , , , , , , , , , , , , , , , , , ,								
	16.4 Net	23,372,991		23,372,991								
17.	Line 15 + Line 16.4	23,372,991		23,372,991								
18.	Prior year (uncollected + deferred and accrued - advance)											
19.	Renewal premiums and considerations: 19.1 Direct											
	19.2 Reinsurance assumed	23,372,991		23,372,991						-		
	19.3 Reinsurance ceded			20,012,331						-		
	19.4 Net (Line 17 - Line 18)	23,372,991		23,372,991								
	TOTAL	20,012,001		20,012,331								
20.	Total premiums and annuity considerations:											
_0.	20.1 Direct								. [_ [L	
	20.2 Reinsurance assumed	23,372,991		23,372,991								
i	20.3 Reinsurance ceded											
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	23,372,991		23,372,991								

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	AIID LAI	LINGL ALI							Dasine			11
		I	2	3	inary I 4	5	Gro 6	7 7	8	Accident and Health	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED								·	·		
(included in Part 1)											
,	Fo pay renewal premiums											
	All other											
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
	First year (other than single):											
	23.1 Reinsurance ceded											
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed					-						
24.												
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
	Renewal:											
	25.1 Reinsurance ceded 25.2 Reinsurance assumed			2,909,041								
		(2,909,041)		(2,909,041)								
	25.3 Net ceded less assumed	(2,909,041)		(2,909,041)								
26. 1												
	26.1 Reinsurance ceded (Page 6, Line 6)	0.000.044		0.000.044								
	26.2 Reinsurance assumed (Page 6, Line 22)			2,909,041								
	26.3 Net ceded less assumed	(2,909,041)		(2,909,041)								
	COMMISSIONS INCURRED											
	direct business only)											
	First year (other than single)											
	Single											
	Renewal									-		
	Deposit-type contract funds											
31. 7	Totals (to agree with Page 6, Line 21)											

EXHIBIT 2 - GENERAL EXPENSES

			Insu	ance		5	6
		1	Accident a	and Health	4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent						
2.	Salaries and wages						
	Contributions for benefit plans for employees						
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare						
3.32	Other agent welfare						
4.1	Legal fees and expenses						
4.2	Medical examination fees						
4.3	Inspection report fees						
4.4	Fees of public accountants and consulting actuaries						
4.5	Expense of investigation and settlement of policy claims						
5.1	Traveling expenses						
5.2	Advertising						
5.3	Postage, express, telegraph and telephone						
5.4	Printing and stationery						
5.5	Cost or depreciation of furniture and equipment						
5.6	Rental of equipment						
5.7	Cost or depreciation of EDP equipment and software						
6.1	Books and periodicals						
6.2	Bureau and association fees						
6.3	Insurance, except on real estate						
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	14,478					14,478
6.6	Sundry general expenses						
6.7	Group service and administration fees						
	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less \$						
	recovered)						
7.3							
	Real estate expenses						
9.2	Investment expenses not included elsewhere						
9.3	Aggregate write-ins for expenses						
10.	General expenses incurred	14.478					(a)14,478
11.	•						(,
12.							
13.							
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	14.478					14.478
	DETAILS OF WRITE-INS	,					,
09.301.							
					†	T	
					†	İ	
	Summary of remaining write-ins for Line 9.3 from overflow page				†	İ	
	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)						
UB.389.	10tais (Little 9.3 above)		l .	1	1	1	

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	EXHIBIT 3 - TAXES, LICENS	DES AND LE	E9 (EYCLUD	ING FEDERA	L INCOME I	AXES)
			Insurance		4	5
		1	2	3		
				All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	625				625
3.	State taxes on premiums					
4.	Other state taxes, including \$					
	for employee benefits					
5.	U.S. Social Security taxes					
6.	All other taxes					
7.	Taxes, licenses and fees incurred	625				625
8.	Taxes, licenses and fees unpaid December 31, prior year					
9.	Taxes, licenses and fees unpaid December 31, current					
	year					
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	625				625

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contract not clude on Li 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

		<u> </u>			
1	2	3	4	5 Credit	6
Valuation Standard	Total	Industrial	Ordinary	(Group and Individual)	Group
LIFE INSURANCE:	Total	industrial	Ordinary	individual)	Споир
0100001. 1980 CSO ANB 4.00% CRVM 2006-2008	752,358,122		752,358,122		
0100002. 1980 CSO ANB 4.50% CRVM 2005			98,511,156		
0100003. 2001 CSO ANB 4.00% CRVM 2008			83,286,038		
0100004. 2001 CSO Pref ANB 4.00% CRVM 2008			208,238,620		
0199997. Totals (Gross)	1,142,393,936		1,142,393,936		
0199998. Reinsurance ceded	1,112,000,000		1,112,000,000		
0199999. Life Insurance: Totals (Net)	1,142,393,936		1,142,393,936		
0299998. Reinsurance ceded	1,112,000,000	XXX	.,,000,000	XXX	
0299999. Annuities: Totals (Net)		XXX		XXX	
0399998. Reinsurance ceded		7000		7000	
0399999. SCWLC: Totals (Net)					
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0599998. Reinsurance ceded	+				
0599999. Disability-Active Lives: Totals (Net)	+				
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)					
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)					
	-				
					
	-				
	-				
	-				
	-				
	-				
	-				
9999999. Totals (Net) - Page 3, Line 1	1,142,393,936		1,142,393,936		

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes	[] N	lo [X]	
1.2	If not, state which kind is issued.					
	Assumed Business Only					
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes	[] N	lo [X]	
2.2	If not, state which kind is issued.		-	-		
	Assumed Business Only					
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	. Yes	[X	1 N	lo []	
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.		-			
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Yes	[] N	lo [X]	
	If so, state:					
	4.1 Amount of insurance?\$					
	4.2 Amount of reserve?					
	4.3 Basis of reserve:					
	4.4 Basis of regular assessments:					
	4.5 Basis of special assessments:					
	4.6 Assessments collected during the year\$					
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.					
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?					
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:					
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$\text{\$\text{\$\text{\$}}\$}\$					
	Attach statement of methods employed in their valuation.					
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?					
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements					
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:					
	7.3 State the amount of reserves established for this business:					
	7.4 Identify where the reserves are reported in the blank:					
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?					
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:\$					
	8.2 State the amount of reserves established for this business:\$					
	8.3 Identify where the reserves are reported in the blank:					
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes	[] N	lo [X]	
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:\$					
	9.2 State the amount of reserves established for this business:					
	9.3 Identify where the reserves are reported in the blank:					

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation	on Basis	4
	2	3	Increase in Actuarial Reserve Due to
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
9999999 - Total (Column 4, only)			

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts $N\ O\ N\ E$

Exhibit 7 - Deposit-Type Contracts NONE

Exhibit 8 - Contract Claims - Part 1 - Liability End of Current Year $N\ O\ N\ E$

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

per 31, current 1: e assumede cedederable from	Total	Industrial Life (a)	3 Life Insurance (b)5,623,725 5,623,725	Ordinary 4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	Other
e assumed	5,623,725		(b) 5,623,725	Individual Annuities				Annuities	Group		Other
e assumed			, ,								
per 31, current 1: per assumed per ceded			, ,								
per 31, current 1: per assumed per ceded			, ,								
per 31, current 1: e assumede cedederable from	(d)5,623,725		5,623,725								
per 31, current 1: e assumede cedederable from	(d)5,623,725		5,623,725								
1: e assumede ceded											
e cedederable from											
e cedederable from											
erable from											
ember 31, current											
per 31, prior year:											
bei 31, pilot year.											
e ceded											
wahla fuam											
ember 31, prior											
S											
e assumed	5.623.725		5.623.725								
e ceded	,,		, == 0, 1 == 0								
	5.623.725		5.623.725								
eres	assumed	able from mber 31, prior	able from mber 31, prior	able from mber 31, prior	able from mber 31, prior	able from mber 31, prior	able from mber 31, prior assumed	able from mber 31, prior	able from mber 31, prior	able from mber 31, prior	able from mber 31, prior

(a) including matured endowments (but not guaranteed annual pure endowments) amounting to \$		π Επισ τ. τ, φ	III LIIIE 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(d) Includes \$ premiums waived under total and permanent disability benef	its.		

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	1	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			,
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):	-		
0.	3.1 First liens			
	3.2 Other than first liens.			
4.	Real estate (Schedule A):			
٦.	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
10.	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
10	15.3 Accrued retrospective premiums and contracts subject to redetermination	-		
16.				
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			(4.000.004)
	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	176,293	7,928,719	7 ,752 ,426
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	197,903,648	204,375,250	
28.	Total (Lines 26 and 27)	197,903,046	204,375,250	6,471,602
1101.	DETAILS OF WRITE-INS			
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	-		
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Contingent Note	-	6,749,588	6,749,588
2502.	Accounts Receivable - Miscellaneous	176,293	1, 179, 131	1,002,838
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
		1	I .	i l

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

Cape Verity I, Inc. ("Cape Verity I" or "the Company") is a special purpose captive organized under the laws of the State of Iowa, and is a wholly-owned subsidiary of Accordia Life and Annuity Company ("Accordia"). The accompanying financial statements of Cape Verity I, Inc. are presented on the basis of accounting practices prescribed or permitted by the Insurance Division, Department of Commerce, of the State of Iowa (Iowa Department). The National Association of Insurance Commissioners ("NAIC") Accounting Practices & Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Iowa Department.

Pursuant to Iowa Administrative Code ("IAC") Section 191-99.11(3), *Limited Purpose Subsidiary Life Insurance Company*, the Company has included as an admitted asset the outstanding principal amount of a Variable Funding Puttable Note (contingent note) serving as collateral for reinsurance credit taken by an affiliated cedant in connection with a reinsurance agreement entered into between the Company and the affiliated cedant. The contingent note was issued by CVI Issuer LLC, and is held for the benefit of the affiliated cedant. The contingent note is not included as a risk-based asset in the Company's risk-based capital calculation.

A reconciliation of the Company's net income (loss) and statutory surplus between practices prescribed and permitted by the State of lowa and NAIC SAP is shown below:

NET INCOME	State of Domicile		2015		2014
(1) The Company state basis (Page 4, Line 35, Columns 1 & 2)	low a	\$_	(8,201,299)	\$_	(3,638,470)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	low a			_	
(3) State Permitted Practices that increase/(decrease) NAIC SAP	low a	_		_	
(4) NAIC SAP (1-2-3=4)	low a	\$_	(8,201,299)	\$_	(3,638,470)
SURPLUS					
(5) The Company state basis (Page 3, Line 38, Columns 1&2)	low a	\$_	41,114,627	\$_	27,413,496
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	low a	_	467,291,239	_	459,250,412
(7) State Permitted Practices that increase/(decrease) NAIC SAP	low a	_		_	
(8) NAIC SAP (5-6-7=8)	low a	\$_	(426,176,612)	\$_	(431,836,916)

If the Company had not been permitted to include the contingent note in surplus, the Company's risk-based capital would have been below Mandatory Control Level.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Reinsurance treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61R. — *Life, Deposit-Type and Accident and Health Reinsurance* and are carried as a deposit liability, net income and expenses are shown in the aggregate write in line on the summary of operations. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies, as applicable:

- 1. Short-term investments are stated at amortized cost.
- Bonds not backed by other loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office.
- 3. The Company does not have any common stock.
- 4. The Company does not have any preferred stock.
- Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office.
- 6. Loan-backed securities are stated at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.
- 7. The Company does not have any investments in affiliates.
- 8. The Company does not have any investments in joint ventures.
- 9. The Company does not have any derivative instruments.
- 10. The Company has no accident and health business and therefore no premium deficiency calculation.
- 11. The Company has no accident and health business and therefore no unpaid losses or loss adjustment expenses.
- 12. The Company does not carry any fixed assets.
- 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS Not applicable

- 3. BUSINESS COMBINATIONS AND GOODWILL
 - A. Statutory Purchase Method Not Applicable
 - B. Statutory Merger Not Applicable
 - C. Assumption Reinsurance Not Applicable
 - D. Impairment Loss Not Applicable
- 4. DISCONTINUED OPERATIONS

The Company does not have any discontinued operations.

- 5. INVESTMENTS
 - A. Mortgage Loans, including Mezzanine Real Estate Loans.
 - (1) The maximum and minimum lending rates for mortgage loans at December 31, 2015: Not applicable
 - (2) The maximum percentage of any one admitted loan to the value of the security (exclusive of insured or guaranteed or purchase money mortgages) at the time of origination was 70.05% LTV.
 - (3) There were no taxes, assessments or any other amounts that were advanced and not included in the stated mortgage loan total.
 - (4) Aging of mortgage loans aggregated by type

		Farm	Res Insured	sidential All Other	Co Insured	ommercial All Other	Mezzanine	Total
a.	Current Year							
	Recorded Investment (All)							
	(a) Current	\$	_\$	\$	\$	\$15,388,063 \$	\$\$	15,388,063
	(b) 30-59 Days Past Due							
	(c) 60-89 Days Past Due							
	(d) 89-179 Days Past Due (e) 180+ Days Past Due							
	2. Accruing Interest 90-179	-	_	-				
	Days Past Due							
	(a) Recorded Investment	\$	\$	\$	\$	_\$\$	\$	
	(b) Interest Accrued							
	Accruing Interest 180+ Days							
	Past Due (a) Recorded Investment	\$	•		•			
	(b) Interest Accrued	^ъ	_*	_	_	_\$\$	••	
	4. Interest Reduced							
	(a) Recorded Investment							
	(b) Number of Loans							
	(c) Percent Reduced							
b.	Prior Year							
	Recorded Investment (All) (a) Current	\$	•		•			00.074.470
	(a) Current (b) 30-59 Days Past Due		_			\$ 23,671,173		23,671,173
	(c) 60-89 Days Past Due	-						
	(d) 89-179 Days Past Due	-						
	(e) 180+ Days Past Due							
	Accruing Interest 90-179							
	Days Past Due (a) Recorded Investment	•	•		•			
	(a) Recorded investment (b) Interest Accrued	\$	_*	_*	_*	_\$\$	<u> </u>	
	Accruing Interest 180+ Days		_	-				
	Past Due							
	(a) Recorded Investment	\$	\$	\$	\$	\$	\$ \$	
	(b) Interest Accrued							
	Interest Reduced							· · · · · · · · · · · · · · · · · · ·
	(a) Recorded Investment	\$	_\$	_\$	_\$	_\$\$	\$\$	
	(b) Number of Loans (c) Percent Reduced							
	(c) Percent Reduced							

- (5) Investment in impaired loans, aggregated by type Not applicable
- (6) Investment in impaired loans by type related to the following:
 - a. Average recorded investment Not Applicable
 - b. Interest income recognized Not Applicable
 - c. Recorded investments on nonaccrual status pursuant to SSAP No. 34, Investment income due and accrued Not applicable
 - d. Unless not practicable, the amount of interest income recognized using a cash-basis method of accounting during the time within that period that loans were impaired. – Not applicable
- (7) Activity in the allowance for credit losses Not Applicable
- (8) Policy for recognizing interest income on impaired loans Not Applicable
- B. Debt Restructuring There were no debt restructures on December 31, 2015.
- C. Reverse Mortgages Not Applicable
- D. Loan Backed Securities

Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R – Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company did not recognize any OTTI charges on loan-backed securities as of December 31, 2015.

- E. Repurchase Agreements and/or Securities Lending Transactions Not Applicable
- F. Real Estate Not Applicable
- G. Investments in Low Income Housing Tax Credits Not Applicable
- 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

- A. The Company has no investments in joint venture, partnerships or limited liability companies that exceed 10% of its admitted assets as of December 31, 2015.
- B. The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairment in joint ventures, partnerships, or limited liability companies as of December 31, 2015.

7. INVESTMENT INCOME

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of December 31, 2015.

8. DERIVATIVE INSTRUMENTS

The Company does not have any derivative instruments.

9. INCOME TAXES

1

A. The net deferred tax asset/(liability) at December 31, 2015, and the change from the prior year-end are comprised of the following components:

(d) (e) (f)	Gross deferred tax assets Statutory valuation allow ance adjustments Adjusted gross deferred tax assets Deferred tax assets non-admitted Subtotal net admitted deferred tax assets Gross deferred tax liabilities Net admitted deferred tax assets / (liabilities)
(b) (c) (d) (e) (f)	Gross deferred tax assets Statutory valuation allow ance adjustments Adjusted gross deferred tax assets Deferred tax assets non-admitted Subtotal net admitted deferred tax assets Gross deferred tax liabilities Net admitted deferred tax assets / (liabilities)
(b) (c)	Gross deferred tax assets Statutory valuation allow ance adjustments Adjusted gross deferred tax assets Deferred tax assets non-admitted Subtotal net admitted deferred tax assets

Gross deferred tax liabilities.

Net admitted deferred tax assets / (liabilities)

	12/31/2015	
(1)	(2)	(3)
(1)	(2)	(S) (Col 1+2)
Ordinary	Capital	(COLT+2)
	Capital	
198,822,312	-	198,822,312
-	-	
198,822,312	-	198,822,312
197,727,356		197,727,356
1,094,956	-	1,094,956
1,013,955	81,001	1,094,956
81,001	(81,001)	
	12/31/2014	
(4)	(5)	(6)
		(Col 4+5)
Ordinary	Capital	Total
199,903,190	-	199,903,190
-	-	
199,903,190	-	199,903,190
196,446,531	-	196,446,53
3,456,659	-	3,456,659
3,402,411	54,248	3,456,659
54,248	(54,248)	
	<u> </u>	
(-)	Change	(0)
(7)	(8)	(9)
		(Col 7+8)
Ordinary	Capital	Total
(1,080,878)	-	(1,080,878
<u> </u>	-	
(1,080,878)	-	(1,080,878
1,280,825	-	1,280,82
(2,361,703)	-	(2,361,703
(2,388,456)	26,753	(2,361,703
26,753	(26,753)	

The ultimate realization of deferred tax assets depends on the generation of future taxable income during the periods in which the temporary differences are deductible and prior to the expiration of capital loss, net operating loss and tax credit carry-forwards. Management considers the scheduled reversal of deferred tax liabilities (including the impact of available carry-back and carry-forward periods), projected taxable income, and tax planning strategies in making this assessment. Management believes it is more likely than not that all deferred tax assets will be realized based on projected taxable income and available tax planning strategies. There were no tax planning strategies used related to reinsurance.

The amount of admitted adjusted gross deferred tax assets admitted under each component of SSAP 101:

2. Admission Calculation Components SSAP No. 101

. ,	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carry-backs. Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Threshold Limitation.
(D)	(The Lesser of 2(b)1 and 2(b)2 Below)
	Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101
. ,	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carry-backs. Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Threshold Limitation.
(5)	(The Lesser of 2(b)1 and 2(b)2 Below)
	Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date Adjusted Gross Deferred Tax Assets Allow ed per Limitation Threshold.
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101
. ,	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carry-backs.
(D)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)
	Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101

	12/31/2015	
(1)	(2)	(3)
		(Col 1+2)
Ordinary	Capital	Total
-	-	-
_	_	_
_	_	_
XXX	XXX	6,167,194
1,013,956	81,001	1,094,957
1,013,956	81,001	1,094,957
	40/04/0044	
(4)	12/31/2014	(0)
(4)	(5)	(6)
On diament	04-1	(Col 4+5)
Ordinary	Capital	Total
-	=	_
-	_	-
-	-	-
XXX	XXX	4,112,025
3,402,410	54,248	3,456,658
3,402,410	54,248	3,456,658
(7)	Change	(9)
(1)	(8)	(9) (Col 7+8)
Ordinary	Conital	(Coi 7+6) Total
Ordinary	Capital	IOIAI
-	=	_
_	_	_
-	-	-
XXX	XXX	2,055,169
(2,388,454)	26,753	(2,361,701)
(2,388,454)	26,753	(2,361,701)

3.

- (a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount
- (b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above

12/31/2015	12/31/2014
723%	505%
41.114.627	27.413.497

12/31/2015

(Col 1+2)

Total

Impact of Tax Planning Strategies

- (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.
- Adjusted Gross DTAs amount from Note 9A1(c)

- Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.

 Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)
 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.

198,822,312	-	198,822,312
0%	0%	0%
1,094,956	-	1,094,956
0%	0%	0%
	12/31/2014	
(4)	(5)	(6)
		(Col 4+5)
Ordinary	Capital	Total
199,903,190	-	199,903,190
0%	0%	0%
3,456,659	-	3,456,659
0%	0%	0%
	Change	
(7)	(8)	(9)
		(Col 7+8)

- (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

 1 Adjusted Gross DTAs amount from Note 9A1(c)

 2 Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.

- 3 Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)
- 4 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies
- (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

 Adjusted Gross DTAs amount from Note 9A1(c)

- Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.

 Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)
 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.
- (c) Does the Company's tax-planning strategies include the use of reinsurance?

Change							
(8))	(9)					
		(Col 7+8)					
	Capital	Total					
	-	(1,080,878)					
	0%	0%					
	-	(2,361,703)					
	0%	0%					

No √

12/31/2014

Yes

12/31/2015

B. Unrecognized deferred tax liabilities

There are no temporary differences for which deferred tax liabilities are not recognized.

Current income taxes incurred consist of the following major components:

	12/31/2015	12/31/2014	Change
1. Current Income Tax			
(a) Federal	(7,264,421)	11,186,780	(18,451,201)
(b) Foreign		-	-
(c) Subtotal	(7,264,421)	11,186,780	(18,451,201)
(d) Federal Income Tax on Net Capital Gains	783,315	443,976	339,339
(e) Utilization of Capital Loss Carry-Forwards	-	-	-
(f) Other		-	<u> </u>
(g) Federal and Foreign Income Taxes Incurred	(6,481,106)	11,630,756	(18,111,862)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	-	-	-
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	11,194,218	11,294,461	(100,243)
(4) Investments	-	-	-
(5) Deferred acquisition costs	12,220,888	13,263,226	(1,042,338)
(6) Policyholder dividends accrual		-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	61,703	-	61,703
(11) Net operating loss carry-forward		-	-
(12) Tax credit carry-forward	-	-	-
Acquired Reserve Basis	175,345,503	175,345,503	-
Other	_	-	-
(13) Other (including items <5% of total ordinary tax assets)	175,345,503	175,345,503	-
(99) Subtotal	198,822,312	199,903,190	(1,080,878)
(b) Statutory valuation allow ance adjustment	-	-	-
(c) Nonadmitted	197,727,356	196,446,531	1,280,825
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	1,094,956	3,456,659	(2,361,703)
(e) Capital			
(1) Investments	-	-	-
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)		-	-
(99) Subtotal	-	-	-
(f) Statutory valuation allow ance adjustment	-	-	-
(g) Nonadmitted		-	-
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	\$ -	\$ - :	\$ -
(i) Admitted deferred tax assets (2d + 2h)	1,094,956	3,456,659	(2,361,703)

3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	(1,013,955)	(627,360)	(386,595)
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium		-	-
(4) Policyholder reserves	-	-	-
Other		(2,775,051)	2,775,051
(5) Other (including items <5% of total ordinary tax liabilities)	-	(2,775,051)	2,775,051
(99) Subtotal	(1,013,955)	(3,402,411)	2,388,456
(b) Capital			
(1) Investments	(81,001)	(54,248)	(26,753)
(2) Real Estate	-	-	-
(3) Other (including items <5% of total capital tax liabilities)		-	-
(99) Subtotal	(81,001)	(54,248)	(26,753)
(c) Deferred tax liabilities (3a99 +3b99)	(1,094,956)	(3,456,659)	2,361,703
4. Net deferred tax assets / liabilities (2i - 3c)	-	-	-

The change in deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

·		12/31/2015			12/31/2014		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Change
Total deferred tax assets (admitted and nonadmitted)	198,822,312	-	198,822,312	199,903,190		199,903,190	(1,080,878)
Total deferred tax liabilities	1,013,955	81,001	1,094,956	3,402,411	54,248	3,456,659	(2,361,703)
Net deferred tax asset	197,808,357	(81,001)	197,727,356	196,500,779	(54,248)	196,446,531	1,280,825
Tax effect of unrealized (gains) / losses	-						-
Change in net deferred income tax							1,280,825

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

	Amount	Tax Effect	Effective Rate
Provision computed at statutory rate	(14,682,407)	(5,138,842)	35.00%
IMR	610,472	213,665	-1.46%
Return to Provision True Up	0	0	0.00%
Tax on non-admitted assets	(8,105,011)	(2,836,754)	19.32%
Total	(22,176,946)	(7,761,931)	52.86%
Federal income taxes incurred		(6,481,106)	44.14%
Change in net deferred income taxes		(1,280,825)	8.72%
Total statutory income tax expense/(benefit)	_	(7,761,931)	52.86%

E. Operating loss carry-forward

- (1) At December 31, 2015, the Company does not have any net operating loss carry-forwards, capital loss carry-forwards or foreign tax credits.
- (2) The Company does not have any federal income taxes available for recoupment in the event of future losses.

F. Consolidated federal income tax return

- (1) The Company will file a consolidated Federal income tax return with Commonwealth Annuity and Life Insurance Company ("CwA"), Accordia Life and Annuity Company ("Accordia"), Cape Verity II, Inc., Cape Verity III, Inc., Gotham Re, Inc., Forethought National Life Insurance Company, and Forethought Life Insurance Company for the period ending December 31, 2015. The Company is a party to a written agreement, which sets forth the manner in which the total combined Federal income tax is allocated to each entity within the consolidated group. Pursuant to this agreement, Accordia is obligated to perform all of the Company's tax sharing obligations and is entitled to accept all of the Company's tax sharing benefits. Accordingly, any current taxes payable or receivable of the Company are reflected by Accordia.
- (2) The IRS routinely audits the Company's federal income tax returns, and when appropriate, provisions are made in the financial statements in anticipation of the results of these audits. The Company believes that its income tax filing positions and deductions will be sustained on audit, and does not anticipate any adjustments that will result in a material, adverse effect on the Company's financial condition, results of operations, or cash flow. Therefore, no reasonable estimate can be made for tax loss contingencies and none has been recorded.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. Nature of Relationships:

Cape Verity I, Inc. was formed on August 21, 2013 and commenced business as a limited purpose subsidiary life insurance company domiciled and licensed in the state of Iowa. All outstanding shares of the Company's common stock are directly owned by Accordia, a stock life insurance company domiciled in the state of Iowa. All outstanding shares of Accordia are owned by Commonwealth Annuity, an insurance company incorporated in the state of Massachusetts. Accordia carries the Company at its statutory net worth, as prescribed in the Securities Valuations Office Purposes and Procedures manual. Accordia is an indirect wholly owned subsidiary of Global Atlantic Financial Group ("GAFG").

B. Detail of Transactions Greater than $\frac{1}{2}$ of 1% of total admitted assets

The Company did not have asset transfers greater than $\frac{1}{2}$ of 1% during the period ended December 31, 2015. As of December 31, 2015 and 2014, the Company received an additional capital contribution of \$20,000,000 and \$11,500,000, respectively from Accordia Life and Annuity Company.

The Company remitted \$6,481,107 during 2015 and received \$11,630,756 during 2014, under the provisions of the supplemental tax sharing agreement described in Note 9. This amount was recorded as a surplus adjustment in the Summary of Operations.

