

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 4734 NAIC Company Code 15475 Employer's ID Number 46-3465867
(Current) (Prior)

Organized under the Laws of Iowa State of Domicile or Port of Entry Iowa

Country of Domicile United States of America

Incorporated/Organized 08/21/2013 Commenced Business 08/23/2013

Statutory Home Office 215 10th Street Suite 1100 Des Moines, IA, US 50309
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 215 10th Street Suite 1100
(Street and Number)
Des Moines, IA, US 50309 855-887-4487
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 215 10th Street Suite 1100 Des Moines, IA, US 50309
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 215 10th Street Suite 1100
(Street and Number)
Des Moines, IA, US 50309 855-887-4487
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Tonya Rachelle Maxwell 515-393-3725
(Name) (Area Code) (Telephone Number)
tonya.maxwell@gafg.com
(E-mail Address) (FAX Number)

OFFICERS

Chief Executive Officer Nicholas Helmuth von Moltke Vice President, Chief Actuary, Appointed Actuary, and Valuation Actuary David Eberhart Neve

President Michael Hoyt Miller Chief Financial Officer and Treasurer John Joseph Fowler

OTHER

Philip William Sherrill, Senior Vice President Gary Phillip Silber, Vice President and Secretary Scott Douglas Silverman, Assistant Secretary
Maureen Helen Henderson, Assistant Secretary

DIRECTORS OR TRUSTEES

Nicholas Helmuth von Moltke Hanben Kim Lee Gilles Maurice Dellaert
Michael Hoyt Miller

State of Iowa SS:
 County of Polk

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

Michael Hoyt Miller Gary Phillip Silber John Joseph Fowler
 President Vice President and Secretary Chief Financial Officer and Treasurer

Subscribed and sworn to before me this 22nd day of February, 2016
Heidi L. Palmer
 Heidi L. Palmer

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

October 14, 2016



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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 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 (\$) and				
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				
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.				
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	176,293		
2503.				
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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
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
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)		
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)		
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 3,195,030 assumed and \$ ceded	3,195,030	7,335,521
9.4 Interest maintenance reserve (IMR, Line 6)	12,631,712	12,021,239
10. Commissions to agents due or accrued-life and annuity contracts \$ accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed	767,558	846,628
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6)		
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)		
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by company as agent or trustee		
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	27	945,189
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,304,717	1,644,589
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities		
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,161,292,979	1,098,675,262
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	1,161,292,979	1,098,675,262
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	467,291,239	466,000,000
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	66,500,000	46,500,000
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(495,176,612)	(487,586,504)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	38,614,627	24,913,496
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	41,114,627	27,413,496
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,202,407,606	1,126,088,758
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)		
3101. Contingent Note Surplus	467,291,239	466,000,000
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	467,291,239	466,000,000
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	23,372,991	33,925,306
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	31,944,538	28,222,755
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,015,808	1,274,966
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		
7. Reserve adjustments on reinsurance ceded		
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	10,303,767	27,540,176
9. Total (Lines 1 to 8.3)	66,637,104	90,963,203
10. Death benefits	5,623,725	14,404,801
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		
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	8,665,645
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	57,119,356
20. Totals (Lines 10 to 19)	79,153,519	80,189,802
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)		
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	2,909,041	3,392,530
23. General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	14,478	4,007
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	625	900
25. Increase in loading on deferred and uncollected premiums		
26. Net transfers to or (from) Separate Accounts net of reinsurance		
27. Aggregate write-ins for deductions		
28. Totals (Lines 20 to 27)	82,077,663	83,587,239
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(15,440,559)	7,375,964
30. Dividends to policyholders		
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
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(7,264,421)	11,186,780
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(8,176,138)	(3,810,816)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(92,375) (excluding taxes of \$875,689 transferred to the IMR)	(25,161)	124,346
35. Net income (Line 33 plus Line 34)	(8,201,299)	(3,686,470)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	27,413,496	49,986,474
37. Net income (Line 35)	(8,201,299)	(3,686,470)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$		
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	1,280,824	1,715,611
41. Change in nonadmitted assets	6,471,602	(9,644,330)
42. Change in liability for reinsurance in unauthorized and certified companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease		
44. Change in asset valuation reserve	(660,127)	(688,545)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	20,000,000	11,500,000
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance		
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	(5,189,868)	(21,769,244)
54. Net change in capital and surplus for the year (Lines 37 through 53)	13,701,131	(22,572,978)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	41,114,627	27,413,496
DETAILS OF WRITE-INS		
08.301. Funds Withheld Miscellaneous Income	10,303,767	27,540,176
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
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 Sharing Agreement	(6,481,107)	11,630,756
5302. Contingent Note Surplus	1,291,239	(33,400,000)
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)