- C. Amounts of transactions and effects of any change in terms of intercompany arrangements: Not applicable
- D. Amounts Due to or From Related Parties

As of December 31, 2015 and 2014, the Company reported \$20,000,000 and \$11,500,123, respectively, receivable from affiliates and \$0 due to affiliates. All intercompany balances to or from parent, subsidiaries, and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

- E. Guarantees or undertakings for the benefit of an affiliate or related party: Not Applicable
- F. Management, Service Contracts, Cost Sharing Arrangement

The Company has entered into administration, shared services, management services and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources and risk management services. The Company did not record expenses for these agreements for the twelve months ended December 31, 2015 and December 31, 2014.

G. Nature of Relationships that Could Affect Operations

The Company's various affiliated relationships and agreement/transactions are discussed above in Note 10. The operating results and financial position of the Company as reported in these financial statements would not be significantly different from those that would have been obtained if the Company were autonomous.

- H. Amount Deducted for Investment in Upstream Company Not Applicable
- I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets Not Applicable
- J. Write Down for Impairment of Investments in Subsidiary, Controlled or Affiliated Companies Not Applicable
- K. Investment in a Foreign Insurance Company Not Applicable
- L. Downstream Noninsurance Holding Company Not Applicable

11. DEBT

- A. Debt and Capital Notes Not Applicable
- B. Federal Home Loan Bank Agreements Not Applicable
- 12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS, COMPENSATED ABSENCES AND OTHER POSTRETIREMENTBENEFIT PLANS

The Company does not participate in retirement plans, deferred compensation, post-employment benefits and compensated absences and other post-retirement benefits plans.

- 13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS
 - (1) The Company has 25,000 shares authorized, issued and outstanding. All shares are common stock.
 - (2) The Company has no preferred stock authorized.
 - (3) The payment of dividends by the Company to its parent is regulated under lowa law. Under lowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the lowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
 - (4) As of December 31, 2015 and December 31, 2014, no dividends were paid to Accordia.
 - (5) Iowa law provides that a Limited Purpose Subsidiary Life Insurance Company ("LPS") may pay dividends that do not decrease the capital of the LPS below the minimum capital and surplus requirements designated by the commissioner of the Iowa Department, provided that payment of such dividend would not jeopardize the ability of the LPS to fulfill its obligations.
 - (6) The unassigned surplus is held for the benefit of the Company's shareholder.
 - (7) There were no unpaid advances to surplus
 - (8) No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
 - (9) There were no changes in balances of special surplus
 - (10) The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$0 and \$0 at December 31, 2015 and December 31, 2014, respectively.
 - (11) The Company issued a Variable Funding Surplus Note (surplus note) to CVI Issuer LLC on October 1, 2013, with an initial outstanding principal amount of \$0. As of December 31, 2015, the carrying value of the surplus note was \$0. There were no interest or principal payments made at December 31, 2015, and December 31, 2014.
 - (12) There have not been any restatements due to quasi-reorganizations.
 - (13) There have been no quasi-reorganizations.

14. CONTINGENCIES

- A. Contingent Commitments: Not Applicable
- B. Assessments

Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states, The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.

- C. Gain Contingencies Not Applicable
- D. Claims Related Extra Contractual Obligation Not Applicable
- E. All Other Contingencies Not Applicable

15. LEASES

A. Lessee Leasing Arrangements - Not Applicable

- B. Lessor Leases Not Applicable
- 16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

The Company does not have any financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

- 17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES
 - A. Transfers of Receivables Reported as Sale Not Applicable
 - B. Transfer and Servicing of Financial Assets Not Applicable
 - C. Wash Sales Not Applicable
- 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS Not Applicable
- 19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company does not have any direct premium written by managing general agents or third party administrators.

- 20. FAIR VALUE MEASUREMENT
 - A. The Company did not carry assets or liabilities at fair value as of December 31, 2015 or December 31, 2014.
 - B. No additional disclosures are required pertaining to fair value measurement.
 - C. Aggregate fair value for all financial instruments at reporting date:

Type of Financial Instrument	Aggregate Fair Value		Admitted Assets		(Level 1)		(Level 2)	(Level 3)	Practicable (Carrying Value)
Assets at fair value		_		_		_			
Bonds	\$ 643,514,727		646,066,843	\$	10,011,191	\$	613,599,025	\$ 19,904,511	\$ -
Mortgage loans	15,886,447	\$	15,388,063				15,886,447	-	-
Short-term investments	\$ 12,076,874	\$	12,076,874		12,076,874	П	-	-	-
Total Assets	\$ 671,478,049	\$	673,531,781	\$	22,088,065	\$	629,485,473	\$ 19,904,511	\$ -

D. Not Practicable to estimate fair value

As of December 31, 2015 and December 31, 2014 the Company did not own any financial instruments that were not practicable to estimate fair value.

- 21. OTHER ITEMS
 - A. Extraordinary Items Not Applicable
 - B. Troubled Debt Restructuring Not Applicable
 - C. Other Disclosures and Unusual Items

The Company is the holder of a contingent note security utilized to enable the Company to secure statutory reserve credit for the reinsurance ceded to the Company under its reinsurance agreement. Total outstanding principal of the contingent note as of December 31, 2015 was \$467,291,239.

The Company's Parent is currently undergoing a conversion to a new life insurance administration system, which impacts the business assumed. As part of this conversion certain life insurance policies have been temporarily restricted at December 31, 2015 resulting in a delay of the billing of premiums and other related policy transactions. In limited cases, estimates were used for restricted policy balances within the financial statements. Any variances to the estimates will be recorded as policies are released from the restricted status in future periods.

- D. The Company did not have any business interruption insurance recoveries as of December 31, 2015 or December 31, 2014.
- E. State Transferable Tax Credits

The Company had no reportable state transferable tax credits.

- F. Subprime Mortgage Related Risk Exposure
 - (1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The Company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics evaluated is the average credit score of the borrower, the loan-to-value ratio, the debt-to-income statistics, and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.
 - (2) Direct exposure through investments in subprime mortgage loans Not Applicable
 - (3) Direct exposure through other investments Not Applicable
 - (4) Underwriting Exposure to subprime risk Not Applicable
- Retained Assets Not Applicable
- H. Reporting entities shall disclose information when they may receive possible proceeds as the issuer, ceding insurer or counterparty of insurance linked securities

The Company owns a security with a book value of \$8.0 million, as of December 31, 2015, with cash flows based upon the ownership of life settlement assets and single premium immediate annuity assets. This position is held in the Company's investment portfolio and not for risk management of direct or assumed insurance risks. The total death benefit payout on the security would be approximately \$9 million as of December 31, 2015.

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events – no Type I subsequent events to report.

Type II – Non-recognized Subsequent Events – no Type II subsequent events to report.

Subsequent events have been considered through February 19, 2016 for the statutory statement issued on March 1, 2016.

23 REINSURANCE

A. Ceded Reinsurance Report:

Section 1 - General Interrogatories

(1) Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee or director of the Company?

Yes () No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

\$0

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes () No (X)

- B. Uncollectible Reinsurance Not Applicable
- C. Commutation of Ceded Reinsurance Not Applicable
- 24. RETROSPECTIVELY RATED CONTRACTS

The Company does not have any retrospectively rated contracts or contract subject to redetermination.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The Company does not have any change in incurred loss adjustment expenses attributable to insured events of prior years.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not have any inter-company pooling arrangements.

27. STRUCTURED SETTLEMENTS

The company does not have any structured settlements.

28. HEALTH CARE RECEIVABLES

The Company does not have any Healthcare.

29. PARTICIPATING POLICIES

The Company does not have any participating policies.

30. PREMIUM DEFICIENCY RESERVES (ACCIDENT AND HEALTH)

The Company does not have any premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

- (1) The Company has no product types for which the waiver of deferred fractional premiums is applicable and no product types in which the return of any portion of the final premium beyond the date of death is applicable.
- (2) Extra premium are not charged on substandard lives for Universal Life (UL) product types. UL CARVM reserves are based on appropriate multiples of standard rates of mortality.
- (3) As of December 31, 2015, the Company had no insurance in force for which the gross premiums are less than that net premiums according to the standard valuation set by the State of Iowa.
- (4) The tabular interest at December 31, 2015, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by formula as described in the NAIC instructions for Page 7.
- (5) The tabular interest on funds not involving life contingencies is calculated as the product of the mean fund balance and the average valuation interest rate.
- (6) There are no significant "Other Increases (net)" under Page 7, Line 7 or Exhibit 7, Line 4, as of December 31, 2015.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTCS

The Company does not have any reserves, deposit-type contracts funds or other liabilities without life contingencies.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

The Company does not have any deferred or uncollected life insurance premium and annuity considerations as of December 31, 2015.

34. SEPARATE ACCOUNTS

The Company does not have a separate account.

35. LOSS/CLAIM ADJUSTMENT EXPENSES

The Company does not have any loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System c is an insurer?			Yes [X]	No []
	If yes, complete Schedule Y, Parts 1, 1A and 2					
1.2	If yes, did the reporting entity register and file with its domiciliary State Insura such regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the Naits Model Insurance Holding Company System Regulatory Act and model resubject to standards and disclosure requirements substantially similar to the	Holding Company System, a registration statement ational Association of Insurance Commissioners (NAIC) in equilations pertaining thereto, or is the reporting entity	Yes []	(] No []	N/A []
1.3	State Regulating?			low	a	
2.1	Has any change been made during the year of this statement in the charter, reporting entity?			Yes [] N	No [X]
2.2	If yes, date of change:					
3.1	State as of what date the latest financial examination of the reporting entity w	vas made or is being made		12/31/	2014	
3.2	State the as of date that the latest financial examination report became availatentity. This date should be the date of the examined balance sheet and not	able from either the state of domicile or the reporting the date the report was completed or released.				
3.3	State as of what date the latest financial examination report became available domicile or the reporting entity. This is the release date or completion date of examination (balance sheet date).	of the examination report and not the date of the				
3.4	By what department or departments? Iowa Insurance Department					
3.5	Have all financial statement adjustments within the latest financial examination statement filed with Departments?		Yes [] No []	N/A [X]
3.6	Have all of the recommendations within the latest financial examination report	rt been complied with?	Yes [] No []	N/A [X]
4.1	4.12 renewals?	of the reporting entity), receive credit or commissions for or ss measured on direct premiums) of: ew business?				
4.2	During the period covered by this statement, did any sales/service organization receive credit or commissions for or control a substantial part (more than 20 premiums) of:	O percent of any major line of business measured on direct				
		ew business?				
5.1	Has the reporting entity been a party to a merger or consolidation during the	period covered by this statement?		Yes [] N	√o [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of dor ceased to exist as a result of the merger or consolidation.	micile (use two letter state abbreviation) for any entity that h	as			
	1 Name of Entity	2 3 NAIC Company Code State of Domicile				
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrat revoked by any governmental entity during the reporting period?	tions (including corporate registration, if applicable) suspen		Yes [] N	No [X]
6.2	If yes, give full information:					
7.1	Does any foreign (non-United States) person or entity directly or indirectly con	ntrol 10% or more of the reporting entity?		Yes [] N	√o [X]
7.2	If yes,					
	7.21 State the percentage of foreign control;7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporate or control or	y is a mutual or reciprocal, the nationality of its manager or	<u>-</u>			9
	1 Nationality	2 Type of Entity				
	rvationality	i ypo or Entity				

8.1 8.2	Is the company a subsidiary of a bank holding company regula If response to 8.1 is yes, please identify the name of the bank	•				Yes [X]	No []
	The Golman Sachs Group, Inc.								
8.3	Is the company affiliated with one or more banks, thrifts or sec					Yes [X]	No []
8.4	If response to 8.3 is yes, please provide below the names and regulatory services agency [i.e. the Federal Reserve Board (FInsurance Corporation (FDIC) and the Securities Exchange C	RB), the Office of the Comptroller of the Currency	(OCC), the Fed	eral Dep					
	1	2	3	4	5	6	7		
	Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC			
	The Goldman Sachs Group, Inc		YES	NO	NO	YES	-		
	Goldman Sachs & Co.			YES	NO	YES	-		
	Goldman Sachs Execution & CIraring, L.P. Goldman Sachs Financial Markets, L.P.			YES NO	NO NO	YES YES	-		
	REDI Global Technologies LLC					YES	-		
	Epoch Securities, Inc.						1		
	The Goldman Sachs Trust Company, N.A.								
	Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO			
	Goldman Sachs Asset Management, L.P.				NO		-		
	Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO		YES	-		
	Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO		YES	-		
	Forehought Distributors, LLC.	Simsbury, CT	NO	NO	NO	YES	-		
							1		
9.	What is the name and address of the independent certified put	olic accountant or accounting firm retained to condu	uct the annual a	udit?					
	PricewaterhouseCoopers, 699 Walnut Street, Des Moines, IA								
10.1	Has the insurer been granted any exemptions to the prohibited requirements as allowed in Section 7H of the Annual Financia								
	law or regulation?	a Reporting Model Regulation (Model Addit Rule),	or substantially	SIIIIIIAI S	lale	Yes [1	No [X	1
10.2	If the response to 10.1 is yes, provide information related to thi	s exemption:				-	-		-
10.3	Has the insurer been granted any exemptions related to the otl allowed for in Section 18A of the Model Regulation, or substa					Yes [1	No I Y	1
10.4	If the response to 10.3 is yes, provide information related to thi	s exemption:				103 [1	NO [X	1
10.5	Has the reporting entity established an Audit Committee in con] No [1	N/A [
10.6	If the response to 10.5 is no or n/a, please explain								
11.	What is the name, address and affiliation (officer/employee of firm) of the individual providing the statement of actuarial opin David Neve, 215 10th Street, Suite 1100, Des Moines, IA 5030	nion/certification?	d with an actuar	ial consu	Ū				
12.1	Does the reporting entity own any securities of a real estate ho					1 20V	1	No F Y	1
12.1		of real estate holding company	ruy:			165 [1	NO [A	1
		er of parcels involved							
		ook/adjusted carrying value							
12.2	If, yes provide explanation:	335 (aajastoa sa.)g				Ψ			
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING	ENTITIES ONLY:							
13.1	What changes have been made during the year in the United S	States manager or the United States trustees of the	reporting entity	' ?					
13.2	Does this statement contain all business transacted for the rep					Yes [-	No []
13.3	Have there been any changes made to any of the trust indentu					Yes [-]
13.4	If answer to (13.3) is yes, has the domiciliary or entry state app	•] No []	N/A [Χ.
14.1	Are the senior officers (principal executive officer, principal fina similar functions) of the reporting entity subject to a code of elements.					Yes [X	1	No [1
	(a) Honest and ethical conduct, including the ethical handling or relationships;						,	[•
	(b) Full, fair, accurate, timely and understandable disclosure in		orting entity;						
	(c) Compliance with applicable governmental laws, rules and rule.	=							
	(d) The prompt internal reporting of violations to an appropriate	e person or persons identified in the code; and							
4.11	(e) Accountability for adherence to the code. If the response to 14.1 is No, please explain:								
14.2	Has the code of ethics for senior managers been amended?					Yes []	No [X]
14.21	If the response to 14.2 is yes, provide information related to an								
14.3	Have any provisions of the code of ethics been waived for any					1 20V	1	No r v	1
	If the response to 14.3 is yes, provide the nature of any waiven					169 [1	INO [X	1

	Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?] No	[X]
15.2	If the response t	to 15.1 is yes, indicate the American Bankers Association (AB tter of Credit and describe the circumstances in which the Lett	A) Routing Number	and the name of the issuing or confirm	ing			
	1 American Bankers	2		3			4	
	Association (ABA) Routing Number	Issuing or Confirming Bank Name		That Can Trigger the Letter of Credit			ount	
16.	le the purchase	BOARD Of or sale of all investments of the reporting entity passed upon 6	F DIRECTOR					
17.	thereof?	ing entity keep a complete permanent record of the proceeding				Yes [X] No	[]
	thereof?					Yes [X] No	[]
18.		g entity an established procedure for disclosure to its board of is officers, directors, trustees or responsible employees that is				Yes [X] No	[]
		FIN	ANCIAL					
19.	Has this stateme	ent been prepared using a basis of accounting other than Stat nciples)?	utory Accounting Pri	inciples (e.g., Generally Accepted		1 2 0 V	1 No.	1 Y 1
20.1		aned during the year (inclusive of Separate Accounts, exclusiv						
				20.12 To stockholders not officers				
				20.13 Trustees, supreme or grand (Fraternal Only)				
20.2	Total amount of	loans outstanding at the end of year (inclusive of Separate Ac	counts, exclusive of			ه		
	policy loans):			20.21 To directors or other officers				
				20.22 To stockholders not officers				
				20.23 Trustees, supreme or grand (Fraternal Only)		\$		
21.1	Were any asset	s reported in this statement subject to a contractual obligation	to transfer to anothe	er party without the liability for such				
04.0		g reported in the statement?				Yes [] No	[X]
21.2	ir yes, state the	amount thereof at December 31 of the current year:		21.21 Rented from others		.\$		
				21.23 Leased from others				
				21.24 Other				
22.1	Does this staten	nent include payments for assessments as described in the Ai ciation assessments?	nnual Statement Ins	tructions other than guaranty fund or				
22.2	If answer is yes:			2.21 Amount paid as losses or risk adju				
				2.22 Amount paid as expenses				
00.1	Doos the report	ing entity report any amounts due from parent, subsidiaries or	22 offiliatos an Bago 2	2.23 Other amounts paid		\$	1 Na	г 1
23.1 23.2	If ves. indicate a	any amounts receivable from parent included in the Page 2 am	ount:	or this statement?		s tes [x) NO	000 000 f 1
	,							,000,000
		INVE	STMENT					
24.01		cks, bonds and other securities owned December 31 of currer session of the reporting entity on said date? (other than securit				Yes [X] No	[]
24.02	. •	nd complete information relating thereto						
24.03	whether collate	ding programs, provide a description of the program including eral is carried on or off-balance sheet. (an alternative is to refe	rence Note 17 where	e this information is also provided)				
24.04		any's security lending program meet the requirements for a co			Yes [] No [] N	I/A [X]
24.05	If answer to 24.0	04 is yes, report amount of collateral for conforming programs.				.\$		
24.06	If answer to 24.0	04 is no, report amount of collateral for other programs				.\$		
24.07	Does your secu outset of the co	rities lending program require 102% (domestic securities) and ontract?	105% (foreign secu	urities) from the counterparty at the	Yes [] No [] N	I/A [X]
24.08	Does the report	ing entity non-admit when the collateral received from the coul	nterparty falls below	100%?	Yes [] No [] N	I/A [X]
24.09		ing entity or the reporting entity 's securities lending agent utili: ties lending?			Yes [] No [] N	I/A [X]

24.10	For the reporting entity's secur	rity lending program s	state the amount of	the following as De	cember 31 of the cu	urrent year:	
	24.102 Total I	book adjusted/carryin	g value of reinveste	d collateral assets	reported on Schedu	2ule DL, Parts 1 and 2	\$
	24.103 Total _I	payable for securities	lending reported or	the liability page.			\$
25.1	Were any of the stocks, bonds control of the reporting entity, force? (Exclude securities su	, or has the reporting	entity sold or transfe	erred any assets s	ubject to a put optio		Yes [] No [X]
25.2	If yes, state the amount thereo	of at December 31 of	the current year:	05.0	1 Cubicat to require	ana agraamanta	Ф
25.2	ii yes, state the amount therec	n at December 51 of	the current year.			nase agreementse repurchase agreements	
						epurchase agreements	
						e dollar repurchase agreements	
				25.2	5 Placed under optic	on agreements	\$
					6 Letter stock or sec	curities restricted as to sale -	
					excluding FHLB	Capital Stock	\$
						ck	
						ates	
						ther regulatory bodies	
				25.3	u Pleagea as collate	eral - excluding collateral pledge	© 10
				25.3			
					backing funding	agreements	\$
				25.3	2 Other		\$
25.2	For category (25.26) provide the	no following:					
25.3	For category (25.26) provide ti	ne iollowing:					
		1			2		3
	Natu	re of Restriction			Descript	tion	Amount
26.1	Does the reporting entity have	any hedging transac	tions reported on So	chedule DB?			Yes [] No [X]
	, ,	, , ,	•				
26.2	If yes, has a comprehensive d If no, attach a description with		ging program been r	nade available to t	he domiciliary state?	? Yes	[] No [] N/A [X
27.1	More any professed stacks or	handa awnad aa af D	accombar 21 of the	vurrent veer mende	tarily convertible int	o equity, or, at the option of the	
27.1	issuer, convertible into equity	i?	ecember 31 of the C	surrem year manua	torny convertible into	o equity, or, at the option of the	Yes [] No [X]
	ioddor, dorivorabio into oquity	•					100 [1 110 [11]
27.2	If yes, state the amount thereo	of at December 31 of	the current year				\$
00	Francisco italiano in Cabandala F	- D O D			al (and a second and the second and a second and a second and	_
28.	offices, vaults or safety depos custodial agreement with a q	sit boxes, were all sto ualified bank or trust	ocks, bonds and oth company in accorda	er securities, owne ance with Section 1	d throughout the cui , III - General Exam		
28.01	For agreements that comply w	ith the requirements	of the NAIC Financi	al Condition Exam	ners Handbook, cor	mplete the following:	
	1					2	
	Name of Ci	ustodian(s)	1005.0			an's Address	
	US Bank N.A		1025 Conn	ecticut Avenue, NV	Suite 51/, Washin	gton, DC 20036	
28.02		comply with the requ	irements of the NA	C Financial Condit	ion Examiners Hand	dbook, provide the name, location	on
	and a complete explanation:						
	1			2		3	
	Name(s)		Location(s)		Complete Explan	ation(s)
28.03	Have there been any changes	, including name cha	nges, in the custodi	an(s) identified in 2	8.01 during the curr	ent year?	Yes [] No [X]
28.04	If yes, give full and complete in	nformation relating th	ereto:				
		,					
	1		2 N 0		3	4	
	Old Custodian	1	New Cus	stodian	Date of Cha	inge Reas	son
	<u> </u>				 		
28.05	Identify all investment advisors	hrokere/dealere or	individuals acting or	hehalf of brokers	dealers that have a	ccess to the investment account	·e
20.00	handle securities and have a					occos to the investment account	,
		<u>-</u>					
	1		2			3	
	Central Registration Depository Number(s)		Name			Address	
	107738	Goldman Sachs Asset			200 Wall Street. N	New York, NY 10282	
	-						

	1		2			3 Book/Adjuste	
	CUSIP#		Name of Mutual Fund				rving Value
29).2999 - Total						<i>-</i>
For	each mutual fund liste	ed in the table above, complete the follo	owing schedule:				
		1	2	<u> </u>	3		4
					Amount of Mul Fund's Book/Adj		
					Carrying Value		
			Name of Significa		Attributable to	the	Date of
-	Name of Mut	tual Fund (from above table)	Mutual	Fund	Holding		Valuation
			,				
	ovide the following infor atement value for fair v	rmation for all short-term and long-tern /alue.	n bonds and all preferred stocks.	. Do not substitute am	3 Excess of Statement		
			1 Statement (Admitted)	2	3 Excess of Statement over Fair Value (-), or Fair Value over		
sta	atement value for fair v		1 Statement (Admitted) Value		3 Excess of Statement over Fair Value (-), or	r	
sta 30	atement value for fair v	value.	Statement (Admitted) Value	2 Fair Value 655,591,612	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)	r	
30 30	atement value for fair v	value.	Statement (Admitted) Value	2 Fair Value 655,591,612	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)(2,552,105	5)	
30 30 30 Des	1.1 Bonds	value.	Statement (Admitted) Value	2 Fair Value655,591,612655,591,612 ance is placed on broke	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)	5)) 5))	
30 30 30 Teai	1.1 Bonds	nethods utilized in determining the fair	Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)	5) 5) al	es[]N
30 30 30 Des Fair me	atement value for fair value for fair value for fair value for fair value for fair values are mainly detodels.	nethods utilized in determining the fair	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)	al Ye	es[]N

GENERAL INTERROGATORIES

OTHER

33.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?		\$
33.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the service organizations and statistical or rating bureaus during the period covered by this statement.	otal payments to trade as	ssociations,
	1 Name	2 Amount Paid	
34.1	Amount of payments for legal expenses, if any?		\$
34.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payr during the period covered by this statement.	ments for legal expenses	
	1 Name	2 Amount Paid	
35.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or department.	nents of government, if a	iny?\$
35.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payr connection with matters before legislative bodies, officers or departments of government during the period of		t.
	1 Name	2 Amount Paid	

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1	Does	the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [] No [X]
1.2	If yes	, indicate premium earned on U.S. business only		.\$	
1.3		portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experier Reason for excluding:	ice Exhibit?	.\$	
				Φ.	
1.4	Indica	ate amount of earned premium attributable to Canadian and/or Other Alien not include	ed in Item (1.2) above.	.\$	
1.5	Indica	ate total incurred claims on all Medicare Supplement insurance.		\$	
1.6	Indivi	dual policies:	Most current three years:		
			1.61 Total premium earned	\$ \$	
			1.63 Number of covered lives		
			All years prior to most current three years		
			1.64 Total premium earned		
			1.65 Total incurred claims		
			1.66 Number of covered lives		
1.7	Group	p policies:	Most current three years:		
			1.71 Total premium earned		
			1.73 Number of covered lives		
			All years prior to most current three years		
			1.74 Total premium earned	\$	
			1.75 Total incurred claims		
			1.76 Number of covered lives		
2.	Healtl	h Test:	1 2		
			Current Year Prior Year		
	2.1 2.2	Premium Numerator			
	2.3	Premium Ratio (2.1/2.2)			
	2.4 2.5	Reserve Denominator			
	2.6	Reserve Ratio (2.4/2.5)			
3.1	Does	this reporting entity have Separate Accounts?		Yes [] No [X]
3.2		, has a Separate Accounts Statement been filed with this Department?		_	
] 110 [1 10/1 [//]
3.3	distr	portion of capital and surplus funds of the reporting entity covered by assets in the S ibutable from the Separate Accounts to the general account for use by the general account for use	count?	.\$	
3.4	State	the authority under which Separate Accounts are maintained:			
3.5	Was	any of the reporting entity's Separate Accounts business reinsured as of December 3	1?	Yes [] No [X]
3.6		he reporting entity assumed by reinsurance any Separate Accounts business as of D			
3.7	If the	reporting entity has assumed Separate Accounts business, how much, if any, reinsul bunts reserve expense allowances is included as a negative amount in the liability for "?	ance assumed receivable for reinsurance of Separate "Transfers to Separate Accounts due or accrued		
4.1	by th	ersonnel or facilities of this reporting entity used by another entity or entities or are penis reporting entity (except for activities such as administration of jointly underwritten gies)?	group contracts and joint mortality or morbidity	Yes [X] No []
4.2	Net re	eimbursement of such expenses between reporting entities:			
			4.21 Paid		
5.1	Does	the reporting entity write any guaranteed interest contracts?		Yes [] No [X]
5.2	If yes	, what amount pertaining to these lines is included in:			
			5.21 Page 3, Line 1 5.22 Page 4, Line 1	\$ •	
6.	FOR	STOCK REPORTING ENTITIES ONLY:	J. 22 r aye +, LIIE 1	Ψ	
6.1	Total	amount paid in by stockholders as surplus funds since organization of the reporting e	entity:	\$	66,500,000
7.	Total	dividends paid stockholders since organization of the reporting entity:			
	· Olui	The state of the s	7.11 Cash	\$	
			7.12 Stock	\$	

8.1	Reinsurance (inc	luding retrocessional rein ccupational illness and a	nsurance) assu nccident exposu	med by life and hea	alth insurers of med	Does the company reinsure any Workers' Compensation Carve-Out business defined as:						
8.2	If yes, has the rep	porting entity completed t	he Workers' C	ompensation Carve	e-Out Supplement t	to the Annual Stateme	ent?		Yes [] No	[]	
8.3	If 8.1 is yes, the a	amounts of earned premi	ums and claims	s incurred in this sta	atement are:	2	2					
					Reinsurance Assumed	Reinsurance Ceded	3 Ne Retai	et ned				
	•	emiums										
		lity and reserve (beginnir										
		lity and reserve (end of y	• • •									
	8.35 Incurred cl	aims	·									
8.4	If reinsurance ass 8.34 for Column	sumed included amounts (1) are:	with attachme	nt points below \$1,	000,000, the distrib	oution of the amounts	reported in Line					
			Attachment			Earned	Claim L					
			Point			Premium	and Re	serve				
	8.41		<\$25,000									
	8.42 8.43		\$25,000 - 99,9 \$100,000 - 249,									
	8.44		6250,000 - 243,									
	8.45	·	31,000,000 or n									
8.5	What portion of e	arned premium reported	in 8.31, Colum	ın 1 was assumed i	from pools?				\$			
9.1	Does the compar	ny have variable annuities	s with guarante	ed benefits?					Yes [] No	[X]	
9.2	If 9.1 is yes, com	plete the following table f	or each type of	guaranteed benefi	t.							
	Ту		3 Waiting	4	5	6	7		8		9	
	1 Guaranteed	2 Guaranteed	Waiting Period	Account Value	Total Related	Gross Amount	Location o	f	Portion	Reins	surance	
[Death Benefit	Living Benefit	Remaining	Related to Col. 3	Account Values	of Reserve	Reserve	R	einsured	Reser	ve Credit	
10. 10.1 10.2	claimant (payee Amount of loss re	ties having sold annuities) as the result of the purceserves established by the discation of the insurance	chase of an anr ese annuities o	nuity from the repor during the current ye	ting entity only: ear:							
	2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities 1 2 Statement V on Purchase of Annuities P&C Insurance Company And Location (i.e., Present)							atement Val Purchase D of Annuities	ate			
11.1	-	sustodian for health savin							-		[X]	
11.2	ıı yes, piease pro	vide the amount of custo	uidi iurias nėla	as or the reporting	uale.				Ф			
11.3		administrator for health s								-		
11.4	If yes, please pro	vide the balance of funds	administered	as of the reporting	date				\$			

GENERAL INTERROGATORIES

12.1	Are any of the	ne captive affilia	ates reporte	d on Schedule S	, Part 3, authorized reinsurers	?	Yes	[]	No []	N/A [Χ]
	16.11											

12.2 If the answer to 12.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit			
	NAIC			5	6	7	
	Company	Domiciliary	Reserve	Letters of	Trust		
Company Name	Code	Jurisdiction	Credit	Credit	Agreements	Other	

13. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

13.1 Direct Premium Written	\$
13.2 Total Incurred Claims	
13.3 Number of Covered Lives	

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

Show amounts of life insurance in this exhibit in thousands (OMIT \$000)

	Show amounts	s of life insurance i	n this exhibit in the	ousands (OMIT \$00	0)	5
		2015	2014	2013	2012	2011
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.	2 024 250	4, 169, 110	4 150 026		
2.	4)Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)					
3.	Credit life (Line 21, Col. 6)					
	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less					
	Lines 43 & 44, Col. 4)					
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	2,024,250	4, 169, 110	4, 150, 026		
	New Business Issued					
0	(Exhibit of Life Insurance) Ordinary - whole life and endowment (Line 34, Col.					
0.	2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
	Credit life (Line 2, Col. 6)					
	Group (Line 2, Col. 9)					
	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)					
	Premium Income - Lines of Business					
1.4	(Exhibit 1 - Part 1) Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)					
	Ordinary-individual annuities (Line 20.4, Col. 4)					
	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)					
	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4,					
40.0	Col. 9)					
	A & H-other (Line 20.4, Col. 10)					
13.	20.4,Col. 11)					
20.	Total	23,372,991	33,925,306	534,812,624		
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	1 202 407 606	1 126 088 758	1 082 070 5/6		
22	Total liabilities excluding Separate Accounts	1,202,407,000	1, 120,000,730	1,002,070,340		
	business (Page 3, Line 26)					
23.	Aggregate life reserves (Page 3, Line 1)	1, 142, 393, 936	1,075,882,096	1,018,762,742		
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)					
	Asset valuation reserve (Page 3, Line 24.01)		1,644,589	956,044		
	Capital (Page 3, Lines 29 and 30) Surplus (Page 3, Line 37)		2,500,000 24,913,496	2,500,000 47,486,474		
28.	Cash Flow (Page 5)		24,913,490	47,400,474		
29.	Net Cash from Operations (Line 11)	56 543 478	55,550,329	506,405,508		
۷٠.	Risk-Based Capital Analysis			300, 100,000		
30.	Total adjusted capital	43,419,343	29,058,088	50,942,518		
	Authorized control level risk - based capital					
	Percentage Distribution of Cash, Cash					
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	94.7	92.2	92.2		
33.	Stocks (Lines 2.1 and 2.2)					
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	2.3	3.9	4.6		
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1 8	25	1 7		
37.	Contract loans (Line 6)					
38.	Derivatives (Page 2, Line 7)					
	Other invested assets (Line 8)					
40.	Receivables for securities (Line 9)			0.0		
41.	Securities lending reinvested collateral assets (Line					
40	10)					
42. 42	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

1		•	inued)			
		1 2015	2 2014	3 2013	4 2012	5 2011
	Investments in Parent, Subsidiaries and	2010	2011	2010	2012	2011
44.	Affiliates					
	Col. 1)					
45.	, ,					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49					
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	197,903,648	204,375,250	194,730,920		
53.	Total admitted assets (Page 2, Line 28, Col. 3) Investment Data	1,202,407,606	1,126,088,758	1,082,070,546		
54.	Net investment income (Exhibit of Net Investment Income)	31,944,538	28,222,755	6,597,557		
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)					
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)					
57.	Total of above Lines 54, 55 and 56	31,919,377	28,347,101	6,620,480		
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	12 641 679	23 070 446	3 583 787		
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)					
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)		57,119,356	1,018,762,741		
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)					
62.	Dividends to policyholders (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	12.5	10.0	0.2		
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0		2.4	1.0		
65.						
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1					
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)					
74.	Ordinary - individual annuities (Col. 4)					
75.	Ordinary-supplementary contracts (Col. 5)					
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)					
78. 79.	A & H-group (Col. 9)					
79. 80.	A & H-group (Col. 9)					
81.	A & H-other (Col. 11)					
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	(8,176,138)		. , , ,		
NOTE:	If a party to a merger, have the two most recent years of			mpliance with the disc	locure	-



RECT BUSINESS IN THE	ANNUAL STATE STATE OF Grand Tota	ıl 	LIFE INSURANCI	E	DURI NAIC		EAR 2015 Code 1547
	REMIUMS	1	2 Credit Life (Group	3	4		5
. Life insurance	ONSIDERATIONS	Ordinary	and Individual)	Group	Industria	AI	Total
 Annuity considerations Deposit-type contract fund 							
. Other considerations					XXX		
. Totals (Sum of Lines 1 to	1) TO POLICYHOLDERS						
insurance:	TO POLIC THOLDERS						
1 Paid in cash or left on dep							
Applied to pay renewal preApplied to provide paid-up	additions or shorten the						
endowment or premiu 4 Other	m-paying period						
.5 Totals (Sum of Lines 6.1 to							
nuities: 1 Paid in cash or left on dep	osit						
.2 Applied to provide paid-up	annuities						
.3 Other							
3. Grand Totals (Lines 6.5 pl	us 7.4)						
DIRECT CLAIMS A Death benefits	ND BENEFITS PAID	V	VI V				
0. Matured endowments							
 Annuity benefits Surrender values and with 							
Aggregate write-ins for mis and benefits paid.	scellaneous direct claims						
 All other benefits, except a 							
5. Totals DETAILS OF WRITE-INS							
01							
02 03							
98. Summary of Line 13 from	overflow page						
 Totals (Lines 1301 thru 13 above) 	03 plus 1398) (Line 13						
		Credit Life					
DIRECT DEATH	Ordinary 1 2	(Group and Indiv		p 7	Industrial 8	9	Total 10
BENEFITS AND MATURED ENDOWMENTS		No. of Ind.Pols.					
		& Gr.	No. of				
INCURRED	No. Amount			mount No.	Amount	No.	Amount
INCURRED . Unpaid December 31, prior year	No. Amount	& Gr.		mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year		& Gr.		mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year Settled during current year: By payment in full	No. Amount	& Gr.		mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year Settled during current year: 1 By payment in full 2 By payment on compromised claims		& Gr.		mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year Settled during current year: By payment in full Spy payment on compromised claims compromised Spaid Reduction by compromise		& Gr.		mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year Settled during current year: By payment in full		& Gr.		mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year Settled during current year: By payment in full By payment on compromised claims Totals paid Reduction by compromise A Reduction by compromise Total settlements Unpaid Dec. 31, current		& Gr.		amount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year Settled during current year: By payment in full By payment on compromised claims Totals paid Reduction by compromise Amount rejected Total settlements		& Gr.		mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: By payment in full By payment on compromised claims Totals paid Reduction by compromise Amount rejected Total settlements Unpaid Dec. 31, current year (16+17-18.6)		& Gr.		amount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year Settled during current year: By payment in full By payment on compromised claims Totals paid Reduction by compromise Amount rejected Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year		& Gr.	ount Certifs. A	mount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: By payment in full By payment on compromised claims Totals paid Reduction by compromise Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year Issued during year		& Gr. Certifs. Amo	ount Certifs. A	amount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: By payment in full By payment on compromised claims Totals paid Reduction by compromise Amount rejected Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year Issued during year Other changes to in force (Net)		& Gr. Certifs. Amo	ount Certifs. A	amount No.	Amount	No.	Amount
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: By payment in full By payment on compromised claims Totals paid Reduction by compromise Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year State of the settlement of the comproment of th		& Gr. Certifs. Amo	o. of Ulicies		Amount	No.	Amount
INCURRED Unpaid December 31, prior year	nsurance prior year \$	& Gr. Certifs. Amo	o. of licies , current year \$	amount No.		No.	Amount
INCURRED Unpaid December 31, prior year	nsurance prior year \$	& Gr. Certifs. Amo (a) (a) qual to 60 months at is	o. of licies , current year \$ ssue, prior year \$		current year \$	No.	
INCURRED Unpaid December 31, prior year	nsurance prior year \$ irance Loans less than or er at issue BUT NOT GREAT	& Gr. Certifs. Amo (a) qual to 60 months at is ER THAN 120 MONTH	ount Certifs. A o. of licies current year \$ ssue, prior year \$ HS, prior year \$ DHEALTH INSUI	RANCE	current year \$		
INCURRED Unpaid December 31, prior year	nsurance prior year \$ irance Loans less than or er at issue BUT NOT GREAT	& Gr. Certifs. Amo (a) (a) qual to 60 months at is ER THAN 120 MONTH	o. of licies current year \$ sue, prior year \$ HS, prior year \$ DHEALTH INSULT 2	RANCE 3 Dividends Paid Or	current year \$		5
INCURRED Unpaid December 31, prior year	nsurance prior year \$ irance Loans less than or er at issue BUT NOT GREAT	& Gr. Certifs. Amo (a) (a) qual to 60 months at is ER THAN 120 MONTH 1	o. of licies current year \$ sue, prior year \$ HS, prior year \$ D HEALTH INSUITED 2 Direct Premiums	RANCE 3 Dividends Paid Or Credited On Direct	current year \$		5 Direct Losses
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: 1 By payment in full By payment on compromised claims Totals paid Reduction by compromise Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year Stated during year Other changes to in force (Net) In force December 31 of current year moludes Individual Credit Life Includes Group Credit Life Insulations greater than 60 months	nsurance prior year \$	& Gr. Certifs. Amo (a) qual to 60 months at is ER THAN 120 MONTH	o. of licies current year \$ sue, prior year \$ HS, prior year \$ DHEALTH INSULT 2	RANCE 3 Dividends Paid Or	current year \$		5
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: 1 By payment in full. 2 By payment on compromised claims. 3 Totals paid. 4 Reduction by compromise. 5 Amount rejected. 6 Total settlements. Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year. Issued during year. Other changes to in force (Net). In force December 31 of current year ncludes Individual Credit Life Includes Group Credit Life Insucoans greater than 60 months 4. Group Policies (b)	nsurance prior year \$	& Gr. Certifs. Amo (a) (a) qual to 60 months at is ER THAN 120 MONTH ACCIDENT ANI 1 Direct Premiums	o. of licies current year \$ sue, prior year \$ HS, prior year \$ D HEALTH INSUITED 2 Direct Premiums	RANCE 3 Dividends Paid Or Credited On Direct	current year \$		5 Direct Losses
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: By payment in full. By payment on compromised claims Totals paid Reduction by compromise Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year Issued during year Other changes to in force (Net) In force December 31 of current year ncludes Individual Credit Life Includes Group Credit Life Insu-oans greater than 60 months 4. Group Policies (b) 4. Group Policies (b) 4. Group Policies (b) 5.1 Federal Employees Health premium (b) 6.2 Credit (Group and Individued)	nsurance prior year \$	& Gr. Certifs. Amo (a) qual to 60 months at is ER THAN 120 MONTH ACCIDENT ANI Direct Premiums	o. of licies current year \$ sue, prior year \$ HS, prior year \$ D HEALTH INSUITED 2 Direct Premiums	RANCE 3 Dividends Paid Or Credited On Direct	current year \$		5 Direct Losses
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: By payment in full. By payment on compromised claims Totals paid. Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year Issued during year Other changes to in force (Net). In force December 31 of current year nocludes Individual Credit Life Includes Group Credit Life Includes Group Credit Life Insulants Can greater than 60 months 4. Group Policies (b) 4. Group Policies (b) 5.1 Federal Employees Health premium (b) Cal Credit (Group and Individual Collectively renewable policies (b) Cal Credit (Group and Individual Collectively renewable policies (b) Collectively renewable policies (contact Life (contact Lif	nsurance prior year \$	& Gr. Certifs. Amo (a) qual to 60 months at is ER THAN 120 MONTH ACCIDENT ANI Direct Premiums	o. of licies current year \$ sue, prior year \$ HS, prior year \$ D HEALTH INSUITED 2 Direct Premiums	RANCE 3 Dividends Paid Or Credited On Direct	current year \$		5 Direct Losses
INCURRED Unpaid December 31, prior year Incurred during current year: Settled during current year: 1 By payment in full. 2 By payment on compromised claims. 3 Totals paid. 4 Reduction by compromise 5 Amount rejected 5 Total settlements Unpaid Dec. 31, current year (16+17-18.6) POLICY EXHIBIT In force December 31, prior year Issued during year Other changes to in force (Net) In force December 31 of current year moludes Individual Credit Life I ncludes Group Credit Life Insu-Loans greater than 60 months. 4. Group Policies (b) 1. Federal Employees Health premium (b) 2. Credit (Group and Individu 3. Collectively renewable pol 4. Medicare Title XVIII exemyother Individual Policies:	nsurance prior year \$ Irance Loans less than or eat issue BUT NOT GREAT IBenefits Plan al) Icies (b) In the from state taxes or fees	& Gr. Certifs. Amo (a) qual to 60 months at is ER THAN 120 MONTH ACCIDENT ANI Direct Premiums	o. of licies current year \$ sue, prior year \$ HS, prior year \$ D HEALTH INSUITED 2 Direct Premiums	RANCE 3 Dividends Paid Or Credited On Direct	current year \$		5 Direct Losses
INCURRED Unpaid December 31, prior year	nsurance prior year \$ prance Loans less than or eat issue BUT NOT GREAT Benefits Plan al) cices (b) ot from state taxes or fees	& Gr. Certifs. Amo (a) qual to 60 months at is ER THAN 120 MONTH ACCIDENT ANI Direct Premiums	o. of licies current year \$ sue, prior year \$ HS, prior year \$ D HEALTH INSUITED 2 Direct Premiums	RANCE 3 Dividends Paid Or Credited On Direct	current year \$		5 Direct Losses
INCURRED 6. Unpaid December 31, prior year	nsurance prior year \$ Irance Loans less than or eat issue BUT NOT GREAT Is Benefits Plan al) cies (b) ot from state taxes or fees	& Gr. Certifs. Amo (a) qual to 60 months at is ER THAN 120 MONTH ACCIDENT ANI Direct Premiums	o. of licies current year \$ sue, prior year \$ HS, prior year \$ D HEALTH INSUITED 2 Direct Premiums	RANCE 3 Dividends Paid Or Credited On Direct	current year \$		5 Direct Losses

25.6 Totals (sum of Lines 25.1 to 25.5)

26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products

EXHIBIT OF LIFE INSURANCE

	EXHIBIT OF LIFE INSURANCE											
		Indi	ustrial		inary	Credit Life (Grou	up and Individual)		Group		10	
		1	2	3	4	5 Number of Individual Policies and Group	6	Number of 8		9	Total	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)		
1.	In force end of prior year			18,585	4, 169, 110						4, 169, 110	
2.	Issued during year											
3.	Reinsurance assumed											
4.	Revived during year			1	69						69	
5.	Increased during year (net)				14,163						14, 163	
6.	Subtotals, Lines 2 to 5			1	14,232						14,232	
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX			
8.	Aggregate write-ins for increases											
9.	Totals (Lines 1 and 6 to 8)			18,586	4, 183, 342						4, 183, 342	
	Deductions during year:											
10.	Death			68	9,397			XXX			9,397	
11.	Maturity				,			XXX			,	
12.	Disability							XXX				
13.	Expiry											
14.	Surrender			323	80,244						80,244	
15.	Lapse			19	4,337						4,337	
16.	Conversion				2,065,114			XXX	XXX	XXX	2,065,114	
17.	Decreased (net)				, , , , , ,						, , , , , ,	
18.	Reinsurance											
19.	Aggregate write-ins for decreases											
20.	Totals (Lines 10 to 19)			410	2,159,092						2,159,092	
	In force end of year (Line 9 minus Line 20)			18, 176	2,024,250						2,024,250	
22	Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX			
	Line 21 minus Line 22	XXX		XXX	2,024,250	XXX	(b)	XXX	XXX		2,024,250	
	DETAILS OF WRITE-INS	7001		7001	2,021,200	7001	(5)	7000	7001		2,021,200	
0801	DETAILS OF WHITE-ING											
0802.												
0803.												
0898.	Summary of remaining write-ins for Line 8 from overflow											
0899.	page TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8						·					
	above)											
1901.												
1902.												
1903.					ļ	<u> </u>					<u> </u>	
1998.	Summary of remaining write-ins for Line 19 from overflow page.											
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)											

(a) Amounts	of life insurance in this e	xhibit shall be s	hown in thousands (omit 000)
(b) Group \$; Individual \$	

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

ADDITIONAL IN CHIMATION ON MOCHANICE IN CONCERNO OF TEAM											
					In	dustrial	I	Ordinary			
					1		2	3	4		
						Am	nount of Insurance		Amount of Insurance		
				Numb	of Policie			Number of Policies	(a)		
24. Additions by dividends					X			XXX			
25. Other paid-up insurance											
26. Debit ordinary insurance					(XX)		XXX				

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
			Amount of Insurance		Amount of Insurance	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	(a)	Number of Policies	(a)	
27.	Term policies - decreasing					
28.	Term policies - other					
29.	Other term insurance - decreasing			XXX		
30.	Other term insurance	XXX		XXX		
31.	Totals (Lines 27 to 30)					
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX		XXX		
33.	Totals, extended term insurance	XXX	XXX			
34.	Totals, whole life and endowment			18,176	2,024,250	
35.	Totals (Lines 31 to 34)			18,176	2,024,250	

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued Du (Included		In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial					
37.	Ordinary			2,024,250		
38.	Credit Life (Group and Individual)					
39.	Group					
40.	Totals (Lines 36 to 39)			2,024,250		

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL IN	NI ONIVIA	HON ON	CHEDIT LIFE AND	GROOF INSURANC	, <u>C</u>		
				Credi	t Life	Group		
				1	2	3	4	
				Number of Individual				
				Policie and Grou	surance		Amount of Insurance	
				Ce nates	(a)	Number of Certificates	(a)	
41.	Amount of insurance included in Line 2 ceded to the	omp	5	(X)		XXX		
42.	Number in force end of year if the number under on a pro-rata basis	ed rous is	ounted		xxx		xxx	
43.	Federal Employees' Group Life Insurance include in L	Line						
44.	Servicemen's Group Life Insurance included in Line 21							
45.	Group Permanent Insurance included in Line 21							

			DDITI	NA	L JOI	TN	Α		EΑ	тн	ΕN	Ni
46.	Amount of additional accidental death benefits in	ì	end o	<i>y</i> ear	nder ordin	na y	ро	i.	(8	a)		
									1	V		

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47.1	4	y Inc	e, Morto	ge F	nection, etc., policies and riders and of (47.2) term insurance on
47.1		 			
	1				

POLICIES WITH DISABILITY PROVISIONS

			Industrial		Ordinary		Credit		Group
		1	2	3	4	5	6	7	8
								Number of	
		Number of	Amount of Insurance	Number of	Amount of Insurance	Number of	Amount of Insurance	Certifi-	Amount of Insurance
	Disability Provisions	Policies	(a)	Policies	(a)	Policies	(a)	cates	(a)
48.	Waiver of Premium			1,310	110,921				
	Disability Income								
	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	1,310	(b) 110,921		(b)		(b)

⁽a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

⁽b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

Exhibit of Number of Policies, Contracts, ...Supplementary Contracts $N\ O\ N\ E$

Exhibit of Number of Policies, Contracts, ... Annuities NONE

Exhibit of Number of Policies, Contracts, ... Accident and Health Insurance $N\ O\ N\ E$

Exhibit of Number of Policies, Contracts, ... Deposit Funds $N\ O\ N\ E$

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	12,021,239
2.	Current year's realized pre-tax capital gains/(losses) of \$2,501,969 transferred into the reserve net of taxes of \$	1,626,280
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	13,647,519
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,015,808
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	12,631,712

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2015	974,755	41,052		1,015,808
2.	2016	841,577	78,857		920,435
3.	2017	690,647	82,751		773,398
4.	2018	558,434	87,474		645,908
5.	2019	515,855	91,662		607,517
6.	2020	554,866	95,907		650,773
7.	2021	592 , 166	95,451		687,617
8.	2022	622,730	88,057		710,786
9.	2023	664 , 134	79,950		744,084
10.	2024	649,589	72,008		721,598
11.	2025	608,396	64,216		672,612
12.	2026	580,884	58,857		639,740
13.	2027	545,428	57,438		602,866
14.	2028	508,421	56,438		564,859
15.	2029	486 , 163	55,305		541,468
16.	2030	459,508	52,843		512,351
17.	2031	432,873	52,726		485,599
18.	2032	411,835	51,726		463,561
19.	2033	380,310	51,680		431,991
20.	2034	335,965	51,275		387,240
21.	2035	268,550	50,878		319,428
22.	2036	195,965	47,632		243,598
23.	2037	120,936	41.035		161,971
24.	2038	•	33,843		72,535
25.	2039		ĺ .		22,818
26.	2040	(3.820)			15,579
27.	2041	(3,862)	14 , 169		10,307
28.	2042	(5,463)	1		5,766
29.	2043	(880)	8,287		7,407
30.	2044	950	5,347		6,297
31.	2045 and Later		1,604		1,604
32.	Total (Lines 1 to 31)	12,021,239	1,626,280		13,647,519

ASSET VALUATION RESERVE

		Default Component					
	1	2	3	4	Equity Component 5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	1,504,425	140 , 164	1,644,589				1,644,589
Realized capital gains/(losses) net of taxes - General Account	(76,398)		(76,398)				(76,398)
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account							
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	660,191	22,970	683,161				683, 161
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	2,088,218	163, 134	2,251,352				2,251,352
9. Maximum reserve	3,536,163	119,735	3,655,899				3,655,899
10. Reserve objective	2,426,071	92,104	2,518,175				2,518,175
11. 20% of (Line 10 - Line 8)	67,570	(14,206)	53,365				53,365
12. Balance before transfers (Lines 8 + 11)	2, 155, 789	148,928	2,304,717				2,304,717
13. Transfers	29,193	(29, 193)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	2,184,982	119,735	2,304,717				2,304,717

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

						OIVII OIIEI						
			1	2	3	4		Contribution	Reserv	re Objective		m Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC		D 1/4 !!	Reclassify		AVR Reserve						
Num-	Desig- nation	Description	Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Calculations		Amount	- .	Amount	- .	Amount
ber	nation	Description	Carrying value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	9,997,997	XXX	XXX	9,997,997	0.0000		0.0000		0.0000	
2.	1	Highest Quality	381,654,843	XXX	XXX	381,654,843	0.0004	152,662	0.0023	877,806	0.0030	1, 144, 965
3.	2	High Quality	251,804,322	XXX	XXX	251,804,322	0.0019	478,428	0.0058	1,460,465	0.0090	2,266,239
4.	3	Medium Quality	2,609,681	XXX	XXX	2,609,681	0.0093	24,270	0.0230	60,023	0.0340	88,729
5.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
6.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	646,066,843	XXX	XXX	646,066,843	XXX	655,360	XXX	2,398,294	XXX	3,499,933
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0 . 1100		0 . 1700	
15.	6	In or Near Default		XXX	XXX		0.000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	12.076.874	XXX	XXX	12.076.874	0.0004	4.831	0.0023	27.777	0.0030	36.231
20.	2	High Quality	, ,	XXX	XXX	, ,	0.0019	, .	0.0058	,	0.0090	, .
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.	-	Total Short - Term Bonds (Sum of Lines 18 through 24)	12.076.874	XXX	XXX	12.076.874	XXX	4,831	XXX	27,777	XXX	36.231
		DERIVATIVE INSTRUMENTS	,,	7001	7000	.2,5.5,611	7001	.,001	7001	=-,,,,,	7001	33,201
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX	-	0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX	-	0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	658,143,717	XXX	XXX	658,143,717	XXX	660,191	XXX	2,426,071	XXX	3,536,163
J4.	1	10tal (Lilies 3 + 1/ + 23 + 33)	000, 140,717	^^^	^^^	000, 140, / 1/	$\wedge \wedge \wedge$	000, 131	^^^	۷,420,0/۱	^^^	0,000,100