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

CASH FLOW

	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	
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ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts	23,372,991		23,372,991									
2. Considerations for supplementary contracts with life contingencies												
3. Net investment income	31,944,538		31,944,538									
4. Amortization of Interest Maintenance Reserve (IMR)	1,015,808		1,015,808									
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	10,303,767		10,303,767									
9. Totals (Lines 1 to 8.3)	66,637,104		66,637,104									
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. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)												
22. Commissions and expense allowances on reinsurance assumed	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												
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions												
28. Totals (Lines 20 to 27)	82,077,663		82,077,663									
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(15,440,559)		(15,440,559)									
30. Dividends to policyholders												
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(15,440,559)		(15,440,559)									
32. Federal income taxes incurred (excluding tax on capital gains)	(7,264,421)		(7,264,421)									
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(8,176,138)		(8,176,138)									
DETAILS OF WRITE-INS												
08.301. Funds Withheld Miscellaneous Income	10,303,767		10,303,767									
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. 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												
2799. 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 _____

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	1,075,882,096		1,075,882,096					
2. Tabular net premiums or considerations	23,372,991		23,372,991					
3. Present value of disability claims incurred					XXX			
4. Tabular interest	44,884,804		44,884,804					
5. Tabular less actual reserve released								
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	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 terminations (net)	7,017,954		7,017,954					
12. Annuity, supplementary contract and disability payments involving life contingencies								
13. Net transfers to or (from) Separate 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					

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

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 61,968	72,275
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 29,329,875	29,878,086
1.3 Bonds of affiliates	(a)	
2.1 Preferred stocks (unaffiliated)	(b)	
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)		
2.21 Common stocks of affiliates		
3. Mortgage loans	(c) 1,858,795	1,823,819
4. Real estate	(d)	
5. Contract loans	261,126	261,126
6. Cash, cash equivalents and short-term investments	(e) 6,369	6,369
7. Derivative instruments	(f)	
8. Other invested assets		
9. Aggregate write-ins for investment income		
10. Total gross investment income	31,518,133	32,041,675
11. Investment expenses		(g)
12. Investment taxes, licenses and fees, excluding federal income taxes		(g)
13. Interest expense		(h)
14. Depreciation on real estate and other invested assets		(i)
15. Aggregate write-ins for deductions from investment income		97,137
16. Total deductions (Lines 11 through 15)		97,137
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		97,137
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)		97,137

- (a) Includes \$ 2,645,533 accrual of discount less \$ 1,659,060 amortization of premium and less \$ 967,426 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$ accrual of discount less \$ 365,082 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized 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)					