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

					IAULIU	CIVIFOINLI	1 I					
			1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximur	n Reserve
Num-	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations	5	6 Amount	7	Amount	9	Amount
ber	HalloH	'	Garrying value	Efficumbrances	Efficultibratices	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
	١.	MORTGAGE LOANS										
0.5		n Good Standing:			1004		0.0010		0.0050		0.0065	
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0035		0.0100		0.0130	
36.		Farm Mortgages - CM2 - High Quality			XXX				0.0175		0.0225	
37.		Farm Mortgages - CM3 - Medium Quality			XXX	ł	0.0060				0.0375	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300 0.0425			
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160 0.0003		0.0006		0.0550 0.0010	
40.		Residential Mortgages - Insured or Guaranteed			XXX	ł						
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed	40.055.004		XXX	40.055.004	0.0003	12.355	0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	12,355,291		XXX	12,355,291	0.0010		0.0050	61,776	0.0065	80,309
44.		Commercial Mortgages - All Other - CM2 - High Quality	3,032,772		XXX	3,032,772	0.0035	10,615	0.0100	30,328	0.0130	39,426
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			xxx		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
	(Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
	l l	n Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0 . 1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.	-	Total Schedule B Mortgages (Sum of Lines 35 through 57)	15,388,063		XXX	15,388,063	XXX	22,970	XXX	92,104	XXX	119,735
59.	:	Schedule DA Mortgages			XXX		0.0030	·	0.0100		0.0130	
60.	-	Total Mortgage Loans on Real Estate (Lines 58 + 59)	15,388,063		XXX	15,388,063	XXX	22,970	XXX	92,104	XXX	119,735

Asset Valuation Reserve - Equity Component NONE

Asset Valuation Reserve Replications (Synthetic) Assets NONE

Schedule F - Claims
NONE

Schedule H - Part 1 - Analysis of Underwriting Operations NONE

Schedule H - Part 2 - Reserves and Liabilities NONE

Schedule H - Part 3 - Prior Year's Claim Reserves and Liabilities $N\ O\ N\ E$

Schedule H - Part 4 - Reinsurance NONE

Schedule H - Part 5 - Health Claims NONE

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

	ricinoara	ice Assumed Life insufance, Armunies, Deposit i unds and Other Liabilities Wil	HOUR LINE OF	Disability Con	ilingenoics, and ricia	ica Denenio Libica b	y ricinsured comp	arry as or becommon o	i, ourion rour	
1 2	2 3	4	5	6	7	8	9	10	11	12
NAIC				Type of				Reinsurance Payable	Modified	
Company II			Domiciliary	Reinsurance	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code Num	nber Date	Name of Reinsured	Jurisdiction	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
6220095-249	9632110/01/201	Accordia Life and Annuity Company	lowa	COFW/I	2,024,249,720	1,142,393,936	23,372,991			21,525,872
0299999. General	Account - U.S. Af	liates - Other			2,024,249,720	1,142,393,936	23,372,991			21,525,872
0399999. Total Ge	neral Account - L	S. Affiliates			2,024,249,720	1,142,393,936	23,372,991			21,525,872
0699999. Total Ge	neral Account - N	n-U.S. Affiliates								
0799999. Total Ge	neral Account - A	iliates			2,024,249,720	1,142,393,936	23,372,991			21,525,872
1099999. Total Ge	neral Account - N	n-Affiliates								
1199999. Total Ge	neral Account				2,024,249,720	1,142,393,936	23,372,991			21,525,872
1499999. Total Ser	parate Accounts -	U.S. Affiliates								
1799999. Total Sep	parate Accounts -	Non-U.S. Affiliates								
1899999. Total Ser	parate Accounts -	Affiliates								
2199999. Total Ser	parate Accounts -	Non-Affiliates								
2299999. Total Ser	parate Accounts									
2399999. Total U.S	S. (Sum of 039999	9, 0899999, 1499999 and 1999999)			2,024,249,720	1,142,393,936	23,372,991			21,525,872
2499999. Total No	n-U.S. (Sum of 06	99999, 0999999, 1799999 and 2099999)								
								-4		
								ļ		
9999999 - Totals					2,024,249,720	1,142,393,936	23,372,991			21,525,872

Schedule S - Part 1 - Section 2 NONE

Schedule S - Part 2
NONE

Schedule S - Part 3 - Section 1 NONE

Schedule S - Part 3 - Section 2
NONE

Schedule S - Part 4
NONE

Schedule S - Part 4 - Bank Footnote NONE

Schedule S - Part 5
NONE

Schedule S - Part 5 - Bank Footnote NONE

Schedule S - Part 6
NONE

Schedule S - Part 7
NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

				Ai	located by State	es and Territorie		. 0.1		
			1		Life Co	ntrooto	Direct Bus	iness Only	6	7
			1		Life Co	ontracts 3	4 Accident and	5	6	·
					۷	3	Health Insurance			
							Premiums,			
					Life Incomense	Ammuitu	Including Policy,	Other	Total	Donosit Tuno
	States, Etc.		Active	Status	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1.	Alabama	J	Notive		TTOTHIGHTO	Considerations	and Other 1 ccs	Considerations	2 tillough o	Contracto
2.	Alaska									
3.	Arizona		N							
4.	Arkansas		N							
5.	•	λ	N							
6.	Colorado			l						
7.		T:	/ /							
8.	Delaware		 N	•						
9.		C		•						
10.		L	١							
11.		ìΑ	١	*						
12.	Hawaii H	H	١	l						
13.	IdahoII)	١	L						
14.	Illinois	_	١	l						
15.	Indiana	V		L						
16.	lowa	4	<u> </u>							
17.	Kansask	S		l						
18.		Υ	N	1						
19.		A	N	*			[[
20.	Maine		N	*						
21.	Maryland		 N	•			<u> </u>		İ	
22.			/ N	•	L	l	t		 	
22. 23.	•						<u> </u>	<u> </u>	 	
	Michigan			•			<u> </u>	<u> </u>	 	
24.	Minnesota						}		 	
25.	Mississippi			•						
26.	Missouri	-	1	•						
27.		ſΤ	1	•			ļ			
28.	Nebraska	ΙE	1	L						
29.	Nevada		1	L						
30.	New Hampshire	ΙH		L						
31.	New Jersey			L						
32.	New Mexico	IM		L						
33.	New York		N	1						
34.	North Carolina		N							
35.	North Dakota									
36.	Ohio		/ /							
37.			 N	*						
		K								
38.	Oregon									
39.		Α	١							
40.	Rhode IslandF		١	~						
41.	South Carolina	C	١	l						
42.	South Dakota	D		L						
43.	Tennessee T	N		l						
44.	Texas Ţ	X		L						
45.	Utah		N	l						
46.		'T	N	l						
47.	Virginia		N	l						
48.	Washingtonv		N							
49.	West Virginia y									
				•						
50.	Wisconsin			•						
51.		۷Y	1							
52.	American Samoa	-	١	•				ļ		
53.		ίU	1				ļ			
54.	Puerto RicoF	R	١	L						
55.	U.S. Virgin Islands	Ί		L						
56.	Northern Mariana Islands			L						
57.	Canada			l						
58.	Aggregate Other Alien			(X						
59.	Subtotal									
90.	Reporting entity contributions for employee ben	efite	(a)	1			<u> </u>	†	†	<u> </u>
30.	plans	CIIIO	XX	(X						
91.	Dividends or refunds applied to purchase paid-									
0	additions and annuities	.10	X	ίX						
92.	Dividends or refunds applied to shorten endowr									
	or premium paying period		X	(X						
93.	Premium or annuity considerations waived under	er								
	disability or other contract provisions			(X						
94.	Aggregate or other amounts not allocable by St		X				ļ			
95.	Totals (Direct Business)			(Χ						
96.	Plus reinsurance assumed			(XΧ	23,372,991				23,372,991	
97	Totals (All Business)		X	(ΧX	23,372,991				23,372,991	
98.	Less reinsurance ceded		X	(XΧ						
99.	Totals (All Business) less Reinsurance Ceded		XX	ίX	23,372,991		(b)		23,372,991	
	DETAILS OF WRITE-INS		,,,		,,		1 ′		, ,	
58001.			ΥY	(X						
58002.				(X						
58002.								T		
	Summary of remaining write-ins for Line 58 fror	n	X	(X						
აიყყბ.	overflow page	11	ν.	(X						
58900	Totals (Lines 58001 through 58003 plus			·/\			<u> </u>		İ	
23000.	58998)(Line 58 above)		XX	ίX						
9401.	22300/(20 00 00000)			(X					†	
9401. 9402.								<u> </u>		
9402. 9403.				(X			†		†	
	Cummony of romaining write ins for Line C.4 for		X	(X			ł	t	†	
9498.	Summary of remaining write-ins for Line 94 fror overflow page	П	~	(X						
9499.		e		·/\			<u> </u>		İ	
マサブブ.		-	XX	ſΧ						
ļ	94 above)									

⁽L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premium and annuity considerations were allocated to state according to the mailing address of the policyholder

(a) Insert the number of L responses except for Canada and Other Alien.

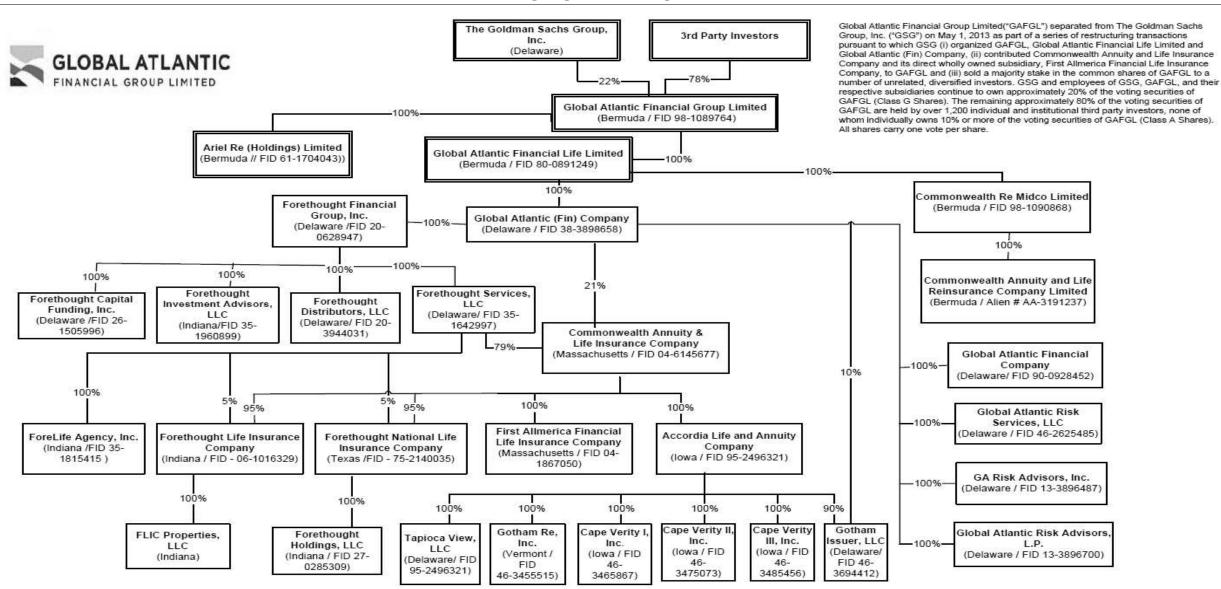
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10...

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN Allocated by States and Territories

			Allocated by	States and Terri		siness Only		
			1	2	3	4	5	6
			Life	Annuities	Disability Income	Long-Term Care		
			(Group and	(Group and	(Group and	(Group and	Deposit-Type	
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama	AL						
2.	Alaska	AK						
3.	Arizona	AZ						
4.	Arkansas	AR						
5.	California	CA						
6.	Colorado	. CO						
7.	Connecticut	CT						
8.	Delaware	DE						
9.	District of Columbia							
10.	Florida							
11.	Georgia							
	<u> </u>							
12.	Hawaii							
13.	ldaho							
14.	Illinois				 	 	 	
15.	Indiana	IN					-	
16.	lowa	IA						
17.	Kansas	KS						
18.	Kentucky	KY						
19.	Louisiana	LA					ļ	
20.	Maine	ME					ļ	
21.	Maryland	. MD						
22.	Massachusetts							
23.	Michigan							
24.	Minnesota							
25.	Mississippi							
26.	Missouri							
27.	Montana	MT						
28.	Nebraska	NE						
29.	Nevada	X		111			1	
30.	New Hampshire	МA						
31.	New Jersey	NJ			·····			
32.	New Mexico	NM						
33.	New York	NY						
34.	North Carolina	NC						
35.	North Dakota	ND						
36.	Ohio	OH						
37.	Oklahoma	OK						
38.	Oregon							
39.	Pennsylvania							
40.	Rhode Island							
						<u> </u>		
41.	South Carolina						†	
42.	South Dakota						 	
43.	Tennessee							
44.	Texas						 	
45.	Utah	UT					-	
46.	Vermont	VT					 	
47.	Virginia	VA						
48.	Washington	WA						
49.	West Virginia	WV					ļ	
50.	Wisconsin	WI						
51.	Wyoming							
52.	American Samoa							
53.	Guam							
54.	Puerto Rico				<u> </u>		†	
55.	U.S. Virgin Islands			 	 	 	†	
56.	Northern Mariana Islands							
57.	Canada						 	
58.	Aggregate Other Alien	OT						
E0.	Total		l		I	Ī		1

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

				PAR	11 I <i>P</i>	I - DE I AIL	. OF INSURANCE	: пс	JLDII	NG COMPANT 5	191EIVI			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
Oude	Citap Name	Oode	Number	HOOD	Oiix	international)	Of Allillates	tion	Littly	(Name of Entity/Ferson)	Other)	tage	GLOBAL ATLANTIC FINANCIAL GROUP	
			. 80-0891249 .				Global Atlantic Financial Life Limited	BMU	NIA	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED .	Ownership	100.000	LIMITED	
			00-0091249 .				Global Atlantic Financial Life Limited	DIVIU	NI A	GLOBAL ATLANTIC FINANCIAL GROOF LIMITED .	Ownership		GLOBAL ATLANTIC FINANCIAL GROUP	
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	LIMITED	
			90-0920432 .				Grobal Attaintic Financial Company	UE	NI A	Grobal Atlantic (Fin) Company	Owner Strip		GLOBAL ATLANTIC FINANCIAL GROUP	
			38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Life Limited	Ownership.	100.000	LIMITED	
			. 38-3898038 .				Global Atlantic (Fin) Company		NIA	Global Atlantic Financial Life Limited	Ownership			
			00 4000000				O	BMU	ALL A	Global Atlantic Financial Life Limited	0	100 000	GLOBAL ATLANTIC FINANCIAL GROUP	
			98–1090868 .				Commonwealth Re Midco Limited	BMU	NIA	GIODAL ATIANTIC FINANCIAL LITE LIMITED	Ownership	100.000	LIMITED	
			00 4000054				Commonwealth Annuity and Life Reinsurance	D. II.				400 000	GLOBAL ATLANTIC FINANCIAL GROUP	
		I	. 98–1090854 .			-	Company Limited	BMU	I A	Commonwealth Re Midco Limited	Ownership	100.000	LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
			. 61–1704043 .				Ariel Re (Holdings) Limited	BMU	NIA	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED .	Ownership	100.000	LIMITED	
										L			GLOBAL ATLANTIC FINANCIAL GROUP	
			. 46-2625485 .				Global Atlantic Risk Services, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	LIMITED	
										L			GLOBAL ATLANTIC FINANCIAL GROUP	
			13-3896700 .				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
			13-3896487 .				GA Risk Advisors, Inc.	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000	LIMITED	
			. 98–1089764 .	4520225			GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	BMU	NI A	THE GOLDMAN SACHS GROUP, INC	Ownership	22.000	THE GOLDMAN SACHS GROUP, INC	
			. 98–1089764 .	4520225			GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	BMU	NI A	Third Party Investors	Ownership	78.000	Third Party Investors	
							First Allmerica Financial Life Insurance			Commonwealth Annuity and Life Insurance			GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	69140	. 04-1867050 .	2578101	793699		Company	MA	IA	Company	Ownership	100.000	LIMITED	
							Commonwealth Annuity and Life Insurance						GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	84824	. 04-6145677 .	3958278	1086664		Company	MA	IA	Global Atlantic (Fin) Company	Ownership	21.000	LIMITED	
							Commonwealth Annuity and Life Insurance						GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	84824	. 04-6145677 .	3958278	1086664		Company	MA	IA	Forethought Services, LLC	Ownership	79.000	LIMITED	
										Commonwealth Annuity and Life Insurance			GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	62200	. 95-2496321 .				Accordia Life and Annuity Company	IA	IA	Company	Ownership	100.000	LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
			. 46-3694412 .				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
			. 46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	LIMITED	
			1										GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	15333	. 46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	LIMITED	
	·		1										GLOBAL ATLANTIC FINANCIAL GROUP	
			. 95-2496321 .				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000	LIMITED	
										, , ,			GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	15475	. 46-3465867 .				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	LIMITED	
	·		1										GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	15472	46-3475073				Cape Verity II, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	LIMITED	
	·		1										GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	LIMITED	
1		1									1	1	GLOBAL ATLANTIC FINANCIAL GROUP	
l			. 20-0628947 .				Forethought Financial Group, Inc	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	LIMITED	
			1				ý				,		GLOBAL ATLANTIC FINANCIAL GROUP	
			26-1505996				Forethought Capital Funding, Inc	DE	IA	Forethought Financial Group, Inc	Ownership	100.000	LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
			35-1960899				Forethought Investment Advisors, LLC	IN	IA	Forethought Financial Group, Inc	Ownership	100.000	LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
			20-3944031				Forethought Distributors, LLC	DE	IA	Forethought Financial Group, Inc	Ownership	100.000	LIMITED	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Туре	lf		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
	•								•	·			GLOBAL ATLANTIC FINANCIAL GROUP	
			35-1642997 .				Forethought Services, LLC	DE	IA	Forethought Financial Group, Inc	Ownership		LIMITED	
							-				·		GLOBAL ATLANTIC FINANCIAL GROUP	
			35-1815415				ForeLife Agency, Inc	IN	IA	Forethought Services, LLC	Ownership	100.000	LIMITED	
										Commonwealth Annuity and Life Insurance			GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Company	Ownership		LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Forethought Services, LLC	Ownership	5.000	LIMITED	
							Forethought National :Life Insurance						GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	77127	75-2140035				Company	TX	IA	Forethought Services, LLC	Ownership		LIMITED	
							Forethought National :Life Insurance			Commonwealth Annuity and Life Insurance			GLOBAL ATLANTIC FINANCIAL GROUP	
3891	Goldman Sachs Grp	77127	75-2140035				Company	TX	IA	Company	Ownership	95.000	LIMITED	
													GLOBAL ATLANTIC FINANCIAL GROUP	
			00-0000000				FLIC Properties, LLC	IN	IA	Forethought Life Insurance Company	Ownership	100.000	LIMITED	
										Forethought National :Life Insurance			GLOBAL ATLANTIC FINANCIAL GROUP	
			27-0285309				Forethought Holdings, LLC	IN	IA	Company	Ownership	100.000	LIMITED	

Asterisk				Expl	nat	
					\mathbf{X}	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		FAILL 4		11 01 114	JUILLI	INANSAC	TIONS WI	III ANI 7	~I I IL	IAILS		
1	2	3	4	5	6	7 Income/	8	9	10	11	12	13
						(Disbursements)						
					Purchases, Sales	Incurred in		. ,				Reinsurance
					or Exchanges of Loans, Securities,	Connection with Guarantees or		Income/ (Disbursements)		Any Other Material Activity Not in the		Recoverable/ (Payable) on
NAIC					Real Estate.	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID	Names of Insurers and Parent.	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
	98-1089764	Global Atlantic Financial Group Limited	12,000,000	(32,000,000)		` '			0		(20,000,000)	` ''
	80-0891249	Global Atlantic Financial Life limited		(148,000,000)			(3,257,255)		0	12, 129, 176	(139, 128, 079)	
	38-3898658	Global Atlantic (Fin) Company		(145,000,000)			697,925		0	54,616,393	(89,685,682)	
	98-1090868	Commonwealth Re Midco Limited		, , ,			, , , , , , , , , , , , , , , , , , , ,		0	, , , , , , , , , , , , , , , , , , , ,	, , , , , ,	
84824	04-6145677	Commonwealth Annuity & Life Ins. Co		(5,700,000)	(40,866,676)		56,868,638	(101,298,206)	0	(55, 149, 125)	(146,145,369)	4,563,407,515
	98-1090854	Commonwealth Annuity and Life Reinsurance										
		Company Limited						108,586,853	0	L	108,586,853	(5,403,160,206)
69140	04-1867050	First Allmerica Financial Life Insurance										
		Co					(14,726,250)	10,744,236	0		(3,982,014)	1,045,699,563
62200	95-2496321	Accordia Life and Annuity Company		(25,786,669)	(69,840,270)		(132,058,777)	(18,692,096)	0		(246,377,812)	3,828,403,386
	61-1704043	Ariel Re (Holdings) Limited	(12,000,000)						0	6,278,131	(5,721,869)	
	46-2625485	Global Atlantic Risk Services, LLC							0			
	13-3896700	Global Atlantic Risk Advisors, L.P							0			
	13-3896487	GA Risk Advisors, Inc							0			
	90-0928452	Global Atlantic Financial Company					223,671,993		0	(17,874,575)	205,797,417	
		Gotham Issuer, LLC							0			
15333	46-3455515	Gotham Re, Inc.		5,786,669				(18,028,130)	0		(12,241,461)	
		Tapioca View, LLC							0			
15475	. 46-3465867	Cape Verity I, Inc		20,000,000	3,005,054			17,403,231	0		40,408,285	(1,142,393,937)
	46-3475073	Cape Verity II, Inc.							0			(2,375,714,601)
	46-3485456	Cape Verity III, Inc.			3,220,943			1,284,112	0		4,505,055	(664,218,691)
	20-0628947	Forethought Financial Group, Inc					4,973,242		0		4,973,242	
	26-1505996	Forethought Capital Funding, Inc					(316,859)		0		(316,859)	
	35-1960899	Forethought Investment Advisors, LLC					191,956		0		191,956	
	20-3944031	Forethought Distributors, LLC					(395,270)		0		(395,270)	
	35-1642997	Forethought Services, LLC		(300,000)			(72,228)		0		(372,228)	
	35-1815415	ForeLife Agency, Inc							0			
	. 06-1016329	Forethought Life Insurance Company		325,000,000	104,480,949		(154,668,909)		0		274,812,040	147,976,971
77127	. 75–2140035	Forethought National :Life Insurance										
		Company					(2,211,337)		0		(2,211,337)	
		FLIC Properties, LLC					(260,803)		0		(260,803)	
	27-0285309	Forethought Holdings, LLC		6,000,000			2,007,830		0		8,007,830	
	13-3575636	Goldman Sachs Asset Management, L.P.										
		(GSAM fees)					19,556,104		0		19,556,104	
9999999 Co	ontrol Totals								XXX	1		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
1.	MARCH FILING Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	SEE EXPLANATION
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	WAIVED
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	WAIVED
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	SEE EXPLANATION
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES
whic	owing supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact 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 element is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory was required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory was required to be filed as part of your company does not transact the specific provides and the specific provides and the specific provides are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the provides are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the provides are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the provides are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the provides are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the provides are required to the provides and your annual statement filing. However, in the event that your company does not transact the provides are required to the provides and your annual statement filing. However, in the event that your company does not transact the provides are required to the provides and your annual statement filing.	be printed below. If
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	NO
23.	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 by March 1?	NO
24.	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 by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO

N0

26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

NΩ

NO.

N0

NΩ

N0

NO

N0

N0

NΩ

NO.

YES

N0

NO.

NO

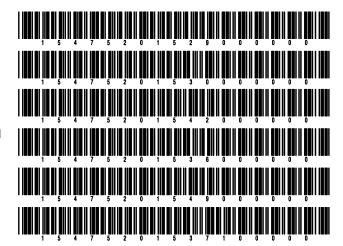
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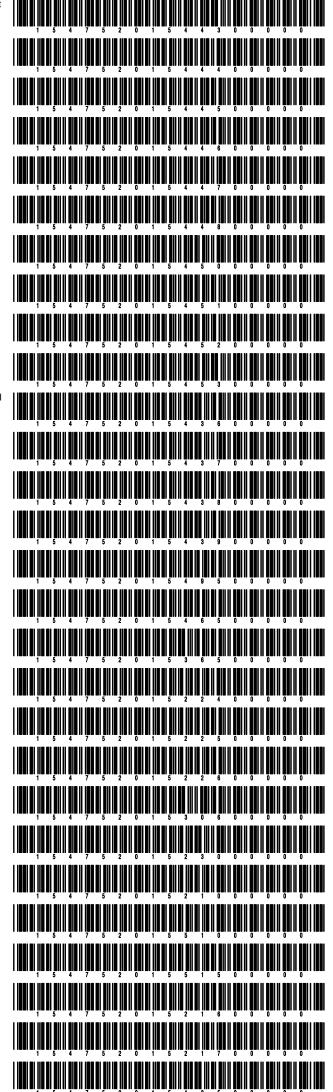
NO.

- Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile 27 and electronically with the NAIC by March 1? Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the 28. NAIC by March 1? 29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? 30 Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of 31. domicile and electronically with the NAIC by March 1? Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by 33. March 1? YES Will the Worker's Compensation Carve-Out Supplement be filed by March 1? 34. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?. 35. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?..... 36. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? 37. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed 38. electronically with the NAIC by March 1? 39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? 40 Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15? **APRIL FILING** Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? .. 41 42. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? YES Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? 43. 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1?.. 45 Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? .. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?....... 46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ... 47. 48. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? 49. 50. Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? ... YES **AUGUST FILING** Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES 51. Explanations The Company is not required to file with the NAIC The Company is not required to file with the NAIC The Company only has one shareholder 10 13. The Company has no Medicare Supplement Insurance Business The Company has no trusteed surplus The Company has no participating business
 The Company has no Separate Accounts Funding Guaranteed Minimum Benefit
 The Company has no Synthetic GIC Contracts 18
- 20.
- The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed The Company has no indexed annuity contracts
- 22
- The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed 23
- The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed The Company is not required to file this form
- 26. The Company is not required to file this form
- 27
- The Company has no annuity contracts
 The Company has no Modified Guarantee Annuities 28
- Not applicable to variable business in force 29.
- Not applicable to variable business in force
- 31. The Company has no variable contracts
- 32 34 The Company has no variable contracts
 The Company has no Workers Compensation business
- The Company has no Accident and Health Business
 The Company has no Medicare Part D coverage business 35
- 36. 37.
- Audit partner has not exceeded five years 38
- There are no employees currently in cooling off periods The Company is not seeking relief from these requirements
- The Company has no long-term business
 The Company has no credit insurance business 41
- 43
- 44. The Company has no accident and health business 45 The Company has no annuity business
- The Company has no annuity business
- 47 The Company has no health business 48
- The Company has no health business
- We are exempted from the requirements of section 8D of AG38 49.
- 6. Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 290]
- Adjustment Form [Document Identifier 300]
- SIS Stockholder Information Supplement [Document Identifier 420]
- Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] 13
- Trusteed Surplus Statement [Document Identifier 490]
- Participating Opinion for Exhibit 5 [Document Identifier 371] 15.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- 19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- 25. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]
- 26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]
- Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]
- 31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]
- Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 35. Supplemental Schedule O [Document Identifier 465]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 41. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 43. Credit Insurance Experience Exhibit [Document Identifier 230]
- 44. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 45. Analysis of Annuity Operations by Lines of Business [Document Identifier 510]
- Analysis of Increase in Annuity Reserves During the Year [Document Identifier 515]
- 47. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ent Holdings		Admitted Asse		
		1	2	3	4	5	6
					Securities Lending		
					Reinvested Collateral	Total (Col. 3 + 4)	
	Investment Categories	Amount	Percentage	Amount	Amount	Amount	Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	9,997,997	1.465	9,997,997		9,997,997	1.465
	1.2 U.S. government agency obligations (excluding mortgage-backed						
	securities):		0.000				0.000
	1.21 Issued by U.S. government agencies						0.00.00
	1.22 Issued by U.S. government sponsored agencies 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed)		0.000				0.000
	securities)		0.000				0.000
	1.4 Securities issued by states, territories, and possessions and political						
	subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	4,587,159	0.672	4,587,159		4,587,159	0.672
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	13.122.405	1.923	13.122.405		13,122,405	1.923
	1.43 Revenue and assessment obligations					24,325,775	
	1.44 Industrial development and similar obligations						0.000
	1.5 Mortgage-backed securities (includes residential and commercial						
	MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA						0.000
Ì	1.512 Issued or guaranteed by FNMA and FHLMC						0.000
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,327,246	0 . 195	1,327,246		1,327,246	0 . 195
	1.522 Issued by non-U.S. Government issuers and collateralized						
	by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other						
2.	Other debt and other fixed income securities (excluding short-term):	, ,		, ,		, ,	
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid						
	securities)			, , ,		, ,	69.017
	2.2 Unaffiliated non-U.S. securities (including Canada)	90,884,552	13.320	90,884,552		90,884,552	13.320
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds		0.000				0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated		0.000				0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated		0.000				0.000
	3.4 Other equity securities:						
	3.41 Affiliated		0.000				0.000
	3.42 Unaffiliated		0.000				0.000
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
Ì	4.1 Construction and land development						0.000
	4.2 Agricultural						0.000
	4.3 Single family residential properties						0.000
	4.4 Multifamily residential properties						
	4.5 Commercial loans	15,388,063				15,388,063	
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
Ì	5.2 Property held for production of income (including						
	\$ of property acquired in satisfaction of						
Ì	debt)		0.000				0.000
	5.3 Property held for sale (including \$						
	property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans		1.285			8,770,327	1.285
7.	Derivatives		0.000				0.000
8.	Receivables for securities		0.000				0.000
9.	Securities Lending (Line 10, Asset Page reinvested collateral)					XXX	XXX
10.	Cash, cash equivalents and short-term investments	12,076,874		12,076,874		12,076,874	
11.	Other invested assets	İ	0.000				0.000
12.	Total invested assets	682,302,108	100.000	682,302,108		682,302,108	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, Common 15
6.	Total foreign exchange change in book/adjusted and ng value:
	6.1 Totals, Part 1, Column 15
	6.2 Totals, Part 3, Column 13
7.	Deduct current year's other than temporary impairment recognized:
	7.1 Totals, Part 1, Column 12
	7.2 Totals, Part 3, Column 10
8.	Deduct current year's depreciation:
	8.1 Totals, Part 1, Column 11
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	23,671,173
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	7,918,028
8.	Deduct amortization of premium and mortgage interest points and commitment fees	365,082
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,388,063
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	15,388,063
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	15,388,063

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 8)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Capitalized deferred interest and other:
	3.1 Totals, Part 1, Column 16
	3.2 Totals, Part 3, Column 12
4.	Accrual of discount
5.	Unrealized valuation increase (decrease):
	5.1 Totals, Part 1, Column 13
	5.1 Totals, Part 1, Column 13 5.2 Totals, Part 3, Column 9
6.	Total gain (loss) on disposals, Part 3, Column 19
7.	Deduct amounts received on disposals, Part 3, Coumn 1
8.	Deduct amortization of premium and depreciation
9.	Total foreign exchange change in book/adjusted carrying value:
	9.1 Totals, Part 1, Column 17
	9.2 Totals, Part 3, Column 14
10.	Deduct current year's other than temporary impairment recognized:
	10.1 Totals, Part 1, Column 15
	10.2 Totals, Part 3, Column 11
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12.	Deduct total nonadmitted amounts
13.	Statement value at end of current period (Line 11 minus Line 12)

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	563,574,617
2.	Cost of bonds and stocks acquired, Part 3, Column 7	150,966,371
3.	Accrual of discount	2,645,533
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	
5.	Total gain (loss) on disposals, Part 4, Column 19	2,384,432
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	71,845,050
7.	Deduct amortization of premium	1,659,060
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	646,066,843
11.	Deduct total nonadmitted amounts	
12.	Statement value at end of current period (Line 10 minus Line 11)	646,066,843

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		Long-Term Bonds and St	OCKS OWNED December 3	2	3	4
			Book/Adjusted	2	3	4
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	9,997,996	10,011,190	9,994,284	10,000,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	9,997,996	10,011,190	9,994,284	10,000,000
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	4,587,159	4,425,626	4,597,764	3,675,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	13, 122, 405	15,012,352	13,189,412	10,780,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and						
their political subdivisions	7.	Totals	25,653,021	26,259,578	25,730,747	21,922,000
	8.	United States	, ,	499,720,615	499,991,000	480,115,745
Industrial and Miscellaneous and	9.	Canada	, ,	17,922,922	21,230,083	20,060,000
Hybrid Securities (unaffiliated)	10.	Other Countries	71,630,121	70,162,455	70,845,691	70,987,000
	11.	Totals	592,706,262	587,805,992	592,066,774	571,162,745
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	646,066,843	643,514,738	645,578,981	617,539,745
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	646,066,843	643,514,738	645,578,981	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	ying Values by Majo 6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	5,999,794	3,998,203				9,997,997	1.5	12,996,551	2.2	9,997,997	
1.2 NAIC 2											
1.3 NAIC 3	,										
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	5,999,794	3,998,203				9,997,997	1.5	12,996,551	2.2	9,997,997	
All Other Governments 2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1					2,963,239	2,963,239	0.5	1,613,122	0.3	2,963,239	
3.2 NAIC 2			206,970	1,416,950		1,623,920	0.2	· · · · · · · · · · · · · · · · · · ·		1,623,920	
3.3 NAIC 3				, , , , , , , , , , , , , , , , , , ,							
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals			206,970	1,416,950	2,963,239	4,587,159	0.7	1,613,122	0.3	4,587,159	
4. U.S. Political Subdivisions of States, Territories and			·								
Possessions , Guaranteed											
4.1 NAIC 1					13, 122, 405	13, 122, 405	2.0	13, 153, 447	2.3	13,122,405	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4	,										
4.5 NAIC 5											
4.6 NAIC 6	-										
4.7 Totals					13,122,405	13, 122, 405	2.0	13, 153, 447	2.3	13, 122, 405	
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1			1,568,165	1,447,893	18,067,156	21,083,214	3.2	20,283,931	3.5	19,755,968	1,327,246
5.2 NAIC 2					4,569,806	4,569,806	0.7			4,569,806	
5.3 NAIC 3											
5.4 NAIC 4	,										
5.5 NAIC 5											
5.6 NAIC 6	•										
5.7 Totals			1,568,165	1,447,893	22,636,962	25,653,020	3.9	20,283,931	3.5	24,325,774	1,327,246

SCHEDULE D - PART 1A - SECTION 1 (Continued)

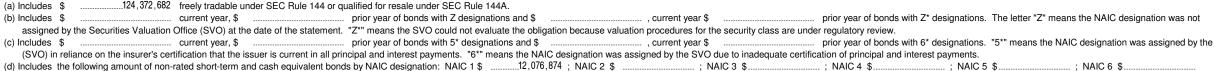
Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

6.1 NAIC 1		Quality and M	alunty Distribution	of All Borius Owned	December 31, at E	book/Adjusted Carry	ying values by iviajo	ir Types of issues a	ind NAIC Designation	JIIS		
NAIO Designation 1 Year or Less Through S Years Through 10 Years Through 20 Years Through 20 Years Total Current Year Line 9.7 Prior Year Prior Year Traded Placed (a)		1	2	3	4	5	6	7	8	-		
6. Industrial & Miscellaneous (Unaffiliated) 6. 14												
6.1 NAIC 1	NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.7	Prior Year	Prior Year	Traded	Placed (a)
6.2 NAIC 2	6. Industrial & Miscellaneous (Unaffiliated)											
6.3 NAIC 3	6.1 NAIC 1	15,805,173	16,146,044	40,895,539	81,453,783	202,262,321	356,562,860	54.2	337,334,810	58.3	270,261,796	86,301,064
6.4 NAIC 4 6.5 NAIC 5 6.6 NAIC 6 6.7 Totals 15,805,173 22,828,183 41,746,748 112,864,342 411,538,711 604,783,137 91.9 528,819,133 91.4 481,737,701 123,045,368 6.7 Totals 7.1 NAIC 1 7.2 NAIC 2 7.3 NAIC 3 7.4 NAIC 4 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 6 7.7 Totals 8 7.1 NAIC 1 7.7 Totals 8 7.1 NAIC 1 7.7 Totals 8 7.1 NAIC 1 7.7 Totals 9 7.7 Totals 9 7.7 Totals 9 7.7 Totals 9 7.7 NAIC 1 7.7	6.2 NAIC 2		6,682,119	851,209	31,410,559	206,666,709	245,610,596	37.3	191,484,323	33.1	208,866,224	36,744,372
6.5 NAIC 5 6.6 NAIC 6 6.7 Totals 15,805,173 22,828,163 41,746,748 112,864,342 411,538,711 604,783,137 91.9 528,819,133 91.4 481,737,701 123,045,436 7.1 NAIC 1 7.2 NAIC 2 7.3 NAIC 3 7.4 NAIC 4 7.5 NAIC 5 7.6 NAIC 6 7.7 Totals 8. Parent, Subsidiaries and Affiliates 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 6 8.5 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.7 NAIC 6 8.7 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.8 NAIC 6	6.3 NAIC 3					2,609,681	2,609,681	0.4			2,609,681	
6.6 NAIC 6	6.4 NAIC 4											
6.7 Totals 15,805,173 22,828,163 41,746,748 112,864,342 411,538,711 604,783,137 91.9 528,819,133 91.4 481,737,701 123,045,436 7.1 NAIC 1	6.5 NAIC 5											
7. Hybrid Securities 7.1 NAIC 1 7.2 NAIC 2 7.3 NAIC 3 7.3 NAIC 5 7.5 NAIC 5 7.7 Totals 8. Parent, Subsidiaries and Affiliates 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6 8.6 NAIC 6 8.7 NAIC 6 8.8 NAIC 6 8.9 NAIC 6 8.9 NAIC 6 8.0 NAIC 6 8.0 NAIC 6 8.0 NAIC 6 8.0 NAIC 6 8.0 NAIC 6	6.6 NAIC 6											
7.1 NAIC 1 7.2 NAIC 2 7.3 NAIC 3 7.3 NAIC 3 7.4 NAIC 4 7.5 NAIC 5 7.6 NAIC 6 7.7 Totals 8. Parent, Subsidiaries and Affiliates 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6 8.7 NAIC 6 8.8 NAIC 6 8.9 NAIC 6 8.9 NAIC 6 8.1 NAIC 1 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.5 NAIC 5 8.6 NAIC 6	6.7 Totals	15,805,173	22,828,163	41,746,748	112,864,342	411,538,711	604,783,137	91.9	528,819,133	91.4	481,737,701	123,045,436
7.2 NAIC 2 7.3 NAIC 3 7.4 NAIC 4 7.5 NAIC 5 7.6 NAIC 6 7.7 Totals 8. Parent, Subsidiaries and Affiliates 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.7 NAIC 6 8.8 NAIC 6 8.8 NAIC 6 8.9 NAIC 6 8.9 NAIC 6 8.0	7. Hybrid Securities											
7.3 NAIC 3 7.4 NAIC 4 7.5 NAIC 5 7.6 NAIC 6 7.7 Totals 8. Parent, Subsidiaries and Affiliates 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.6 NAIC 6 8.7 NAIC 6 8.7 NAIC 6 8.7 NAIC 6 8.8 NAIC 7 8.8 NAIC 7 8.8 NAIC 7 8.8 NAIC 7 8.8 NAIC 7 8.8 NAIC 7 8.8 NAIC 8 8.8 NAIC 8 8.8 NAIC 8 8.8 NAIC 8 8.8 NAIC 8 8.9 NAIC 8 8.9 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 8 8.0 NAIC 6 8.0 NAIC 8 8.0	7.1 NAIC 1											
7.4 NAIC 4	7.2 NAIC 2								1,978,654	0.3		
7.5 NAIC 5	7.3 NAIC 3											
7.6 NAIC 6	7.4 NAIC 4											
7.7 Totals 0 0 0 0 0 1,978,654 0.3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7.5 NAIC 5											
8. Parent, Subsidiaries and Affiliates 8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6 8.6 NAIC 6	7.6 NAIC 6											
8.1 NAIC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6	7.7 Totals								1,978,654	0.3		
8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6	8. Parent, Subsidiaries and Affiliates											
8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 5 8.6 NAIC 6	8.1 NAIC 1											
8.4 NAIC 4	8.2 NAIC 2											
8.5 NAIC 5	8.3 NAIC 3											
8.5 NAIC 5 8.6 NAIC 6 8.6 NAIC 8	8.4 NAIC 4											
8.7 Totals	8.6 NAIC 6											
	8.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	adding and it	tatanty Biotinoation	01 7 till 2011d0 0 11110	. = 000111001 0 1, at .	sooner tajaotoa oan	jing raided by maje	, poo o	and in the Bookginati	0.10		
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6	7 Col. 6 as a % of	8 Total from Col. 6	9 % From Col. 7	10 Total Publicly	11 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.7	Prior Year	Prior Year	Traded	Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d)21,804,967	20 , 144 , 247	42,463,704	82,901,676	236,415,121	403,729,715	61.3	XXX	XXX	316,101,405	87,628,310
9.2 NAIC 2	(d)	6,682,119	1,058,179	32,827,509	211,236,515	251,804,322	38.3	XXX	XXX	215,059,950	36,744,372
9.3 NAIC 3	(d)				2,609,681	2,609,681	0.4	XXX	XXX	2,609,681	
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	21,804,967	26,826,366	43,521,883	115,729,185	450,261,317	(b)658, 143, 718	100.0	XXX	XXX	533,771,036	124,372,682
9.8 Line 9.7 as a % of Col. 6	3.3	4.1	6.6	17.6	68.4	100.0	XXX	XXX	XXX	81.1	18.9
10. Total Bonds Prior Year											
10.1 NAIC 1	26, 115, 992	10,275,240	48,733,250	63,150,206	237, 107, 173	XXX	XXX	385,381,861	66.6	316,544,291	68,837,570
10.2 NAIC 2		1,217,100		37,826,626	154,419,251	XXX	XXX	193,462,977	33.4	176,210,748	17,252,229
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals		11,492,340	48,733,250	100.976.832	391,526,424	XXX	XXX	(b)578,844,838	100.0	492,755,039	86.089.799
10.8 Line 10.7 as a % of Col. 8	4.5	2.0	8.4	17.4	67.6	XXX	XXX	100.0	XXX	85.1	14.9
11. Total Publicly Traded Bonds	-									-	<u> </u>
11.1 NAIC 1	20, 166, 861	11,688,515	10,045,484	45,357,629	228,842,914	316, 101, 403	48.0	316,544,291	54.7	316, 101, 403	XXX
11.2 NAIC 2		2.024.074	206.970	23,491,166	189,337,741	215,059,951	32.7	176,210,748	30.4	215,059,951	XXX
11.3 NAIC 3		, , , , , , , , , , , , , , , , , , , ,	,		2,609,681	2,609,681	0.4			2.609.681	XXX
11.4 NAIC 4						,					XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	20.166.861	13,712,589	10.252.454	68,848,795	420,790,336	533.771.035	81.1	492,755,039	85.1	533,771,035	XXX
11.8 Line 11.7 as a % of Col. 6	3.8	2.6	1.9	12.9	78.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6,								700	700		
Section 9	3.1	2.1	1.6	10.5	63.9	81.1	XXX	XXX	XXX	81.1	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	1.638.106	8.455.732	32.418.220	37.544.047	7.572.207	87.628.312	13.3	68.837.570	11.9	XXX	87.628.312
12.2 NAIC 2		4.658.045	851,209	9,336,343	21,898,774	36,744,371	5.6	17,252,229	3.0	XXX	36,744,371
12.3 NAIC 3				, , , , , , , , , , , , , , , , , , , ,	.,					XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	1.638.106	13.113.777	33.269.429	46.880.390	29.470.981	124.372.683	18.9	86.089.799	14.9	XXX	124,372,683
12.8 Line 12.7 as a % of Col. 6	1.3	10.5	26.7	37.7	23.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Coi. 0	1.0			J							100.0
Section 9	0.2	2.0 or qualified for resale	5.1	7.1	4.5	18.9	XXX	XXX	XXX	XXX	18.9



SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Ma	turity distribution (at Book/Adjusted		by Major Type an	a Subtype of issu				
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years			Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.5	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments											
1.1 Issuer Obligations	5,999,794	3,998,203				9,997,997	1.5	12,996,551	2.2	9,997,997	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	5,999,794	3,998,203				9,997,997	1.5	12,996,551	2.2	9,997,997	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
			000 070	1 110 050	0.000.000	4 507 450	. 7	1 010 100		4 507 450	
3.1 Issuer Obligations			206,970	1,416,950	2,963,239	4,587,159	0.7	1,613,122	0.3	4,587,159	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals			206,970	1,416,950	2,963,239	4,587,159	0.7	1,613,122	0.3	4,587,159	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guarantee	d										
4.1 Issuer Obligations					13, 122, 405	13 , 122 , 405	2.0	13, 153, 447	2.3	13, 122, 405	
4.2 Residential Mortgage-Backed Securities											***************************************
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals					13, 122, 405	13, 122, 405	2.0	13, 153, 447	2.3	13.122.405	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-						- , , -		- 1		- , , ,	
Guaranteed											
5.1 Issuer Obligations			240.920	1,447,893	22,636,962	24,325,775	3.7	20,283,931	3.5	24.325.775	
5.2 Residential Mortgage-Backed Securities			,	, , ,	, , ,	, , , ,				, , , ,	
5.3 Commercial Mortgage-Backed Securities			1,327,246			1,327,246	0.2				1,327,246
5.4 Other Loan-Backed and Structured Securities			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
5.5 Totals			1.568.166	1,447,893	22,636,962	25,653,021	3.9	20,283,931	3.5	24,325,775	1,327,246
6. Industrial and Miscellaneous			1,000,100	., , 555	22,000,002	20,000,02.	0.0	20,200,000	0.0	2.,020,0	.,02.,2.0
6.1 Issuer Obligations	12,076,874	3, 190, 262	851.209	75,648,146	406,366,692	498 , 133 , 183	75.7	438.996.206	75.8	454,333,422	43,799,761
6.2 Residential Mortgage-Backed Securities	1,086,774			2.201.229	245.214		1.5	2,271,181	0.4	9.563.393	45,799,701
6.3 Commercial Mortgage-Backed Securities				10.614.837	132,478		3.7	17,584,857	3.0	, , , , , , , , , , , , , , , , , , , ,	22.074.371
6.4 Other Loan-Backed and Structured Securities	1,745,107				4,794,327		 11.1	69,966,889	12.1	15,794,333	57, 171, 304
6.5 Totals								, ,	91.4		, ,
	15,805,172	22,828,163	41,746,749	112,864,343	411,538,711	604,783,138	91.9	528,819,133	91.4	481,737,701	123,045,437
7. Hybrid Securities											
7.1 Issuer Obligations				ļ		ļ		1,978,654	0.3		
7.2 Residential Mortgage-Backed Securities				ļ	 	 					
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals								1,978,654	0.3		
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals				1							
	1	1	1	1	1	1	l .	l .	l	1	1

11. Total Publicly Traded Bonds
11.1 Issuer Obligations

11.5 Totals

12. Total Privately Placed Bonds
12.1 Issuer Obligations...

12.5 Totals

11.2 Residential Mortgage-Backed Securities

11.3 Commercial Mortgage-Backed Securities

12.2 Residential Mortgage-Backed Securities

12.3 Commercial Mortgage-Backed Securities

12.4 Other Loan-Backed and Structured Securities

12.7 Line 12.5 as a % of Line 9.5. Col. 6. Section 9

11.6 Line 11.5 as a % of Col. 6

12.6 Line 12.5 as a % of Col. 6 ...

11.4 Other Loan-Backed and Structured Securities

11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years Col. 6 as a % of Total from Col. 6 % From Col. 7 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years Through 20 Years Over 20 Years Total Current Year Line 9.5 Prior Year Prior Year Traded Placed 9. Total Bonds Current Year ..7, 188, 465 9.1 Issuer Obligations 18.076.668 ..1,299,099 .78,512,989 .445,089,298 .550, 166, 519 ..83.6 506,366,758 .43,799,761 XXX. XXX. 9.2 Residential Mortgage-Backed Securities ..1.086.774 ..3.566.584 ..2.463.593 2.201.229 .245.214 ..9.563.394 9.563.393 ...1.5 XXX. XXX. 9.3 Commercial Mortgage-Backed Securities ..5,939,367 7.865.071 ..10,614,837 ..132,478 .25,448,170 3.9 .2,046,553 .23,401,617 ..896,417 XXX. XXX. 9.4 Other Loan-Backed and Structured Securities 10.131.950 31.894.122 24.400.131 4,794,327 72.965.637 57, 171, 304 1.745.107 11.1 XXX XXX 15.794.333 9.5 Totals 21,804,966 26,826,366 43,521,885 115,729,186 450,261,317 658, 143, 720 100.0 XXX XXX 533,771,037 124,372,683 9.6 Line 9.5 as a % of Col. 6 3.3 4.1 6.6 17.6 68.4 100.0 XXX XXX XXX 81.1 18.9 10. Total Bonds Prior Year 84.5 10.1 Issuer Obligations .24,269,121 ..5,214,752 ...76,942,752 .382,595,286 XXX XXX ..489,021,911 464,763,678 ...24,258,233 10.2 Residential Mortgage-Backed Securities .269,790 229.226 .180.987 ..88.803 ..1,502,375 ..2,271,181 ..0.4 .2.271.181 .XXX. .XXX. 10.3 Commercial Mortgage-Backed Securities ..6,081,081 .17,584,857 ..11,503,776 XXX XXX ...3.0 ..2,051,099 ..15,533,758 10.4 Other Loan-Backed and Structured Securities 1.758.068 6.007.798 37.000.248 17,772,012 7.428.763 XXX 69.966.889 12.1 23.669.082 46,297,807 XXX 10.5 Totals 26.115.992 11.492.340 48.733.250 100.976.832 391.526.424 XXX. .XXX. 578.844.838 100.0 492.755.040 86.089.798 10.6 Line 10.5 as a % of Col. 8 2.0 17.4 67.6 4.5 8.4 XXX XXX 100.0 XXX 85.1 14.9

.61,933,960

2.201.229

4.713.606

.68,848,795

.16.579.029

..10.614.837

19,686,525

.46,880,391

37.7

7.1

12.9

10.5

.419,885,962

420,790,336

25,203,336

..132.478

..23.7

4.5

4, 135, 167

29,470,981

.245.214

659.160

.78.8

63.9

.506,366,757

..9.563.394

..2,046,553

15.794.333

533.771.037

43,799,762

..23.401.617

57, 171, 304

124,372,683

100.0

18.9

100.0

81.1

..76.9

..1.5

0.3

2.4

..81.1

.6.7

..3.6

8.7

18.9

XXX

XXX

.XXX.

XXX

464,763,678

.2.271.181

..2,051,099

23.669.082

.492,755,040

24.258.233

.15.533.758

46,297,807

86,089,798

XXX.

XXX

XXX.

XXX

.80.3

...0.4

0.4

4.1

.85.1

4.2

..2.7

8.0

.14.9

XXX.

XXX

.XXX

XXX

.506,366,757

..9.563.394

.2,046,553

15.794.333

533.771.037

XXX

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XXX

.XXX.

XXX

100.0

81.1

XXX.

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XXX

XXX

.XXX.

XXX.

XXX

.43,799,762

..23,401,617

57, 171, 304

124,372,683

100.0

18.9

447,890

2.463.593

..2,046,553

5.294.419

.10,252,455

..1.9

1.6

.851,209

..5.818.518

26,599,703

.33,269,430

..26.7

5.1

18,076,668

.1.086.774

1.003.419

.20,166,861

.3.8

3.1

..896.417

741,688

1.638.105

..1.3

0.2

..6,022,277

..3.566.584

4.123.729

13,712,590

.1,166,188

..5.939.367

6,008,221

.13, 113, 776

10.5

2.0

.2.6

2.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Snort-Term Inve	1	2	3	4	5
				Other Short-term	Investments in Parent,
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	15,270,222	15,270,222			
Cost of short-term investments acquired	139, 181,402	139 , 181 , 402			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
Deduct consideration received on disposals	142,374,750	142,374,750			
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)	12,076,874	12,076,874			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	12,076,874	12,076,874			

⁽a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made NONE

Schedule A - Part 3 - Real Estate Disposed NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2		Location	5	6	7	8 Change in Book Value/Recorded Investment						14	15
	_	3	4				Book	9	10	11	12	13		-
		ŭ	· ·				Value/Recorded			Current Year's	_	-		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	Citv	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
80514301	0000	Louisville	KY	.,,,,,	10/01/2013	7.900		(200:000)	(82.175)	110009111200	and other	Doon Talas		12/10/2015
80514312		Romulus	MI		10/01/2013	6.080	2,317,825		(34, 192)					12/09/2015
80514314		Lebanon	OH		10/01/2013	5.820	3,032,772		(60,839)				4,300,000	12/09/2015
80514318		Roanoke	VA		10/01/2013	5.720	5, 162, 370		(26,306)					10/29/2015
80514320		Riverside	CA		10/01/2013	5.930	2,752,027		(68,566)					11/18/2015
0199999. Mortgages in	good sta	nding - Farm Mortgages					15,388,063		(272,078)				41,050,000	
0899999. Total Mortgag							15,388,063		(272,078)				41,050,000	XXX
1699999. Total - Restru														XXX
2499999. Total - Mortga	ges with	overdue interest over 90 da	ys											XXX
3299999. Total - Mortga	ges in th	e process of foreclosure												XXX
							tt-		+					
							<u> </u>		<u> </u>		†			
					İ									
					ļ									
									-					
3399999 - Totals							15,388,063		(272,078)				41,050,000	XXX

General	Interrogatory:	

- eneral Interrogatory:

 1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.

 2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.

 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$

 4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
- interest due and unpaid.