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

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other	
FIRST YEAR (other than single)											
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)											
4. Advance											
5. 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 Net											
RENEWAL											
11. Uncollected											
12. Deferred and accrued											
13. Deferred, accrued and uncollected:											
13.1 Direct											
13.2 Reinsurance assumed											
13.3 Reinsurance ceded											
13.4 Net (Line 11 + Line 12)											
14. Advance											
15. Line 13.4 - Line 14											
16. Collected during year:											
16.1 Direct											
16.2 Reinsurance assumed											
16.3 Reinsurance ceded											
16.4 Net											
17. Line 15 + Line 16.4											
18. Prior year (uncollected + deferred and accrued - advance)											
19. Renewal premiums and considerations:											
19.1 Direct											
19.2 Reinsurance assumed											
19.3 Reinsurance ceded											
19.4 Net (Line 17 - Line 18)											
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct											
20.2 Reinsurance assumed											
20.3 Reinsurance ceded											
20.4 Net (Lines 9.4 + 10.4 + 19.4)											

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

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums											
22. All other											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded											
23.2 Reinsurance assumed											
23.3 Net ceded less assumed											
24. Single:											
24.1 Reinsurance ceded											
24.2 Reinsurance assumed											
24.3 Net ceded less assumed											
25. Renewal:											
25.1 Reinsurance ceded											
25.2 Reinsurance assumed	2,909,041		2,909,041								
25.3 Net ceded less assumed	(2,909,041)		(2,909,041)								
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)											
26.2 Reinsurance assumed (Page 6, Line 22)	2,909,041		2,909,041								
26.3 Net ceded less assumed	(2,909,041)		(2,909,041)								
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)											
28. Single											
29. Renewal											
30. Deposit-type contract funds											
31. Totals (to agree with Page 6, Line 21)											

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

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business		
		2 Cost Containment	3 All Other			
1. Rent						
2. Salaries and wages						
3.11 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						
6.8 Reimbursements by uninsured plans						
7.1 Agency expense allowance						
7.2 Agents' balances charged off (less \$ recovered)						
7.3 Agency conferences other than local meetings						
9.1 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. General expenses unpaid December 31, prior year						
12. General expenses unpaid December 31, current year						
13. Amounts receivable relating to uninsured plans, prior year						
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.						
09.302.						
09.303.						
09.398. Summary of remaining write-ins for Line 9.3 from overflow page						
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)						

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

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

	Insurance			4 Investment	5 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business		
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 Life	2 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 contracts not included in Line 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)		

NONE

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [] No [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 [] No [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] No []
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 [] No [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? Yes [] No [X]
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: \$
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? Yes [] No [X]
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? Yes [] No [X]
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 [] No [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 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
NONE			
9999999 - Total (Column 4, only)			

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

Exhibit 7 - Deposit-Type Contracts

N O N E

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

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct											
1.2 Reinsurance assumed	5,623,725		5,623,725								
1.3 Reinsurance ceded											
1.4 Net	(d) 5,623,725		5,623,725								
2. Liability December 31, current year from Part 1:											
2.1 Direct											
2.2 Reinsurance assumed											
2.3 Reinsurance ceded											
2.4 Net											
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct											
4.2 Reinsurance assumed											
4.3 Reinsurance ceded											
4.4 Net											
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct											
6.2 Reinsurance assumed	5,623,725		5,623,725								
6.3 Reinsurance ceded											
6.4 Net	5,623,725		5,623,725								

(a) 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.

(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 benefits.

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

EXHIBIT OF NON-ADMITTED ASSETS

	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):			
3.1 First liens			
3.2 Other than first liens.....			
4. Real estate (Schedule A):			
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:			
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			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
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	196,446,531	(1,280,824)
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)	197,903,648	204,375,250	6,471,602
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	197,903,648	204,375,250	6,471,602
DETAILS OF WRITE-INS			
1101.			
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. Cont ingent Note		6,749,588	6,749,588
2502. Accounts Receivable - Miscel laneous	176,293	1,179,131	1,002,838
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	176,293	7,928,719	7,752,426

NOTES TO FINANCIAL STATEMENTS

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 Iowa and NAIC SAP is shown below:

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

NOTES TO FINANCIAL STATEMENTS

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

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. Current Year							
1. 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	_____	_____	_____	_____	_____	_____	_____
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____
(b) Interest Accrued	_____	_____	_____	_____	_____	_____	_____
4. Interest Reduced							
(a) Recorded Investment	_____	_____	_____	_____	_____	_____	_____
(b) Number of Loans	_____	_____	_____	_____	_____	_____	_____
(c) Percent Reduced	_____	_____	_____	_____	_____	_____	_____
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	\$ _____	\$ _____	\$ _____	\$ _____	\$ 23,671,173	\$ _____	\$ 23,671,173
(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	_____	_____	_____	_____	_____	_____	_____
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____
(b) Interest Accrued	_____	_____	_____	_____	_____	_____	_____
4. Interest Reduced							
(a) Recorded Investment	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____	\$ _____
(b) Number of Loans	_____	_____	_____	_____	_____	_____	_____
(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

NOTES TO FINANCIAL STATEMENTS

- 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

- 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:

1.

	12/31/2015		
	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
(a) Gross deferred tax assets	198,822,312	-	198,822,312
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted gross deferred tax assets	198,822,312	-	198,822,312
(d) Deferred tax assets non-admitted	197,727,356	-	197,727,356
(e) Subtotal net admitted deferred tax assets	1,094,956	-	1,094,956
(f) Gross deferred tax liabilities	1,013,955	81,001	1,094,956
(g) Net admitted deferred tax assets / (liabilities)	81,001	(81,001)	-
	12/31/2014		
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
(a) Gross deferred tax assets	199,903,190	-	199,903,190
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted gross deferred tax assets	199,903,190	-	199,903,190
(d) Deferred tax assets non-admitted	196,446,531	-	196,446,531
(e) Subtotal net admitted deferred tax assets	3,456,659	-	3,456,659
(f) Gross deferred tax liabilities	3,402,411	54,248	3,456,659
(g) Net admitted deferred tax assets / (liabilities)	54,248	(54,248)	-
	Change		
	(7)	(8)	(9) (Col 7+8)
	Ordinary	Capital	Total
(a) Gross deferred tax assets	(1,080,878)	-	(1,080,878)
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted gross deferred tax assets	(1,080,878)	-	(1,080,878)
(d) Deferred tax assets non-admitted	1,280,825	-	1,280,825
(e) Subtotal net admitted deferred tax assets	(2,361,703)	-	(2,361,703)
(f) Gross deferred tax liabilities	(2,388,456)	26,753	(2,361,703)
(g) Net admitted deferred tax assets / (liabilities)	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

	12/31/2015		
	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carry-backs.	-	-	-
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	6,167,194
(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	1,013,956	81,001	1,094,957
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101	1,013,956	81,001	1,094,957
	12/31/2014		
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carry-backs.	-	-	-
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	4,112,025
(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	3,402,410	54,248	3,456,658
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101	3,402,410	54,248	3,456,658
	Change		
	(7)	(8)	(9) (Col 7+8)
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carry-backs.	-	-	-
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	-	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	2,055,169
(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	(2,388,454)	26,753	(2,361,701)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101	(2,388,454)	26,753	(2,361,701)

NOTES TO FINANCIAL STATEMENTS

3.

	12/31/2015	12/31/2014
(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount	723%	505%
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	41,114,627	27,413,497

4. Impact of Tax Planning Strategies

	12/31/2015		
	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
(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)	198,822,312	-	198,822,312
2 Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.	0%	0%	0%
3 Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	1,094,956	-	1,094,956
4 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.	0%	0%	0%
	12/31/2014		
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
(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)	199,903,190	-	199,903,190
2 Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.	0%	0%	0%
3 Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	3,456,659	-	3,456,659
4 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.	0%	0%	0%
	Change		
	(7)	(8)	(9) (Col 7+8)
	Ordinary	Capital	Total
(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)	(1,080,878)	-	(1,080,878)
2 Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies.	0%	0%	0%
3 Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	(2,361,703)	-	(2,361,703)
4 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies.	0%	0%	0%
(c) Does the Company's tax-planning strategies include the use of reinsurance?	Yes	No	√