SCHEDULE B - PART 2

OI ' AII NA	ACCUINED AND AD	DITIONIO MADE D	' '' ' ''
Showing All Mortgage Loar	IS ACQUIRED AND AD	IDITIONS MADE DI	ring the Current Year

1	Location	4	5	6	7	8	9		
	2	3					Additional		
			Loan			Actual Cost at	Investment Made	Value of Land and Buildings	
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	After Acquisition	and Buildings	
							·		
				\					
				· · · · · · · · · · · · · · · · · · ·					
				······			<u> </u>		
3399999 - Totals									

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location			5	6	7 Change in Book Value/Recorded Investment 14 15 16 17						17	18				
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
		_				Recorded	-		Current			_	Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's		Deferred	Change		Accrued		Gain	Gain	Gain
			Laan	Data	Dianagal				Temporary		D IV	Exchange		Consid			
1		-	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	Atlanta	GA		10/01/2013	12/22/2015	2,829,045		(35,342)			(35,342)		2,584,092	2,554,456			
80514308	Summerville	<u>SC</u>		10/01/2013	12/22/2015	2,435,032		(30,420)			(30,420)		2,224,195	2, 198, 686			
	Orlando	FL		10/01/2013	12/22/2015	2,128,908		(27,244)			(27, 244)		1,944,527	1,921,682			
0199999. Mortgages clos	sed by repayment					7,392,985		(93,006)			(93,006)		6,752,814	6,674,824			
	Louisville	KY		10/01/2013		2,468,435								263, 192			
80514307	Atlanta	GA		10/01/2013		2,829,045								239, 247			
80514308	Summerville	SC		10/01/2013		2,435,032								205,927			
80514309	Orlando	FL		10/01/2013		2, 128, 908								179,983			
80514312	Romulus	MI		10/01/2013		2,499,673								147 , 656			
80514314	Lebanon	OH		10/01/2013		3,210,982								117,370			
80514318	Roanoke	VA		10/01/2013		5,221,756								33,079			
	Riverside	CA		10/01/2013		2,877,342								56,750			
0299999. Mortgages with	n partial repayments					23,671,173								1,243,204			
								L									ļ
					•												
0599999 - Totals	·			·	-	31,064,158		(93,006)			(93,006)		6,752,814	7,918,028			

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made ${\sf NONE}$

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid $N\ O\ N\ E$

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						S	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar							
1	2	C	odes	6	7		air Value	10	11			usted Carryin	n Value			Interest		Da	ites
'				⊣ ĭ	,	8	9	.0		12	13	14	15	16	17 18		20	21	22
	ľ	' "				O	3			12	13	14	Total	10	17	13	20	21	22
													Foreign						
		l F	-									Current							
												Current	Exchange						
		C)			ъ.						Year's	Change						
		r				Rate					Current	Other-	_ in						
	C	; e	9			Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
	0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP	d	l g			Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Whe		Received		Maturity
Identification	Description	r	n Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pai	d Accrued	During Year	Acquired	Date
	UNITED STATES TREASURY GOVT BND			1	3,997,201	100.3160 .	4,012,640	4,000,000	3,998,203		550			1.500	1.515 FA	20,275	60,000	02/28/2014	02/28/2019
	UNITED STATES TREASURY BILL			11	1,995,100	99.9768	1,999,536	2,000,000	1,999,536		4,436			0.245	0.249 MAT			02/06/2015	02/04/2016
	UNITED STATES TREASURY BILL			1	998,201	99.9819	999,819	1,000,000	999,819		1,618			0.191	0.194 MAT			02/27/2015	02/04/2016
	UNITED STATES TREASURY BILL				996,612	99.8021	998,021 1,215,481	1,000,000	998,021 1,215,977		1,409 (4,548)			0.353	0.358 MAT 0.041 JJ	10 101		08/07/2015	07/21/2016
	UNITED STATES TREASURY GOVT BND				1,220,525 786,645	100.1220 99.9610		1,214,000 786,000	786,440		(4, 548)			2.000 0.375	0.041 33	10, 161	1,474	10/21/2015	01/31/2016 05/31/2016
	btotal - Bonds - U.S. Governments - Issuer O	bligo:	tiono		9.994.284	XXX	10.011.190	10.000.000	9.997.996		3,260			XXX	XXX XX		61.474	XXX	XXX
		viiya	110115		*,***.			, ,	.,,								1		
	tal - U.S. Government Bonds				9,994,284	XXX	10,011,190	10,000,000	9,997,996		3,260			XXX	XXX XX	,	61,474		XXX
	tal - All Other Government Bonds		-			XXX								XXX	XXX XX			XXX	XXX
	CALIFORNIA STATE OF MUNI BND GO			1FE	2,991,300	145.2510 .	2,723,456	1,875,000	2,963,239		(28,061)			7.550	3.777 AO	35,391	,		04/01/2039
California Tot				_	2,991,300	XXX	2,723,456	1,875,000	2,963,239		(28,061)			XXX	XXX XX	,	,	XXX	XXX
	ILLINOIS STATE OF MUNITAX BND GO		2	2FE	1,606,464	94.5650	1,702,170	1,800,000	1,623,920		10,798			5. 100	6.179 JD	7,650		10/09/2013	06/01/2033
Illinois Total					1,606,464	XXX	1,702,170	1,800,000	1,623,920		10,798			XXX	XXX XX		91,800	XXX	XXX
United States	s Total				4,597,764	XXX	4,425,626	3,675,000	4,587,159		(17, 263)			XXX	XXX XX	43,041	233,363	XXX	XXX
1199999. Suk	btotal - Bonds - U.S. States, Territories and F	osse	ssions - I	ssuer															
Ob	oligations				4,597,764	XXX	4,425,626	3,675,000	4,587,159		(17, 263)			XXX	XXX XX	43,041	233,363	XXX	XXX
	tal - U.S. States, Territories and Possessions	Bono	ds		4,597,764	XXX	4,425,626	3,675,000	4,587,159		(17, 263)			XXX	XXX XX				XXX
	LOS ANGELES CALIF CMNTY COLLEG MUNI BND	Done	2	1FE	4,669,977	135.4580	5,282,862	3,900,000	4,639,781		(13,872)			6,600	5.235 FA	107.250			08/01/2042
	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL			1FE	8,519,435	141.4170	9,729,490	6,880,000	8,482,624		(17, 171)			6.750	5.264 FA	193,500	464,400		08/01/2049
California Tot					13.189.412	XXX	15,012,352	10.780.000	13, 122, 405		(31.043)			XXX	XXX XX	300.750	721.800	XXX	XXX
United States					13, 189, 412	XXX	15.012.352	10.780.000	13, 122, 405		(31,043)			XXX	XXX XX			XXX	XXX
	btotal - Bonds - U.S. Political Subdivisions - I	CCLIDS	Obligation	ne	13, 189, 412	XXX	-, , , , , , , , , , , , , , , , , , ,	10,780,000	., , .		(31,043)			XXX	XXX XX		· · · · · · · · · · · · · · · · · · ·	XXX	XXX
	tal - U.S. Political Subdivisions Bonds	SSUEI	Obligatio	1115	13, 189, 412	XXX	15,012,352 15,012,352	10,780,000	13, 122, 405 13, 122, 405		(31,043)			XXX	XXX XX			XXX	XXX
		-	lo.	455	13, 189, 412	137 . 3900	2,040,242	, ,	13, 122, 405		(- , - ,				5.408 A0	25,642			10/01/2050
	BAY AREA TOLL AUTH CALIF MUNITAX BND REVSAN DIEGO CNTY CALIF REGL TRAN SAN DIEGO		2	1FE		126.2000		1,485,000 2,828,000			(3,350)			6.907	5.408 AU 5.124 AO	41.791	167, 163		04/01/2048
	UNIVERSITY CALIF REGTS MED CTR MUNITAX B		2	1FE	2,455,347	128 . 3500	2,694,067	2,099,000	2,440,828		(10, 119)			6.548	5.346 MN	17,562			05/15/2048
California Tot					7,481,019	XXX	8.303.245	6.412.000	7,450,246		(17.658)			XXX	XXX XX			XXX	XXX
	METROPOLITAN WASH D C ARPTS AU METROPOLI			2FE	4,587,424	_134.5580	4,305,856	3,200,000	4,569,806		(17,618)			7.462	4.788 A0	59,696		01/22/2015	10/01/2046
District of Col					4,587,424	XXX	4,305,856	3,200,000	4,569,806		(17,618)			XXX	XXX XX		238.784	XXX	XXX
	CHICAGO IL TRAN AUTH SALES TAX MUNI BND		2	1FE	2,025,432	116.2220	2.091.996	1,800,000	2,010,343		(17,016)			6.899	5.809 JD				12/01/2040
Illinois Total	CITIONGO TE TITAN NOTIT ONLEO TAX IIICHT BND		12		2,025,432	XXX	2,091,996	1,800,000	2,010,343		(11,016)			XXX	XXX XX	,		XXX	XXX
	NEW JERSEY ST TRANSN TR FD AUT MUNI BND	1		1FE	7,258,220	106.1640	6,677,716		7,221,389		(17,016)	1	1	6.561	5.467 JD			09/30/2013	12/15/2040
	NJ ST TPK AUTH TPK REV MUNI BND REV		2	1FE	1,301,710	142.0250	1,420,250	1,000,000	1,288,984		(5,889)			7.414	5.467 JJ	37,070	74, 140		01/01/2040
New Jersey T					8.559.930	XXX	8.097.966	7.290.000	8.510.373		(23,098)			XXX	XXX XX			XXX	XXX
	AMERICAN MUN PWR-OHIO INC AMERICAN MUN P	1		1FE	1,786,994	_116.8260	2,009,407	1,720,000	1,785,007		(23,096)			6.053	5.775 FA	39,331			02/15/2043
Ohio Total	THE PROPERTY OF THE PROPERTY O				1.786.994	XXX	2,009,407	1,720,000	1,785,007		(977)			XXX	XXX XX			XXX	XXX
United States	r Total				24,440,799	XXX	24.808.470	20.422.000	24.325.775		(70,367)			XXX	XXX XX			XXX	XXX
	ਨ । ਹਾਂਕਾ btotal - Bonds - U.S. Special Revenues - Issu	or O	bliggtion -			XXX		, ,			. , , , ,			XXX	XXX XX				XXX
	btotai - Bonds - U.S. Speciai Revenues - Issu FHLMC SUB CMBS 13-K33-B 1444	iei O	uigations	450	24,440,799		24,808,470	20,422,000	24,325,775		(70,367)			3.503					
			2	1FM	1,289,948	96.7410	1,451,108	, ,	1,327,246		298					4,379			08/25/2046
United States					1,289,948	XXX	1,451,108	1,500,000	1,327,246		298			XXX	XXX XX	4,379	53,270	XXX	XXX
	btotal - Bonds - U.S. Special Revenues - Cor	nmer	cıal Mortg	age-		100													
	cked Securities				1,289,948	XXX	1,451,108	1,500,000	1,327,246		298			XXX	XXX XX			XXX	XXX
	tal - U.S. Special Revenues Bonds				25,730,747	XXX	26,259,578	21,922,000	25,653,021		(70,069)			XXX	XXX XX				XXX
	KANSAS CITY SOUTHERN INDS SENIOR CORP BO		1	2FE	4,501,550	90.1420	4,507,100	5,000,000	4,502,060		510			4.300	4.970 MN	13, 139		11/24/2015	05/15/2043
	ABBVIE INC SENIOR CORP BND		1	2FE	624,700	97.7470	610,919	625,000	624,703		3		}	4.700	4.703 MN	3,835		05/05/2015	05/14/2045
	AETNA INC CORP BND			2FE	8, 100, 827	120.0070 .	8, 160, 476	6,800,000	8,029,091		(33, 180)			6.625	5. 181 JD	20,022			06/15/2036
	ALBEMARLE CORP SENIOR CORP BND		-	2FE 2FE	2,201,980 2,060,000	96.7180 .	1,934,360 2.020.000	2,000,000 2,000,000	2, 198, 993 2, 024, 074		(2,987)			5.450 6.125	4.804 JD 5.204 MN		111, 119		12/01/2044 05/15/2067
	ALTRIA GROUP INC CORP BND			2FE 2FE		160.2870	520,000	325,000	2,024,074		45,420			9.950	5.204 MN	4,581	32,338		11/10/2038
	AMAZON, COM INC SENIOR CORP BND		1	1FE	2.146.880		2.129.880	2.000.000	2.144.905		(1,975)			4.950	4.496 JD				12/05/2044

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Decei	mber 31 of (Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_										_	Foreign							
			F										Current	Exchange							
			0				_					_	Year's	Change							
		_	r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	İ	l			Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
02361D-AQ-3 026874-AZ-0	AMEREN ILLINOIS COMPANY SECURED CORP BND			- '	1FE2FE	99,001 2,662,447	99.8050 _115.4860	99,805 2,690,824	100,000 2,330,000	99,001 2,643,870		(8,566)			4.150 6.250	4.209 5.171	MN	196 24,271	145,625	12/07/2015	03/15/2046 05/01/2036
03073E-AN-5	AMERISOURCEBERGEN CORPORATION SENIOR COR			1	1FE	2,610,305	91.9130	2,297,825	2,500,000	2,608,673		(1,632)			4.250	3.994		35,417	56,372	02/27/2015	03/01/2045
031162-BA-7	AMGEN INC CORP BND				2FE	1,312,820	.118.6190	1, 186, 190	1,000,000	1,305,456		(7,364)			6.400	4.300	FA	26,667	64,000	01/07/2015	02/01/2039
031162-BZ-2	AMGEN INC SENIOR CORP BND			. 1	2FE	470,600	92.6520	463,260	500,000	470,622		22			4.400	4.774	MN	3,667		12/11/2015	05/01/2045
035229-DC-4	ANHEUSER-BUSCH COMPANIES LLC CORP BND				1FE 2FE	6,523,843	118.3940	6,339,999	5,355,000	6,462,319		(28,251)			6.450 4.750	4.892 4.906	MS	115, 133	345,398	09/30/2013	09/01/2037
037411-BA-2 037833-AL-4	APACHE CORP SENIOR CORP BNDAPPLE INC SENIOR CORP BND			-	2FE1FE	2,927,515 596,982	92.1310	2,507,070 644,917	3,000,000 700,000	2,930,116 600.332		1, 201 1, 638			3.850	4.906	AU MNI	30,083	142,500 24,063	10/30/2013	04/15/2043
039483-BC-5	ARCHER-DANIELS-MIDLAND COMPANY CORP BND				1FE	1,560,858	_120.2770	1,671,850	1,390,000	1,553,868		(3,220)			5.765	4.941	MS	26,711	80, 134	09/30/2013	03/01/2041
057224-AZ-0	BAKER HUGHES INC CORP BND				1FE	4,993,911	98.9160	4,634,215	4,685,000	4,980,346		(6,241)			5. 125	4.691	MS	70,698	240, 106	09/30/2013	09/15/2040
	BANK OF AMERICA CORP SUB CORP BND		-	-	2FE	7,384,589	96.1160	7,497,048	7,800,000	7,387,782		3, 193		 	4.750	5.099		72,042	185,250	08/27/2015	04/21/2045
	CR BARD INC C R BARD INC				1FE 2FE	1, 153, 715 203, 682	.127.3800	1,199,920 200,076	942,000 200,000	1, 125, 637 203, 682		(12,837)			6.700 5.200	4.429 5.078		5,260 3,062	63, 114	09/30/2013	12/01/2026 09/15/2045
	BAE SYSTEMS FINANCE INC BAE SYSTEMS FINA				2FE2FE		130.9430	366.640	280,000	336.343		(3.514)			7.500	5.078		3,062	21,000	12/08/2013	07/01/2027
	BURLINGTON NORTHERN SANTA FE R CORP BND				1FE	7,341,572	.117.2290	7,619,885	6,500,000	7,298,052		(20.095)			6. 150	5. 191		66,625	399.750	09/30/2013	05/01/2037
124857-AJ-2	CBS CORP SENIOR CORP BND			. 1	2FE	8,076,448	89.7540	7, 180, 320	8,000,000	8,075,289		(1, 159)			4.850	4.786	JJ	194,000	388,000	10/31/2014	07/01/2042
125509-BH-1	CIGNA CORP CORP BND	·			2FE	5,721,623	.113.8670	5,693,350	5,000,000	5,682,529		(18,057)			6. 150	5.081		39,292	307,500	09/30/2013	11/15/2036
125896-BL-3 12626P-AN-3	CMS ENERGY CO SENIOR CORP BND			. 1	2FE2FE	9,581,230 1,409,867	98.5270 _100.0570	9,852,700 1,425,812	10,000,000 1,425,000	9,596,115 1,410,006		6,844 139			4.700 5.125	4.972 5.195		118,806 8,723	470,000 36,516	10/30/2013	03/31/2043 05/18/2045
	CRH AMERICA INC. SENIOR CORP BND 144A			·	2FE	4,345,633	90.5960	4,529,800	5,000,000	4,367,364		10, 185			4. 100	4.936	MS	60,361	205,000	10/30/2013	03/15/2045
126650-BR-0	CVS HEALTH CORP CVS CAREMARK CORP				2FE	3,319,819	.116.7690	3,376,959	2,892,000	3,300,800		(8,742)			6. 125		MS	52, 156	177, 135	09/30/2013	09/15/2039
134429-AZ-2	CAMPBELL SOUP COMPANY SENIOR CORP BND				1FE	9, 193, 338	85.2960	9,595,800	11,250,000	9,268,066		35, 116			3.800	5.006	FA	176,938	427,500	10/30/2013	08/02/2042
14310F-AA-0	CARLYLE HOLDINGS FINANCE LLC CORP BND 14				1FE	235,235	_106.2140	265,535	250,000	235,677		203			5.625		MS	3,555	14,063	10/15/2013	03/30/2043
	CATERPILLAR INC CATERPILLAR INCCELGENE CORPORATION SENIOR CORP BND			. 1	1FE 2FE		.130.7210	4,575,235 250,973	3,500,000 250,000	4,666,560 255,253		(13, 262)			7.375 5.000	5.236 4.864		86,042 4.826	258 , 125	05/20/2014	03/01/2097
	CENTRAL HUDSON GAS & ELEC CORP CENTRAL H			'	1FE	308,872	120.8360	338,341	280,000	307,606		(586)			5.800	5.082		2,707	16,240	09/30/2013	11/01/2039
	CCO SAFARI II LLC SECURED CORP BND 144A			1	2FE		100.1640	2,003,280	2,000,000	2,000,000					6.484	6.484		24,495	32,420	07/09/2015	10/23/2045
17275R-AD-4	CISCO SYSTEMS INC CORP BND				1FE		.121.9770	2, 160, 213	1,771,000	2,022,054		(5,775)			5.900	4.871		39,474	104,489	09/30/2013	02/15/2039
172967-BU-4	CITIGROUP INC CORP BND	· + -			2FE		.111.5040	1,672,560	1,500,000	1,490,996		297			5.875 5.300	5.931		31,578	88, 125	09/30/2013	02/22/2033
172967-HS-3 195869-AG-7	CITIGROUP INC SUB CORP BND				2FE1FE		.104.0180 .127.3240	3,926,680 1,273,240	3,775,000 1,000,000	3,925,570 1,318,293		(704) (12,646)			7.630	5.034 4.793		30,567 6,570	100,038 76,300	08/27/2015	05/06/2044 04/15/2032
20030N-AY-7	COMCAST CORPORATION SENIOR CORP BND				1FE	631,410	.125.9460	629,730	500,000			(1,656)			6.550	4.712		16,375	16,375	06/05/2015	07/01/2039
205887-AX-0	CONAGRA FOODS INC SENIOR CORP BND				2FE	2, 194, 225	132.9420	2,286,602	1,720,000	2, 154, 076		(18,472)			8.250	5.693	MS	41,782	141,900	09/30/2013	09/15/2030
20825C-AQ-7	CONOCOPHILLIPS CORP BND				1FE	1,376,940	.105.3810	1,053,810	1,000,000	1,368,889		(8,051)			6.500	4.030	FA	27,083	32,500	02/24/2015	02/01/2039
209111-FA-6 224044-BU-0	CONSOLIDATED EDISON INC CORP BND				1FE2FE	4,045,882	.117.1570 .115.8630	4, 100, 495 1, 158, 630	3,500,000	4,021,543 1,166,187		(11,243)			5.700 9.375	4.671 3.556	JD	8,867 43,229	199,500 93,750	09/30/2013	06/15/2040
224044-BU-0 224044-BY-2	COX COMMUNICATIONS INC COMP BND 144A		1		2FE2FE	1,278,316 1,034,820	75.8930	758,930	1,000,000	1, 166, 187		(50,913)			4.700	4.480	JD	2.089	47,000	09/30/2013	01/15/2019
23204H-BM-9	CUSTOMERS BANK CUSTOMERS BANK			1	2FE	9,000,000	.101.2500	9,112,500	9,000,000	9,000,000					6. 125	6. 123		7,656	551,250	06/25/2014	06/26/2029
	DEERE & CO DEERE & CO				1FE	2,389,142	. 140 . 7990	2,421,743	1,720,000	2,327,771		(29, 072)			8.100	<u>4</u> .692	MN	17,802	139,320	10/30/2013	05/15/2030
25470D-AD-1	DISCOVERY COMMUNICATIONS INC CORP BND				2FE	5,477,831	99.4880	4,974,400	5,000,000	5,459,613		(8,594)			6.350	5.651		26,458	317,500	09/30/2013	06/01/2040
	DOVER CORP CORP BND				1FE1FE	5,376,946 5,847,004	.129.1010	5,551,343 5,455,265	4,300,000 4,892,000	5,321,883 5,734,962		(25, 219)			6.600 6.500	4.842 4.618		83,563	283,800 .317,980	09/30/2013	03/15/2038 01/15/2028
	EI DU PONT DE NEMOURS & CO E I DU PONT D				1FE	2,758,892	95.6990	2,583,873	2,700,000	2,756,634		(1, 159)			4.900	4.756		61,005	132,300	10/30/2013	01/15/2041
26442C-AH-7	DUKE ENERGY CORP CORP BND				1FE		114.7410	8,341,671	7,270,000	8,056,932		(17,648)			5.300	4.556		145,562	385,310	10/30/2013	02/15/2040
	ERAC USA FINANCE LLC SENIOR CORP BND 144			. 1	2FE	328,321	92.9910	325,469	350,000	328,339		18			4.500	4.901		5,950		12/14/2015	02/15/2045
	EL PASO PIPELINE PARTNERS OPER SENIOR CO	-		. 1	2FE	438,962	70.3650	334,234	475,000	439,879		591			4.700	5.215		3,721	22,325	06/19/2014	11/01/2042
	ENTERPRISE PRODUCTS OPERATING SENIOR COREQUIFAX INC CORP BND				2FE2FE	438,156 5,234,206	88.9350 _112.6200	355,740 5,180,520	400,000 4,600,000	437,800 5,205,017		(356) (13,700)			5.700 7.000	5.045 5.911	JJ	8,613 161,000	11,400 322,000	06/05/2015	02/15/2042 07/01/2037
313747-AV-9	FEDERAL REALTY INVESTMENT TRUS SENIOR CO		1	1	1FE	61,489	.101.2030	62,746	62,000	61,494		6			4.500	4.551	JD	233	2,922	05/20/2015	12/01/2044
31428X-AT-3	FEDERAL EXPRESS CORP SENIOR CORP BND				2FE	1,277,325	86.5540	1,298,310	1,500,000	1,285,655		3,904			3.875	4.836	FA	24,219	58 , 125	10/30/2013	08/01/2042
316773-CH-1	FIFTH THIRD BANK CORP BND				2FE	2,681,022	_139.2430	2,784,860	2,000,000	2,650,886		(14,455)			8.250		MS	55,000	165,000	10/30/2013	03/01/2038
341081-EU-7 341081-EY-9	FLORIDA POWER AND LIGHT CO CORP BNDFLORIDA POWER AND LIGHT CO CORP BND				1FE	1,210,003	.115.5120 .122.0130	1,224,427 6,710,715	1,060,000	1,200,685 6,443,450		(4,434)			5.400 5.850	4.386 4.581		19,080 53.625	57,240 321,750	10/30/2013	09/01/2035
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD SENIOR CO		1	1	2FE	b,499,433	52.0000					(25,662)			5.850	4.581		6,820	23, 163	06/19/2014	03/11/203/
	GATX CORP SENIOR CORP BND			1	2FE	514,700	95.4470	477,235	500,000	514,604		(96)			5.200	5.004	MS	7,656	13,000	06/05/2015	03/15/2044
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP CORP BND				1FE	2,017,825	_122.3560	2,257,468	1,845,000	2,009,429		(3,924)			5.875	5. 191	JJ	50,283	108,394	09/30/2013	01/14/2038
38141G-CU-6	GOLDMAN SACHS GROUP INC CORP BND			.]	1FE	2,234,961	. 117 . 1440	2,342,880	2,000,000	2,218,699		(7,805)	ļ	L	6. 125	5. 156	FA	46,278	122,500	10/30/2013	02/15/2033