B. Unrecognized deferred tax liabilities

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

C. 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	-	-	-
(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 allowance 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 allowance 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)

NOTES TO FINANCIAL STATEMENTS

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	<u>(1,013,955)</u>	<u>(3,402,411)</u>	<u>2,388,456</u>
(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	<u>(81,001)</u>	<u>(54,248)</u>	<u>(26,753)</u>
(c) Deferred tax liabilities (3a99 +3b99)	<u>(1,094,956)</u>	<u>(3,456,659)</u>	<u>2,361,703</u>
4. Net deferred tax assets / liabilities (2i - 3c)	<u>-</u>	<u>-</u>	<u>-</u>

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			Change
	Ordinary	Capital	Total	Ordinary	Capital	Total	
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	<u>197,808,357</u>	<u>(81,001)</u>	<u>197,727,356</u>	<u>196,500,779</u>	<u>(54,248)</u>	<u>196,446,531</u>	<u>1,280,825</u>
Tax effect of unrealized (gains) / losses							-
Change in net deferred income tax							<u>1,280,825</u>

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	<u>(22,176,946)</u>	<u>(7,761,931)</u>	<u>52.86%</u>
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)		<u>(7,761,931)</u>	<u>52.86%</u>

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 1/2 of 1% of total admitted assets

The Company did not have asset transfers greater than 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.

NOTES TO FINANCIAL STATEMENTS

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 POSTRETIREMENT BENEFIT 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 Iowa law. Under Iowa 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 Iowa 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

NOTES TO FINANCIAL STATEMENTS

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)	Not 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	-	-	-
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

G. 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

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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 CHARACTERISTICS

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 consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1, 1A and 2
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [] N/A []
- 1.3 State Regulating? Iowa
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).
- 3.4 By what department or departments?
Iowa Insurance Department
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [] No [X]
4.12 renewals? Yes [] No [X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [] No [X]
4.22 renewals? Yes [] No [X]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

1 Nationality	2 Type of Entity

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

GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [X] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Goldman Sachs Group, Inc.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
The Goldman Sachs Group, Inc	New York, NY	YES	NO	NO	YES
Goldman Sachs & Co.	New York, NY	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P.	Jersey City, NJ	NO	YES	NO	YES
Goldman Sachs Financial Markets, L.P.	New York, NY	NO	NO	NO	YES
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	YES
The Goldman Sachs Trust Company, N.A.	New York, NY	NO	YES	YES	NO
Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P.	New York, NY	NO	NO	NO	YES
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Forethought Distributors, LLC.	Simsbury, CT	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, 699 Walnut Street, Des Moines, IA 50310
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] 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 the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
David Neve, 215 10th Street, Suite 1100, Des Moines, IA 50309, Vice President, Chief Actuary, and Appointed Actuary
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved
- 12.13 Total book/adjusted carrying value \$
- 12.2 If, yes provide explanation:
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A [X]
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 14.11 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 amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

- 15.1 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? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers.....\$
 - 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 Accounts, exclusive of 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 assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others.....\$
 - 21.22 Borrowed from others.....\$
 - 21.23 Leased from others.....\$
 - 21.24 Other.....\$
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$
 - 22.22 Amount paid as expenses.....\$
 - 22.23 Other amounts paid.....\$
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 20,000,000

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes [X] No []
- 24.02 If no, give full and complete information relating thereto
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [] No [] N/A [X]
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A [X]
- 24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A [X]

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

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

- 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 24.103 Total payable for securities lending reported on the liability page \$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [] No [X]