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adj	usted Carryin	_				nterest			ites
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
			F 0				Data					0	Current Year's	Exchange Change							
		С	e e				Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted			Stated
		0	i				Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP	Description	d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When Paid	Due and	Received	Assuired	Maturity
Identification 384802-AB-0	Description GRAINGER W.W. INC SENIOR CORP BND	е	n	Char	Des.	Cost1, 199,028	Value 104.7010	Value 1,256,412	Value 1,200,000	Value 1, 199,043	(Decrease)	Accretion	Recognized	Value	of 4.600	of 4.605	.In	Accrued2,453	During Year	Acquired 06/04/2015	Date 06/15/2045
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM CORP BND 1				2FE	868,794	106.0890	795,668	750,000	851,209		(8,035)			6.190	4.478		7,738	46,425	09/30/2013	11/01/2025
416515-AP-9	HARTFORD FINANCIAL SERVICES GR CORP BND				2FE	2,422,524	116.0720	2,431,708	2,095,000	2,409,876		(5,882)			6.100	5.050		31,949	127,795	10/30/2013	10/01/2041
416515-AS-3 418056-AU-1	HARTFORD FINANCIAL SERVICES GR CORP BNDHASBRO INC SENIOR CORP BND			1	2FE 2FE	2,294,776 3,913,866	114.6820	2,293,640 3,420,360	2,000,000 3,600,000	2,278,757 3,912,253		(7,613)			5.950 5.100	4.876 4.548		25, 122 23, 460	119,000 183,600	01/30/2013	10/15/2036
438506-AS-6	HONEYWELL FINANCE PLC CORP BND				1FE	5,982,702	129.0860	6,338,123	4,910,000	5,861,256		(55,630)			6.625	4.568	JD	14,457	325,288	09/30/2013	06/15/2028
444859-BE-1 455434-BL-3	HUMANA INC SENIOR CORP BNDINDIANAPOLIS POWER AND LIGHT C INDIANAPO			1	2FE 2FE	1,484,528 2,365,680	99.3410	1,341,104	1,350,000	1,482,625 2,347,042		(1,902)			4.950 6.600	4.343 5.242		16,706	69,053 132,000	02/27/2015	10/01/2044
459200-GS-4	INDIANAFOLIS FOWER AND LIGHT C INDIANAFO	1			1FE	9,071,267	126. 1430	9,328,840	2,000,000 8,008,000	9,022,433		(22,568)			5.600	4.711		38,616	448,448	09/30/2013	11/30/2039
460146-CN-1	INTERNATIONAL PAPER CO SENIOR CORP BND			1	2FE	671, 178	95.1380	642, 182	675,000	671,208		31			5. 150	5. 187		4,442	16,319	06/04/2015	05/15/2046
46625H-HF-0 46625H-LL-2	JPMORGAN CHASE & CO CORP BND				1FE 2FE	8,409,990 3,864,761	99.9810	8,921,920 3,999,240	7,000,000 4,000,000			(32, 160)			6.400 4.950	4.971 5.173		57,244 16,500	448,000	10/30/2013	05/15/2038
487836-AT-5	KELLOGG COMPANY CORP BND	1			2FE	3,784,828	127 . 1470	3,814,410	3,000,000	3,718,479		(30,377)			7.450	5.162		55,875		09/30/2013	04/01/2031
49446R-AM-1	KIMCO REALTY CORPORATION SENIOR CORP BND			1	2FE	1,879,955	91.7900	1,744,010	1,900,000	1,880,210		255			4.250	4.313		20 , 188	40,599	03/23/2015	04/01/2045
50076Q-AR-7 501044-BZ-3	KRAFT FOODS GROUP INC SENIOR CORP BND				2FE 2FE	1, 150, 976 1, 933, 932	118.5200	1,125,940	950,000 1.580.000	1,148,567 1,904,856		(2,409)			6.875 7.500	5.295 5.492		28, 121	32,656	06/05/2015	01/26/2039
50540R-AS-1	LABORATORY CORP OF AMER HLDGS LABORATORY			1	2FE	1,393,350	91.3660	1,370,490	1,500,000	1,394,325					4.700	5. 171		29,375	35,446	06/03/2015	02/01/2045
532457-BJ-6	ELI LILLY AND COMPANY SENIOR CORP BND			1	1FE	1,990,300	93.5420	1,870,840	2,000,000	1,990,441		141			3.700	3.727		24,667	36, 178	02/24/2015	03/01/2045
539830-BL-2 546676-AU-1	LOCKHEED MARTIN CORPORATION SENIOR CORP			1	2FE 1FE	4,852,061 4,928,790	102.4370 111.7360	5,045,022 5,028,120	4,925,000 4,500,000	4,852,162 4,909,617		(9,452)			4.700 5.125	4.793 4.505		24,433 29,469	230,625	11/16/2015	05/15/2046 11/15/2040
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP BND			1	2FE	386,337	100.0560	350, 196	350,000	385,014		(660)			6.500	5.737		7,583	22,750	10/11/2013	03/01/2041
575718-AA-9	. MA INSTITUTE OF TECH MASSACHUSETTS INSTI				1FE	7,521,190	122.3310	7,777,591	6,357,825	7,520,347		(620)			5.600	4.726		178,019	356,038	10/30/2013	07/01/2111
577081-AW-2 582839-AF-3	MATTEL INC SENIOR CORP BND				2FE 2FE	2,356,013 5,502,690	98.7370 108.6050	1,974,740	2,000,000 5,000,000	2,353,563 5,481,020		(6,702)			5.450 5.900	4.298 5.192		18,167 49,167	109,000	01/30/2015	11/01/2041
585055-AW-6	. MEDTRONIC INC SENIOR CORP BND			1	1FE	8,331,590	100 . 3980	8,533,830	8,500,000	8,338,590		3, 117			4.500	4.626	MS	112,625	382,500	10/30/2013	03/15/2042
58933Y-AJ-459022C-AJ-2	MERCK & CO INC SENIOR CORP BND	-+			1FE 2FE	4,606,501	99.2480	4,962,400 2,269,400	5,000,000	4,621,528		6,756			4.150	4.641		24,785 51,596	207,500	09/30/2013	05/18/2043
594918-AJ-3	BANK OF AMERICA CORP CORP BND				1FE	2,295,960 5.654.630	113.4700 103.9810	2,269,400	2,000,000 5.860.000	2,293,445 5,663,644		4, 113			6.110 4.500	4.978 4.731				08/28/2015	01/29/2037
594918-AM-6	MICROSOFT CORP SENIOR CORP BND				1FE	113,901	. 115. 1990	115, 199	100,000	113,727		(174)			5.300	4.392	FA	2, 105	2,650	05/19/2015	02/08/2041
60871R-AD-2 61747Y-DY-8	. MOLSON COORS BREWING CO SENIOR CORP BND	-+			2FE 1FE	318,624 2,630,677	96.3000 95.4110	312,975 2,671,508	325,000 2,800,000	318,703 2,632,300		80 1,623			5.000 4.300	5.135 4.679		2,708 51,504	8, 125 60, 200	05/20/2015	05/01/2042
61945C-AE-3	MOSAIC CO MOSAIC CO	.t		1	2FE	586,960	95.8500	479,250	500,000	585,919		(1,041)			5.625	4.524			28 , 125	04/28/2015	11/15/2043
63946B-AF-7	. NBCUNIVERSAL MEDIA LLC NBCUNIVERSAL MEDI				1FE	2,747,592	124 . 6090	2,878,468	2,310,000	2,729,000		(8,568)			6.400	5.091	A0	25,051	147,840	09/30/2013	04/30/2040
64128X-AE-0 65473Q-BD-4	. NEUBERGER BERMAN GROUP LLC/NEU SENIOR CO			1	2FE 2FE	1,490,655 9,774,693	84.3180	1,264,770	1,500,000 9.500.000	1,490,736 9,766,180		81			4.875 5.650	4.915 5.455		15,438 223.646	35, 141 536, 750	04/15/2015	04/15/2045
68389X-AM-7	ORACLE CORP CORP BND	-			2FE		111.2450	2,781,125	2,500,000	2,722,780		(3,814)			5.375	4.756		61,962	336,750	10/30/2013	07/15/2040
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND	-		1	1FE	995,890	94.8190	948, 190	1,000,000			58			4. 125	4 . 149	MN	5,271	21,771	04/28/2015	05/15/2045
69362B-AJ-1 694308-GE-1	PSEG POWER LLC CORP BND				2FE 1FE	1,309,403 6,364,262	124.4690	1,207,349 6,739,533	970,000 5,720,000	1,281,654 6,321,657		(12,748)			8.625 6.050	5.492 5.151		17,662 115,353	83,663 346,060	09/30/2013	04/15/2031
71343P-AC-5	PEPSIAMERICAS, INC. CORP BND				1FE	5,011,848	116.1340	5,365,391	4,620,000	4,987,574		(11, 226)			5.500	4.861		32,468	254, 100	09/30/2013	05/15/2035
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1FE	415,912	. 105.7230	422,892	400,000	415,768		(144)			4.875	4.622		2,492	9,750	06/03/2015	11/15/2043
718546-AH-7 72650R-AM-4	PHILLIPS 66 SENIOR CORP BND	-+			2FE 2FE	2,115,929 5,086,774	100.2360	2,004,720 3,826,398	2,000,000 4,300,000	2,111,961 5,043,663		(1,872)			5.875 6.700	5.471 5.301		19,583 36,813	117,500 288,100	09/30/2013	05/01/2042
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC CORP BND MTN				2FE	2,533,883	113.1170	2,601,691	2,300,000	2,521,551		(5,916)			5.700	4.956		6, 191	131, 100	10/30/2013	12/14/2036
755111-BU-4	RAYTHEON COMPANY CORP BND				1FE	5,553,104	109.4600	5,971,043	5,455,000	5,549,086		(1,958)			4.875	4.756	AO	56, 141	265,931	10/30/2013	10/15/2040
761713-BW-5 773903-AE-9	REYNOLDS AMERICAN INC SENIOR CORP BOND	-+			2FE 1FE	1,698,615 7,166,887	103.8200	1,557,300 7,459,020	1,500,000 6,000,000	1,698,568 7,106,611		(47)			7.000 6.250	5.983	FA	42,875	375.000	12/23/2015	08/04/2041
78573A-AC-4	SABMILLER HOLDINGS INC SENIOR CORP BND 1	1			1FE	1,054,170	101.5690	1,015,690	1,000,000	1,053,592		(578)			4.950	4.595		22,825	24,750	05/20/2015	01/15/2042
843646-AJ-9	SOUTHERN POWER COMPANY SENIOR CORP BND				2FE	5,020,023	95.4190	4,708,928	4,935,000	5,017,585		(1,343)			5.250	5. 136		119,468	259,088	10/30/2013	07/15/2043
875127-BA-9 87612E-BA-3	TAMPA ELECTRIC COMPANY SENIOR CORP BND	+		l	2FE 1FE	1,522,536 4,520,352	94.9230	1,613,691 4,881,900	1,700,000 5,000,000	1,529,560 4,539,115		3, 164 8, 759			4.100 4.000	4.771		3,098	69,700 200,000	09/30/2013	06/15/2042
884903-BH-7	THOMSON REUTERS CORPORATION THOMSON REUT		G		2FE	2, 102, 458		2, 105, 580	2,000,000	2,098,366		(1,905)			5.850	5.481		24,700	117,000	09/30/2013	04/15/2040
88579E-AC-9	3M CO CORP BND				1FE	3,436,869	123.4170	3,702,510	3,000,000	3,412,416		(11, 197)			5.700	4.671		50,350	171,000	09/30/2013	03/15/2037
887317-AL-9 89420G-AE-9	TIME WARNER INC SENIOR CORP BND				2FE 1FE	337,920 606,618	111.0570		300,000 500,000	337,896 598,614		(24)			6.250 6.375	5.333 4.692		4,792 9,385	31,875	12/14/2015	03/29/2041
90131H-BR-5	21ST CENTURY FOX AMERICA INC SENIOR CORP				2FE	2,696,692		2,867,216	2,200,000	2,692,733		(3,959)			7.750	6.111		14,208	170,500	04/06/2015	12/01/2045
907818-DJ-4	UNION PACIFIC CORPORATION CORP BND	.		1	1FE	1,608,239		1,702,160	1,592,500	1,607,666		(321)			4.750	4.685		22,273	75,644	10/30/2013	09/15/2041

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

	Showing All Long-Term BONDS Owned December 31 of Current Year																			
1	2		Code	es	6	7		Fair Value	10	11	Change	e in Book/Adju	sted Carrvin	g Value		lı	nterest		Da	tes
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		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		0					Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Effectiv		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/		Impairment	Carrying Rate			Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value of	of	Paid	Accrued	During Year	Acquired	Date
907818-DL-9	UNION PACIFIC CORPORATION SENIOR CORP BN	-		1	1FE	1,634,183	99.9640	1,744,372	1,745,000	1,638,485		1,998		4.3			3,335	75,035	10/30/2013	06/15/2042
91324P-AR-3	UNITEDHEALTH GROUP INCORPORATE CORP BND				1FE1FE	1,916,453	117.9990	2,029,583	1,720,000	1,905,044		(5,238)		5.8			29,374	99,760	09/30/2013	03/15/2036
91324P-BQ-4 914886-AA-4	UNITEDHEALTH GROUP INCORPORATE SENIOR COUNIVERSITY OF SOUTHERN CALIFOR UNIVERSIT			I	1FE	1,285,491	118.9270	1,278,465 1,842,373	1,075,000 1.630.000	1,278,022 1,788.071		(4,464)(80)		5.9 5.2			24, 164 21, 394	63,963 85.575	05/09/2014	02/15/2041
918204-AR-9	V F CORPORATION CORP BND				1FE	6,663,582	119.8630	7,191,780	6,000,000	6,618,045		(20,920)		6.0			76.000	360,000	09/30/2013	10/15/2033
91913Y-AE-0	VALERO ENERGY CORPORATION CORP BND				2FE	3,362,309	110.1760	3, 173, 069	2,880,000	3,327,884		(15, 892)		7.5			45,600	216,000	09/30/2013	04/15/2032
92277G-AF-4	VENTAS REALTY LP VENTAS REALTY LP			1	2FE	1,761,500	91.6010	1,603,018	1,750,000	1,761,356		(144)		4.3			31,901	41,897	01/14/2015	02/01/2045
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B				2FE	663,047	94.6730	662,711	700,000	663,077		30		4.8	525.20	8 FA	12,290		12/14/2015	08/21/2046
92344G-AM-8	VERIZON GLOBAL FDG CO CORP BND				2FE	3,093,456	128 . 0360	3,200,900	2,500,000	3,043,904		(22, 884)		7.7			16,146	193,750	09/30/2013	12/01/2030
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			1	2FE	2,205,797	90.4590	1,809,180	2,000,000	2,202,623	ļ	(3, 174)		4.8			11,467	96,000	04/28/2015	11/18/2044
94973V-AH-0	ANTHEM INC CORP BND				2FE	1,099,483	111.2620	1, 112, 620	1,000,000	1,093,359		(2,847)		5.9			2,644	59,500	09/30/2013	12/15/2034
94974B-GQ-7 94980V-AG-3	WELLS FARGO & COMPANY SUB CORP BND				1FE 1FE	200,210	100.8920	201,784	200,000 5,400,000	200,210 6,126,788		(19.982)		4.9 5.9			1,225 1,1.563	321,300	12/14/2015	11/17/2045
96950F-AF-1	WILLIAMS PARTNERS LP CORP BND				2FE	5,272,448	76.7350	3,836,750	5,000,000	5, 262, 233		(4,777)		6.3			66,500	315,000	09/30/2013	04/15/2040
96950F-AK-0	WILLIAMS PARTNERS LP SENIOR CORP BND			1	2FE	1, 106, 400	69.9050	699,050	1,000,000	1,105,033		(1,367)		5.8			7,411	58,000	02/25/2015	11/15/2043
98978V-AH-6	ZOETIS INC SENIOR CORP BND			1	2FE	2,330,265	87.2990	2.182.475	2.500.000	2,336,225		2.739		4.7			48.958	117,500	10/30/2013	02/01/2043
012873-AK-1	ALBERTA ENERGY CO LTD SENIOR CORP BND		A		2FE	1,997,214	91.2440	1,569,397	1,720,000	1,976,509		(9,581)		7.3			21,142	126,850	09/30/2013	11/01/2031
136385-AC-5	CANADIAN NATURAL RESOURCES LTD CANADIAN		A		2FE	606,667	99.6950	488,506	490,000	597,800		(4,234)		7.2			16,268	35,280	10/30/2013	01/15/2032
136385-AP-6	CANADIAN NATURAL RESOURCES LTD CORP BND		A		2FE	3,545,294	94 . 1930	2,825,790	3,000,000	3,521,302		(11, 140)		6.7			84,375	202,500	09/30/2013	02/01/2039
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO CORP BND		A		2FE	5,526,785	111.3740	5,568,700	5,000,000	5,499,677		(12,576)		5.9			38,014	297,500	09/30/2013	05/15/2037
15135U-AH-2	CENOVUS ENERGY INC SENIOR CORP BND		A	1	2FE	3,460,191	72.9060	2,733,975	3,750,000	3,470,822		4,947		4.4			49, 135	166,875 .	10/30/2013	09/15/2042
380956-AE-2 89346D-AE-7	GOLDCORP INC SENIOR CORP BND		A	1	2FE3FE		80.3940 75.2880	341,675 1,693,980	425,000 2,250,000	427,006 2,188,163		(30)		5.4 			1,415 43,063	23,163 _ 146,250 _	06/18/2014	06/09/2044
98417E-AC-4	XSTRATA FINANCE (CANADA) LTD GLENCORE FI		Δ		2FE		80.0000	2,400,000	3,000,000			(719)		6.9			43,063	207,000	09/30/2013	11/15/2037
98417E-AR-1	XSTRATA FINANCE (CANADA) LTD GEENCORE TT		Α		2FE	442,952	70.8000		425.000	442,565		(273)		5.8			4.519	23.588	06/19/2014	10/25/2042
00185A-AB-0	AON PLC AON PLC		F		2FE	3,500,254	89.2650	3,570,600	4,000,000	3,517,821		8,242		4.2			8.972	170,000	10/30/2013	12/12/2042
00507U-AH-4	ACTAVIS FUNDING SCS SENIOR CORP BND		F	1	2FE	743,234	98.9420	717,330	725,000	742,964		(270)		4.8			1,563	35, 163	01/08/2015	06/15/2044
00507U-AU-5	ACTAVIS FUNDING SCS SENIOR CORP BND		F	1	2FE	1,342,940	97.5050	1,316,318	1,350,000	1,343,033		94		4.7			18,881	32,597	03/03/2015	03/15/2045
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP BND 144A		. F		2FE	1,249,320	111.0450	1,110,450	1,000,000	1,244,988		(4,332)		5.8			12,889	58,000	02/24/2015	10/11/2041
05541V-AF-3	BG ENERGY CAPITAL CORP BND 144A	·	F		1FE	2,015,862	97.2280	1,944,560	2,000,000	2,015,292		(283)		5. 1			21,639	102,500	09/30/2013	10/15/2041
055451-AV-0 15639K-AB-8	BHP BILLITON FINANCE (USA) LTD SENIOR CO	+	F		1FE 2FE	526,545	89.8800	449,400 3,444.825	500,000	526,320		(225)		5.0			6,319	12,500	06/05/2015	09/30/2043
21684A-AD-8	CENTRICA PLC SENIOR CORP BND 144A		F		1FE	3,423,573	99.8500		3,450,000 1,700,000	3,424,406 1,751,386		389(192)		5.3 5.2			38,633	185,438	10/10/2013	10/16/2043
21685W-CJ-4	RABOBANK NEDERLAND NV CORP BND MTN		F		1FE	3,692,290	114.0350	3,991,225	3,500,000	3,684,739		(3,617)		5.2			18.885	183,750	10/16/2013	05/24/2043
25243Y-AV-1	DIAGEO CAPITAL PLC SENIOR CORP BND		F	1	1FE	4,272,411	93.0680	4,653,400	5,000,000	4,299,320		12.222		3.8			33.368	193,750	09/30/2013	04/29/2043
26874Q-AB-6	ENSCO PLC CORP BND		R		2FE	1,509,885	82.4300	1,060,874	1,287,000	1,484,698		(11,604)		7.2			11,840	92,664	09/30/2013	11/15/2027
36164N-FH-3	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO		F		1FE	5,924,348	102.0480	6,046,344	5,925,000	5,924,392		44		4.4	184.41		47,263		10/21/2015	11/15/2035
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND		F		1FE	9, 185, 190	103.7620	9,053,235	8,725,000	9, 176, 380		(6,658)		5.2			136,146	413,438	08/27/2015	03/14/2044
50247V-AB-5	LYB INTERNATIONAL FINANCE BY SENIOR CORP		F		2FE	6,863,472	96.0090	6,720,630	7,000,000	6,868,520		2,050		5.2			169,458	367,500	09/30/2013	07/15/2043
539439-AJ-8	LLOYDS TSB GROUP PLC SUB CORP BND 144A		F		2FE 1FE	637,613	101.4770	634,231	625,000	637,603	}	(10)		5.3			2,760	44 075	12/11/2015	12/01/2045
76720A-AD-8 822582-AN-2	RIO TINTO FINANCE (USA) PLC SENIOR CORP		F	1	1FE	496,965 4,824,095	85.7900	428,950 4,646,623	500,000 4,300,000	497,031 4,800,218		66		4.7 5.5			6,531 63,067	11,875	06/05/2015	03/22/2042
94707V-AB-6	WEATHERFORD INTERNATIONAL LTD CORP BND		F		3FE	422,244		282.000	400.000	421.518		(356)		6.7			7.950	27,000	10/11/2013	09/15/2040
	btotal - Bonds - Industrial and Miscellane	Olie (I	Inaffili	ated) - In			0.0000	202,000						0.7	,0.01		, ,000	21,000	10/ 11/ 2010	
	bligations	Jus (l	Judiiiii	aicu) - 18	500E1	487.961.831	XXX	484.023.474	456.429.325	486.056.302	1	(859.548)		XXX	XXX	XXX	6.078.199	23.004.144	XXX	xxx
	DALT_07-3 SUPSEN ABS_07-3-2A1			2	1FM	9,529,719	75.6050	9,487,970	12,549,425	9,563,393	1	33,674		0.9		7 MON	1,354	23,004,144	10/20/2015	10/25/2047
	btotal - Bonds - Industrial and Miscellane	OUC /I	Inaffili	atad)	II M	7,525,7 اق	13.0030		12,040,420	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				0.8	11.13	/ INUIN	1,004		10/ 20/ 20 13	10/23/204/
		ous (l	ااااااااااا	aleu) -		0 500 740	XXX	0 407 070	10 540 405	0 500 000	1	20 674		XXX	XXX	XXX	4 054	04 000	XXX	xxx
	esidential Mortgage-Backed Securities BANLL 13-FRR1 CMBS 13-FRR1-A1 144A			0	OFF	9,529,719		9,487,970	12,549,425	9,563,393	 	33,674					1,354	31,263		
05524R-AA-4 05525M-AG-1	BAMLL_13-FHR1 CMBS 13-FHR1-A1 144A BAMLL_14-520M BAMLL_14-520M		1	2	2FE 1FM	3,038,456 3,335,280	75.0800 93.9320	3,567,974 3,287,618	4,752,229 3,500,000	3,491,857 3,342,596		211,282 5,472		0.0		9 MON	8.194	149,535	09/30/2013	12/26/2020
05604F-AS-4	BWAY 13-1515 SUB CMBS 13-1515 F 144A			2	1FM		93.9320	2,751,352	3,000,000	3,342,596		21, 111		3.9		9 MON	9,817	149,535	09/11/2014	08/15/2046
07325M-AA-2	BAYC_07-1 SENIOR/CMBS 07-1 144A			2	1FE	3,736,015	86.4000	4,010,816	4,642,137	3,900,049		47,273		0.6		4 MON	331	19,249	09/30/2013	03/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 07-3			2	1FE	2,643,692	84.9750	2,897,863	3,410,256	2,766,077		27,808		0.6		6 MON	251	14,835	09/30/2013	07/25/2037
12592K-BH-6	COMM_14-UBS5 SUB SUB CMBS_14-UBS5-C			2	1FM	2,051,875		1,967,621	2,000,000	2,046,553		(4,545)		4.6		3 MON	7,687	93,535	10/23/2014	09/10/2047
23306N-AL-6	DBWF 2015-LCM D SUB CMBS			2	1FM	1,782,584		1,821,001	2,000,000	1,790,467		7,883		3.4		7 MON	5,702	34,781	06/17/2015	06/10/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

			7		air Value	10	11				V-I			1.	nterest		D-	ites		
I I	2		odes	— в	/			10	11			usted Carrying	-							
		3	1 5			8	9			12	13	14	_15	16	17	18	19	20	21	22
													Total							
													Foreign							
			=									Current	Exchange							
			o									Year's	Change							
			r			Rate					Current	Other-	in							
		С				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	í			Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ă	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	u	, , , ,		Cost	Value	Value	Value	Value					of	nate	Paid			المصينات ما	
	SFAVE COMMERCIAL MORTGAGE SECU SUB CMBS	е	n Char	Des.		91.0100		4,000,000		(Decrease)	Accretion	Recognized	Value		01		Accrued	During Year	Acquired	Date
			2	IFM	4,018,872	91.0100	3,640,396	4,000,000	4,018,265		(615)			4.388	4.388	MON	14,627	148,705	02/03/2015	01/05/2035
	btotal - Bonds - Industrial and Miscellane	eous (Una	iffiliated) -																	
	mmercial Mortgage-Backed Securities				23,345,212	XXX	23,944,641	27,304,622	24, 120, 931		315,669			XXX	XXX	XXX	46,609	580,085	XXX	XXX
	ARLFR_13-1 ARLFR_13-1		2	1FE	8,026,285	0.0000	8,026,285	7,205,038	8,026,285		468,278			0.000	(0.516)				01/01/2014	12/31/2056
	ARC_13-1 ABS_13-1 A 144A		2	1FE	6,752,952	0.0000	6,752,952	6,752,952	6,752,952		222, 164			3.000	3.018	MON	9,004	202,033	01/14/2015	12/15/2025
25151K-AA-7	DALT_07-3 SUPSEN ABS 07-3		2	1FM	10,041,391	87.8080	10,687,502	12,171,383	10,059,613		18,222			1.944	7.565		19,715		12/15/2015	10/25/2047
63939E-AE-3	NAVSL_15-AA ABS_15-AA B 144A		2	1FE	4,769,155	89.3810	4,469,036	5,000,000	4,808,149		38,995			3.500	3.955 3.821		7,778	157, 014 24, 196		12/15/2044
	NSLT_12-3A NSLT_12-3A NSLT 12-4A NSLT 12-4A		2	IFE	1,765,000 4,495,313	79.9130 85.1470	1,598,269 4,257,341	2,000,000 5,000,000	1,851,423		51,443			1.221 1.422	3.821		271 790	24, 196	04/08/2014	08/25/2045
64033E-AB-2	NELNET STUDENT LOAN TRUST NSLT ABS_13-2		2	1FE			7,433,756	8,500,000	8,304,734		188.922			1.922	3.730		1.625	146, 159		08/26/2052
78443F-4.I-6	SI MA 07-5 SI MA 07-5		2	1FE	5.534.375	94.9710	5.460.856	5.750.000	5.734.720		132.670			2.902	4.489	MON	5.099	156.097		01/26/2043
78448P-AF-7	SMB PVT ED TRUST 2015-A CLASS ABS 144A		2	1FE	1.929.855	92.3350	1,846,699	2,000,000	1,941,689		11.834			4.500	4.873		4,000	58,000	04/15/2015	10/15/2048
84861C-AB-1	SPMF 14-4A SPMF 14-4A		2	1FE	1,496,345		1,507,163	1,500,000	1,497,214		(71)			4.629	4.666		5,786	69,437		01/20/2045
87159F-AD-4	SYMP_13-12A ABS 13-12A C 144A	F_	2	1FE	6,826,400	97.3250	6,812,729	7,000,000	7,138,546		138,225			3.071	4.039	JAJ0	46,569	213,769		10/15/2025
92328G-AG-1	VENTR_13-14A ABS 13-14A C 144A	F.	2	1FE	1,906,200	96.2400	1,924,798	2,000,000	1,967,270		4,444			3.162	4.731		5,621	61,723		08/28/2025
	VENTR_13-13A VENTR_13-13A	F	2	1FE	6,876,772	96.3290	6,743,044	7,000,000	7 , 164 , 945		127,376			3.277		MJSD	14,016	217,827	09/30/2013	06/10/2025
92557G-AG-3	VIBRANT CLO LTD VIBR_13-2A ABS 13-2A B 1	F	2	1FE	2,854,500	94.3160	2,829,477	3,000,000	2,998,732		68,202			3.070	4.400	JAJ0	17,140	92,201	09/30/2013	07/24/2024
3599999. Sul	btotal - Bonds - Industrial and Miscellane	eous (Una	ffiliated) -	Other																
Lo	an-Backed and Structured Securities		-		71,230,012	XXX	70,349,907	74,879,373	72,965,636		1,593,150			XXX	XXX	XXX	137,414	1,458,948	XXX	XXX
3899999. Tot	tal - Industrial and Miscellaneous (Unaffi	iliated) Bo	nds		592,066,774	XXX	587,805,992	571,162,745	592,706,262		1,082,945			XXX	XXX	XXX	6,263,576	25,074,440	XXX	XXX
4899999. Tot	tal - Hybrid Securities					XXX								XXX	XXX	XXX			XXX	XXX
5599999. Tot	tal - Parent, Subsidiaries and Affiliates B	Bonds				XXX								XXX	XXX	XXX			XXX	XXX
7799999. Tot	tal - Issuer Obligations				540, 184, 090	XXX	538, 281, 112	501,306,325	538,089,637		(974, 961)			XXX	XXX	XXX	6,702,467	25,381,861	XXX	XXX
	899999. Total - Residential Mortgage-Backed Securities				9,529,719	XXX	9,487,970	12,549,425	9,563,393		33,674			XXX	XXX	XXX	1,354	31,263	XXX	XXX
7999999. Tot	99999. Total - Commercial Mortgage-Backed Securities				24,635,160	XXX	25,395,749	28,804,622	25,448,177		315,967			XXX	XXX	XXX	50,988	633,355	XXX	XXX
	99999. Total - Other Loan-Backed and Structured Securities				71,230,012	XXX	70,349,907	74,879,373	72,965,636		1,593,150			XXX	XXX	XXX	137,414	1,458,948	XXX	XXX
8399999 - To	otal Bonds				645,578,981	XXX	643,514,738	617,539,745	646,066,843		967,830			XXX	XXX	XXX	6,892,223	27,505,427	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