- 25.2 If yes, state the amount thereof at December 31 of the current year:
- 25.21 Subject to repurchase agreements \$
 - 25.22 Subject to reverse repurchase agreements \$
 - 25.23 Subject to dollar repurchase agreements \$
 - 25.24 Subject to reverse dollar repurchase agreements \$
 - 25.25 Placed under option agreements \$
 - 25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$
 - 25.27 FHLB Capital Stock \$
 - 25.28 On deposit with states \$
 - 25.29 On deposit with other regulatory bodies \$
 - 25.30 Pledged as collateral - excluding collateral pledged to an FHLB \$
 - 25.31 Pledged as collateral to FHLB - including assets backing funding agreements \$
 - 25.32 Other \$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. \$

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

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

1 Name of Custodian(s)	2 Custodian's Address
US Bank N.A.	1025 Connecticut Avenue, NW Suite 517, Washington, DC 20036

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [] No [X]

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

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

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	3 Address
107738	Goldman Sachs Asset Management, L.P.	200 Wall Street, New York, NY 10282

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

GENERAL INTERROGATORIES

- 29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No [X]
- 29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

- 29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
.....

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	658,143,717	655,591,612	(2,552,105)
30.2 Preferred stocks			
30.3 Totals	658,143,717	655,591,612	(2,552,105)

- 30.4 Describe the sources or methods utilized in determining the fair values:
Fair values are mainly determined by utilizing external pricing vendors. In limited instances, reliance is placed on broker quotes and/or internal models.

- 31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

- 31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

- 31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
.....

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

- 32.2 If no, list exceptions:
.....

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 total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

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 payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

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 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$

1.31 Reason for excluding:
.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$

1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$

1.6 Individual policies:

Most current three years:

1.61 Total premium earned \$

1.62 Total incurred claims \$

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 policies:

Most current three years:

1.71 Total premium earned \$

1.72 Total incurred claims \$

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. Health Test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator		
2.2 Premium Denominator	23,372,991	33,925,306
2.3 Premium Ratio (2.1/2.2)	0.000	0.000
2.4 Reserve Numerator		
2.5 Reserve Denominator	1,142,393,936	1,075,882,096
2.6 Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? Yes [] No [X]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [] No [] N/A [X]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? \$

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 31? Yes [] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"?

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No []

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid \$

4.22 Received \$

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:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 66,500,000

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash \$

7.12 Stock \$

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31 Earned premium
8.32 Paid claims
8.33 Claim liability and reserve (beginning of year)
8.34 Claim liability and reserve (end of year)
8.35 Incurred claims

8.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<\$25,000	.....	.....
8.42	\$25,000 - 99,999	.....	.....
8.43	\$100,000 - 249,999	.....	.....
8.44	\$250,000 - 999,999	.....	.....
8.45	\$1,000,000 or more	.....	.....

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools?\$

9.1 Does the company have variable annuities with guaranteed benefits? Yes [] No [X]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3 Waiting Period Remaining	4 Account Value Related to Col. 3	5 Total Related Account Values	6 Gross Amount of Reserve	7 Location of Reserve	8 Portion Reinsured	9 Reinsurance Reserve Credit
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit							

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year:\$

10.2 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 Value on Purchase Date of Annuities (i.e., Present Value)
P&C Insurance Company And Location	

11.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date.\$

11.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

11.4 If yes, please provide the balance of funds administered as of the reporting date.\$

GENERAL INTERROGATORIES

12.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [] No [] N/A [X]