Schedule D - Part 2 - Section 2 - Common Stocks Owned $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

SCHEDULE D - PART 3

	Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
912796-FV-6 UNITED STATES TREASURY BILL	Foreign		J.P. MORGAN SECURITIES INC	OI Stock	1.995.100	2,000,000 .	Dividends
912796-FV-6 UNITED STATES TREASURY BILL			RBC DOMINION SECURITIES		998,201	1,000,000	
912796-GW-3 UNITED STATES TREASURY BILL		08/07/2015	J.P. MORGAN SECURITIES INC		996,612	1,000,000	
912828-PS-3 UNITED STATES TREASURY GOVT BND			BARCLAYS CAPITAL		1,220,525	1,214,000	5,476
912828-IIII-8		10/21/2015	MERRILL LYNCH & CO.		786,645		1, 160
13063A-5G-5		01/06/2015	Verieus		5,997,083 2,991,397	6,000,000 1,875,000	6,636
California Total		01/00/2013	. Val Tous		2.991.397	1.875.000	38.536
United States Total					2,991,397	1,875,000	38,536
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions					2,991,397	1,875,000	38,536
592643-AA-8 METROPOLITAN WASH D C ARPTS AU METROPOLI		01/22/2015	CITICORP SECURITIES MARKETS		4.587.424	3,200,000	76.94
District of Columbia Total			- 01110011 0200111120 mmm210		4,587,424	3,200,000	76,942
United States Total					4,587,424	3,200,000	76,942
3199999. Subtotal - Bonds - U.S. Special Revenues					4,587,424	3,200,000	76.94
000000-00-0 KANSAS CITY SOUTHERN INDS SENIOR CORP BO		11/24/2015	Taxable Exchange		4,501,550	5,000,000	
00287Y-AS-8 ABBVIE INC SENIOR CORP BND		05/05/2015	MORGAN STANLEY & CO. INC		624,700	625,000	
012725-AD-9 ALBEMARLE CORP SENIOR CORP BND		01/07/2015	Various		2,201,980 2,146,880	2,000,000 2,000,000	14,530 22,275
02361D-AQ-3 AMEREN ILLINOIS COMPANY SECURED CORP BND		12/07/2015	BNP PARIBAS		2, 140,880 99.001	100,000	22,213
03073E-AN-5 AMERISOURCEBERGEN CORPORATION SENIOR COR		02/27/2015	CREDIT SUISSE FIRST BOSTON COR		2,610,305	2,500,000	2,479
031162-BA-7 AMGEN INC CORP BND 6.400% 02/01/39		01/07/2015	JEFFRIES & CO. INC.		1,312,820	1,000,000	28,622
031162-BZ-2			CITIGROUP GLOBAL MKT INC			500,000 150,000	2,750 289
03879M-AA-1		05/19/2015	Various		137 , 203	270,008	28
06051G-FQ-7 BANK OF AMERICA CORP SUB CORP BND		08/27/2015	Various		7,384,589	7,800,000	100,340
09062X-AD-5 BIOGEN IDEC INC SENIOR CORP BND		12/08/2015	CREDIT SUISSE FIRST BOSTON COR		203,682	200,000	2,484
12626P-AN-3 CRH AMERICA INC. SENIOR CORP BND 144A		05/20/2015 12/11/2015	Various		1,409,867 255,253	1,425,000 250,000	484 4,306
161175-AP-9 COS SAFARI II LLC SECURED CORP BND 144A		07/09/2015	BANC OF AMERICA SECURITIES LLC		2.000.000	2,000,000	4,300
172967-HS-3 CITIGROUP INC SUB CORP BND		08/27/2015	Various		3,926,275	3,775,000	43,880
20030N-AY-7 COMCAST CORPORATION SENIOR CORP BND		06/05/2015	SALOMON SMITH BARNEY INC		631,410	500,000	14,465
20825C-AQ-7 CONOCOPHILLIPS CORP BND		02/24/2015 01/07/2015	- RBC DOMINION SECURITIES INC.		1,376,940 1.034.820	1,000,000	4,694
23306N-AL-6 DBIF 2015-LCM D SUB CMBS		06/17/2015	DEUTSCHE BANK AG		1.782.584	2,000,000	4,56
25151K-AA-7 DALT_07-3 SUPSEN ABS 07-3		12/15/2015	CREDIT SUISSE ZURICH		10,041,391	12, 171, 383	10,015
25151K-AC-3 DALT_07-3 SUPSEN ABS_07-3-2A1		10/20/2015	CREDIT SUISSE ZURICH		9,705,834	12,781,345	9,380
26884T-AN-2 ENTERPRISE PRODUCTS OPERATING SENIOR COR ENTERPRISE PRODUCTS OPERATING SENIOR COR			US BANCORP		328,321 438,156	350,000	5,338 7,283
313747-AV-9 FEDERAL REALTY INVESTMENT TRUS SENIOR CO		05/20/2015	Westpac Banking Corp		61.489	62.000	1.488
361448-AU-7 GATX CORP SENIOR CORP BND		06/05/2015	JEFFRIES & CO. INC.		514,700	500,000	6,139
384802-AB-0 GRAINGER W.W. INC SENIOR CORP BND		06/04/2015	MORGAN STANLEY & CO. INC		1, 199,028	1,200,000	
44859-BE-1 HUMANA INC SENIOR CORP BND		01/30/2015	CREDIT SUISSE FIRST BOSTON COR		3,916,786 1,484,528	3,600,000 1,350,000	38,250
460146-CN-1 INTERNATIONAL PAPER CO SENIOR CORP BND		06/04/2015	Various		671,178	675,000	1,216
46625H-LL-2 JPMORGAN CHASE & CO SUB CORP BND		07/15/2015	Various		3,864,761	4,000,000	28,050
49446R-AM-1 KINCO REALTY CORPORATION SENIOR CORP BND		03/23/2015	BANK OF AMERICA		1,879,955 1,150,976	1,900,000 950.000	23.62
50076Q-AR-7 KRAFT FOODS GROUP INC SENIOR CORP BND LABORATORY CORP OF AMER HLDGS LABORATORY		06/05/2015	Various		1, 150, 976	1.500,000	25.067
532457-BJ-6ELI LILLY AND COMPANY SENIOR CORP BND		02/24/2015	DEUTSCHE BANK AG		1,990,300	2,000,000	
539830-BL-2 LOCKHEED MARTIN CORPORATION SENIOR CORP			CITIGROUP GLOBAL MKT INC		4,852,061	4,925,000	
577081-AII-2 MATTEL INC SENIOR CORP BND		01/30/2015	ACCORDIA DEUTSCHE BANK AG		2,360,265	2,000,000 2,000,000	26,947
59022C-AJ-2 BANK OF AMERICA CORP CORP BND		08/28/2015	SALOMON SMITH BARNEY INC		2,295,960		11,202
60871R-AD-2 MOLSON COORS BREWING CO SENIOR CORP BND		05/20/2015	Various		318,624		1,128
61747Y-DY-8 MORGAN STANLEY SENIOR CORP BND			Various		2,630,677	2,800,000	45,246
61945C-AE-3		04/28/2015	BANK OF AMERICA		586,960 4.769.155	500,000	12,969
63939E-AE-3			J.P. MORGAN SECURITIES INC		4,769,155	5,000,000 1,500,000	
68389X-BF-1 ORACLE CORPORATION SENIOR CORP BND		04/28/2015	J.P. MORGAN SECURITIES INC			1,000,000	
718172-BD-0 PHILIP MORRIS INTERNATIONAL IN SENIOR CO		06/03/2015	BARCLAYS CAPITAL		415,912	400,000	1,246
761713-BW-5 REYNOLDS AMERICAN INC SENIOR CORP BOND			Tax Free Exchange		1,698,615	1,500,000	40,54
78413M-AN-8 SFAVE COMMERCIAL MORTGAGE SECU SUB CMBS		02/03/2015	BK AMER MERRIL LYNCH		4,018,872	4,000,000	4,876

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

		One	OWING 7 III LOI	ig-Term bonds and Stocks ACQUINED builing Current Teal				
1	2	3	4	5	6	7	8	9
ĺ								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
78573A-AC-4	SABMILLER HOLDINGS INC SENIOR CORP BND 1			MORGAN STANLEY & CO. INC		1,054,170	1,000,000	18,01
887317-AL-9	TIME WARNER INC SENIOR CORP BND			CITIGROUP GLOBAL MKT INC			300,000	4,06
90131H-BR-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		04/06/2015	Tax Free Exchange		2,696,692	2,200,000	59,20
92277G-AF-4	VENTAS REALTY LP VENTAS REALTY LP		01/14/2015	Various		1,761,500	1,750,000	65
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		12/14/2015	WELLS FARGO SECURITIES		663,047	700,000	10,96
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		04/28/2015	SALOMON SMITH BARNEY INC		530,055	500,000	10,86
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		01/30/2015	ACCORDIA		1,675,742	1,500,000	14,40
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP BND		12/14/2015	WELLS FARGO SECURITIES		200,210	200,000	81
96950F-AK-0	WILLIAMS PARTNERS LP SENIOR CORP BND		02/25/2015	Various		1, 106, 400	1,000,000	17,23
00507U-AH-4	ACTAVIS FUNDING SCS SENIOR CORP BND	F		BANC OF AMERICA SECURITIES LLC		743,234	725,000	2,73
00507U-AU-5	ACTAVIS FUNDING SCS SENIOR CORP BND	F	03/03/2015	J.P. MORGAN SECURITIES INC		1,342,940	1,350,000	
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP BND 144A	F		J.P. MORGAN SECURITIES INC		1,249,320	1,000,000	21,91
055451-AV-0	BHP BILLITON FINANCE (USA) LTD SENIOR CO	F	06/05/2015	J.P. MORGAN SECURITIES INC		526,545	500,000	4,86
21684A-AD-8	RABOBANK NEDERLAND NV SUB CORP BND	F	08/28/2015	HSBC SECURITIES INC.		1,751,578	1,700,000	6,94
36164N-FH-3	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	F	10/21/2015	Taxable Exchange		5,924,348	5,925,000	
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND	F	08/27/2015	HSBC SECURITIES INC.		1,760,361	1,700,000	37,96
539439-AJ-8	LLOYDS TSB GROUP PLC SUB CORP BND 144A	<u> </u>		MERRILL LYNCH & CO.		637,613	625,000	71
76720A-AD-8	RIO TINTO FINANCE (USA) PLC SENIOR CORP	F	06/05/2015	J.P. MORGAN SECURITIES INC		496,965	500,000	5,14
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					125,687,304	128,759,736	798,35
	I - Bonds - Part 3					139,263,208	139,834,736	920,46
	I - Bonds - Part 5					11,703,163	11,000,000	46,95
8399999. Tota						150,966,371	150,834,736	967,42
	I - Preferred Stocks - Part 3						XXX	
8999998. Tota	I - Preferred Stocks - Part 5						XXX	
8999999. Tota	I - Preferred Stocks						XXX	
9799997. Tota	I - Common Stocks - Part 3						XXX	
9799998. Tota	I - Common Stocks - Part 5						XXX	
9799999. Tota	I - Common Stocks						XXX	
9899999. Tota	I - Preferred and Common Stocks						XXX	
9999999 - Tot	als					150 966 371	XXX	967 4

SCHEDULE D - PART 4

					Showing All L	.ong-Term E	Bonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
								-		11	12	13	14	15 Total	-		_			
									Prior Year		Current	Current Year's Other-	Total Change in Book/	Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
CUSIP		For-	Disposal	Name	Number of Shares of	Con-			Book/ Adjusted Carrying	Unrealized Valuation Increase/	Year's (Amor- tization)/	Than- Temporary Impairment	Adjusted Carrying Value	Book/ Adjusted Carrying	Carrying Value at Disposal	Exchange Gain	Realized Gain (Loss)	Total Gain (Loss) on	Dividends Received During	Con- tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
912796-DG-1 912796-FK-0	US TREASURY BILL		02/05/2015 .	. MATURITY		8,000,000 1,000,000	8,000,000 1,000,000	7,992,278 999,633	7,999,209 999,690		791		791		8,000,000					02/05/2015
	Subtotal - Bonds - U.S. Governments	<u>- </u>	.4.00/04/2015 .	MATUNITI		9,000,000	9.000.000	8.991.911	8.998.899		اد		1,101		9,000,000					XXX
		l F	01/14/2015 _	Various	1	3,069,250	3,340,000	3,317,822	3,317,975		1, 101		1, 101		3,317,987		(248,737)	(248,737)	26 516	505/28/2045
	Subtotal - Bonds - All Other Governm		01/ 14/2010 .	. vai 1003		3.069.250	3.340.000	3.317.822	3.317.975		12		12		3.317.987		(248,737)	(248.737)	26,516	
30265A-AN-4	FHLMC SUB CMBS 13-K33-B 144A	ICIIIO	06/12/2015	BK AMER MERRIL LYNCH		5,401,543	5,477,028	4.710.052	4.845.155		(34, 294)		(34,294)		4.810.861		590.682	590.682		8 08/25/2046
235241-LS-3	DALLAS TEX AREA RAPID TRAN SAL MUNI BND			WELLS FARGO SECURITIES .		542,303	405,000	476,916	475,214		(1,316)		(1,316)		473,898		68,405	68,405	24,498	
Texas Total	al					542,303	405,000	476,916	475,214		(1,316)		(1,316)		473,898		68,405	68,405	24,498	+
United Sta	ates Total					5,943,846	5,882,028	5, 186, 968	5,320,369		(35,610)		(35,610)		5,284,759		659,087	659,087	148,481	XXX
3199999.	Subtotal - Bonds - U.S. Special Reve	nues				5,943,846	5,882,028	5,186,968	5,320,369		(35,610)		(35,610)		5,284,759		659,087	659,087	148,481	XXX
00213V-AA-2	ARLFR_13-1 ARLFR_13-1		10/08/2015 _	Paydown		792, 146	792, 146		830,952		(38,807)		(38,807)		792, 146					12/31/2056
03879M-AA-1	ARC_13-1 ABS_13-1 A 144A		12/15/2015 .	Paydown		1, 184, 266	1,454,274	1,406,430	1,406,430		(222, 164)		(222, 164)		1, 184, 266					212/15/2025
	BAYC_07-1 SENIOR/CMBS 07-1 144A			Paydown		944, 160	944, 160				160,547		160,547		944, 160					03/25/2037
U/3231-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC_07-3		12/28/2015 .	CITIGROUP GLOBAL MKT		659, 154	659, 154	510,988	529,269		129,880		129,886		659, 154				1,401	07/25/2037
09625J-AE-4	BLUEMT 13-3A SENIOR ABS 13-3A C 144A	F	10/29/2015 .	INC		4,893,750	5,000,000	4,824,725	4,949,926		61,360		61,360		5,011,286		(117,536)	(117.536)	152 368	10/29/2025
25151K-AC-3	DALT 07-3 SUPSEN ABS 07-3-2A1		12/28/2015 .	Paydown		164,336	231,921	176, 115	176,115		(11,779)		(11,779)		164,336		,000/			10/25/2047
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP CORP BND		10/21/2015 .	. Taxable Exchange J.P. MORGAN SECURITIES		5,925,067	4,599,000	5,029,799	5,018,651		(7,989)		(7,989)		5,010,662		914,405	914,405	346,745	01/14/2038
370334-BP-8	GENERAL MILLS INC GENERAL MILLS INC		01/22/2015	INC		5.025.300	5.000.000	4.597.604	4,605,703		492		492		4,606,195		419, 105	419.105	93.375	02/15/2043
485188-AN-6	KANSAS CITY SOUTHERN RAILWAY KANSAS CITY		11/24/2015 .	. Taxable Exchange		4,499,717	5,000,000	4,400,767	4,405,860		9,049		9,049		4,414,909		84,807	84,807	243,667	05/15/2043
544152-AE-1	LORILLARD TOBACCO CO LORILLARD TOBACCO C		07/15/2015 .	Tax Free Exchange		1,713,096	1,500,000	1,607,565	1,605,902		(836)		(836)		1,605,066		108,030	108,030		08/04/2041
652478-BA-5	21ST CENTURY FOX AMERICA INC NEWS AMERIC			Tax Free Exchange		2,696,692	2,200,000	2,704,545	2,698,164		(1,472)		(1,472)		2,696,692					112/01/2045
655664-AH-3			06/11/2015 .	MORGAN STANLEY & CO.		5,448,788	4,300,000	5,221,414	5, 164, 505		(21,722)		(21,722)		5, 142, 783		306,005	306,005	224,968	303/15/2028
71103X-AD-6	PFRMS_06-1 PFRMS_06-1 0.439% 09/25/36		07/21/2015 .	INC		2, 155, 258	7,066,421	2,234,756	2,235,553		(50,767)		(50,767)		2, 184, 786		(29,527)	(29,527)		09/25/2036
71103X-AD-6 78443F-AJ-6	PFRMS_06-1 PFRMS_06-1 0.439% 09/25/36 SLMA 07-5 SLMA 07-5 2.902% 01/26/43		06/25/2015 .	PaydownCANTOR FITZGERALD EUR		112,616	112,616 250.000	35,615 240,625	35,627 243.567		76,988		76,988		112,616		4 770	4 770		209/25/2036
	. QWEST CORP QWEST CORPORATION	-	10/11/2015 .	Call 100.3020	+	1,725,194	1,720,000	1,732,900	1,732,288		591		591		1,720,423		1,779 4,772	1,779 4,772		01/26/2043 11/10/2026
	FRANCE TELECOM CORP BND			MORGAN STANLEY & CO.		3.959.060	2,800,000	3,715,708	3,679,340		(19,659)		(19,659)		3,659,681		299.379	299.379		03/01/2031
	Subtotal - Bonds - Industrial and Misc	ollone		••		42.144.538	43.629.692	40.047.674	40.101.465		51.853		51,853		40.153.319		1.991.219	1.991.219	1.599.327	
	Subtotal - Borids - Iridustrial arid Misc Total - Bonds - Part 4	enane	eous (Onam	mateu)		60.157.634	61.851.720	57.544.375	57.738.708		17.356		17,356		57,756,065		2,401,569	2,401,569	1,774,324	
	Total - Bonds - Part 5					11.687.416	11.000.000	11.703.163	37,700,700		1,290		1,290		11.704.453		(17, 137)	(17, 137)	93.042	
	Total - Bonds					71,845,050	72,851,720	69,247,538	57,738,708		18.646		18.646		69,460,518		2,384,432	2,384,432	1,867,366	
	Total - Preferred Stocks - Part 4					11,040,000	XXX XXX	05,241,038	31,130,108		10,040	 	10,040		03,400,318		2,304,432	4,304,432	1,007,300	XXX
	Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5						XXX					 	 							XXX
	Total - Preferred Stocks - Part 5						XXX		1	1		 	1				1			XXX
							XXX					-	-							
	Total - Common Stocks - Part 4						XXX				-	-	-	-			 			XXX
	Total - Common Stocks - Part 5											-	 							
	Total - Common Stocks						XXX					-	 							XXX
	Total - Preferred and Common Stocks	5				74 045	XXX	00 047	F7. 700 F11		40	-	40		00 400 5:-		0.004 :	0 004 :	4 007	
9999999 -	lotais					71,845,050	XXX	69.247.538	57.738.708	I	18.646	i	18.646	1	69.460.518		2.384.432	2.384.432	1,867,366	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

					,,,ow,,,,,	i Long Term Dona	is and Stooms	/ COGOII IEE	, During 10	ar aria r arry	DIOI COLD		Ourient 10	u						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted C	arrying Value)	17	18	19	20	21
											12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's		Exchange				Interest	
							(Bonds)			Book/		Current	Other-		Change in	Foreign			and	Paid for
							or (Dorido)			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	_	Acquired	Name of Vendor	Date	Purchaser		Actual Cost	eration	Disposal	(Decrease)		Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
Hoation	Becomption	oigii	7 loquirou	Traine or vender	Date	CITICORP SECURITIES	(Otook)	7 totaar ooot	oration	Бюроса	(Booroaco)	71001011011	riccogriizca	10 11)	¥ dido	Вюроса	Biopodai	Biopodai	rour	Dividorido
912810-RH-3	UNITED STATES TREASURY GOVT BND		01/22/2015 .	J.P. MORGAN SECURITIES INC	01/27/2015 .		3,500,000	3,993,022	3,988,818	3,992,991		(31)		(31)			(4, 173)	(4, 173)		
	UNITED STATES TREASURY BILL		02/06/2015 _	Various	05/07/2015 _		2,000,000	1,999,918	2,000,000	2,000,000		82		82						
912796-FY-0	UNITED STATES TREASURY BILL		02/06/2015 _	J.P. MORGAN SECURITIES INC	08/06/2015 _		2,000,000	1,999,159	2,000,000	2,000,000		841		841						
040700 50 0	LINUTED OTATEO TOPACIEN DILL		00 (00 (0045	IEEEDIEO 0 00 INO	40 (04 (0045	J.P. MORGAN SECURITIES	0.000.000	4 007 000	4 000 000	4 000 045		4 077		4 077			00	00		
	UNITED STATES TREASURY BILL		02/06/2015 _	JEFFRIES & CO. INC.	10/21/2015 .	. INC	2,000,000		1,999,983	1,999,845 9.992.836		1,877		1,877			38	38		
	REYNOLDS AMERICAN INC CORP BOND 144A	nis	07/15/0015	Tax Free Exchange	10/00/0015	Tax Free Exchange	9,500,000		9,988,801	9,992,836		2,769		2,769 (1,479)			(4, 135)	(4, 135)	93.042	46.958
	Subtotal - Bonds - Industrial and N	/iccoll			12/23/2013 .		1,500,000	1.713.096	1,698,615	1.711.617		(1,479)		(1,479)			(13,002)	(13,002)	93.042	46,958
	Sublotal - Borius - Iridustrial ariu N Total - Bonds	iisceii	aneous (or	iaillialeu)			11,000,000	11,703,163	11,687,416	11,711,617		1,290		1.290			(17, 137)	(17, 137)	93,042	46,958
	Total - Bolius Total - Preferred Stocks						11,000,000	11,703,163	11,687,416	11,704,453		1,290		1,290			(17, 137)	(17,137)	93,042	46,958
	Total - Common Stocks																			
	Total - Common Stocks Total - Preferred and Common Sto	a al ca						1												
9899999.	Total - Preferred and Common Sto	JCKS	1		1		1													
																				
				-																
								†												
			İ					1			İ									
9999999 -	Totals		•	•	•	*	•	11,703,163	11.687.416	11.704.453		1.290		1.290			(17, 137)	(17.137)	93.042	46.958

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies $N\ O\ N\ E$

Schedule D - Part 6 - Section 2 NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

	2	0-	doo		6 6 Gridw	T 7	I o			usted Carnin		1	1.4			Intere	not.			21
	2	2	des	- o	О	/	8	Change		usted Carryin		13	14	45	10	intere		10		۷۱
		3	4					9	10	11	12 Total			15	16	17	18	19	20	
										Current	Foreign			Amount Due						
										Year's	Exchange			and Accrued						
									Current	Other-	Change in			Dec. 31 of						
							Book/	Unrealized	Year's	Than-	Book/			Current	Non-				Amount	
CUSIP							Adjusted	Valuation	(Amor-	Temporary	Adjusted			Year on	Admitted		Effective		Received	Paid for
Identi-			For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Bonds not	Due and	Rate	Rate	When	During	Accrued
fication	Description	Code	eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0599999. T	otal - U.S. Government Bonds	<u>'</u>				1		<u> </u>		Ŭ						XXX	XXX	XXX		
1099999. T	otal - All Other Government Bon	nds														XXX	XXX	XXX		
1799999. T	otal - U.S. States, Territories and	d Possession	s Bonds	ì												XXX	XXX	XXX		
2499999. T	otal - U.S. Political Subdivisions	Bonds														XXX	XXX	XXX		
3199999. T	otal - U.S. Special Revenues Bo	onds														XXX	XXX	XXX		
3899999. T	otal - Industrial and Miscellaneou	us (Unaffiliate	ed) Bond	ls												XXX	XXX	XXX		
4899999. T	otal - Hybrid Securities															XXX	XXX	XXX		
5599999. T	otal - Parent, Subsidiaries and A	Affiliates Bond	ds													XXX	XXX	XXX		
	otal - Issuer Obligations															XXX	XXX	XXX		
7899999. T	otal - Residential Mortgage-Back	ked Securities	S													XXX	XXX	XXX		
7999999. T	otal - Commercial Mortgage-Bac	cked Securitie	es													XXX	XXX	XXX		
	otal - Other Loan-Backed and Si	tructured Sec	curities													XXX	XXX	XXX		
8399999. T																XXX	XXX	XXX		
	otal - Parent, Subsidiaries and A	Affiliates										XXX				XXX	XXX	XXX		
	GOLDMAN SACHS FINANCIAL SQ PRIME			12/28/2015	Various	XXX	12,076,874						12,076,874			0.000	0.010		6,369	
8999999. S	ubtotal - Class One Money Mark	ket Mutual Fu	nds			_	12,076,874					XXX	12,076,874			XXX	XXX	XXX	6,369	
								1		1				İ						
9199999 - 7	Totals			<u> </u>		·	12.076.874					XXX	12.076.874			XXX	XXX	XXX	6.369	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made $N\ O\ N\ E$

Schedule DB - Part B - Section 2 - Futures Contracts Terminated NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned \overline{N} \overline{O} \overline{N} \overline{E}

Schedule E - Part 1 - Month End Depository Balances
NONE

Schedule E - Part 2 - Cash Equivalents Owned NONE

Schedule E - Part 3 - Special Deposits

NONE

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ANNUAL STATEMENT BLANK

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