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

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

	1 2015	2 2014	3 2013	4 2012	5 2011
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	2,024,250	4,169,110	4,150,026		
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)					
3. Credit life (Line 21, Col. 6)					
4. 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 (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)					
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)					
Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	23,372,991	33,925,306	534,812,624		
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)					
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)					
17.2 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, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)					
19. Aggregate of all other lines of business (Line 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	1,082,070,546		
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,161,292,979	1,098,675,262	1,032,084,072		
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)					
26. Asset valuation reserve (Page 3, Line 24.01)	2,304,717	1,644,589	956,044		
27. Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000		
28. Surplus (Page 3, Line 37)	38,614,627	24,913,496	47,486,474		
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	56,543,478	55,550,329	506,405,508		
Risk-Based Capital Analysis					
30. Total adjusted capital	43,419,343	29,058,088	50,942,518		
31. Authorized control level risk - based capital	6,002,620	5,753,172	5,569,087		
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	2.5	1.7		
37. Contract loans (Line 6)	1.3	1.4	1.5		
38. Derivatives (Page 2, Line 7)					
39. Other invested assets (Line 8)					
40. Receivables for securities (Line 9)		0.0	0.0		
41. Securities lending reinvested collateral assets (Line 10)					
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 2015	2 2014	3 2013	4 2012	5 2011
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
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)	1,202,407,606	1,126,088,758	1,082,070,546		
Investment Data					
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)	(25,161)	124,346	22,923		
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)	66,511,840	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	2.7	2.4	1.0		
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
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 less Col. 2)					
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)	(8,176,138)	(3,810,816)	(485,137,004)		
74. Ordinary - individual annuities (Col. 4)					
75. Ordinary-supplementary contracts (Col. 5)					
76. Credit life (Col. 6)					
77. Group life (Col. 7)					
78. Group annuities (Col. 8)					
79. A & H-group (Col. 9)					
80. A & H-credit (Col. 10)					
81. A & H-other (Col. 11)					
82. Aggregate of all other lines of business (Col. 12)					
83. Total (Col. 1)	(8,176,138)	(3,810,816)	(485,137,004)		

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []
 If no, please explain:



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

DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2015

NAIC Group Code 3891

LIFE INSURANCE

NAIC Company Code 15475

Table with 5 columns: 1 Ordinary, 2 Credit Life (Group and Individual), 3 Group, 4 Industrial, 5 Total. Rows include: DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS, DIRECT DIVIDENDS TO POLICYHOLDERS, DIRECT CLAIMS AND BENEFITS PAID, DETAILS OF WRITE-INS. Large 'NONE' watermark is present.

Table with 10 columns: 1 No., 2 Amount, 3 No. of Ind.Pols. & Gr. Certifs., 4 Amount, 5 No. of Certifs., 6 Amount, 7 No., 8 Amount, 9 No., 10 Amount. Rows include: DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED, POLICY EXHIBIT. Large 'NONE' watermark is present.

(a) Includes Individual Credit Life Insurance prior year \$..., current year \$... Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$..., current year \$... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$..., current year \$...

ACCIDENT AND HEALTH INSURANCE

Table with 5 columns: 1 Direct Premiums, 2 Direct Premiums Earned, 3 Dividends Paid Or Credited On Direct Business, 4 Direct Losses Paid, 5 Direct Losses Incurred. Rows include: 24. Group Policies (b), 24.1 Federal Employees Health Benefits Plan premium (b), 24.2 Credit (Group and Individual), 24.3 Collectively renewable policies (b), 24.4 Medicare Title XVIII exempt from state taxes or fees Other Individual Policies: 25.1 Non-cancelable (b), 25.2 Guaranteed renewable (b), 25.3 Non-renewable for stated reasons only (b), 25.4 Other accident only, 25.5 All other (b), 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). Large 'NONE' watermark is present.

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

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

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	7 Policies	8 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
21. 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		
23. Line 21 minus Line 22	XXX		XXX	2,024,250	XXX	(b)	XXX	XXX		2,024,250
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)										
1901.										
1902.										
1903.										
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 exhibit shall be shown in thousands (omit 000)

(b) Group \$; Individual \$

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance				
26. Debit ordinary insurance	XXX	XXX		

NONE

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies - decreasing				
28. Term policies - other				
29. Other term insurance - decreasing	XXX		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 During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 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

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 2				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a)	
---	--

NONE

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Child, etc., policies and riders included above.	
47.1	
47.2	

NONE

POLICIES WITH DISABILITY PROVISIONS

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium			1,310	110,921				
49. Disability Income								
50. 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

N O N E

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 \$875,689	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	38,692	33,843		72,535
25. 2039	(4,367)	27,185		22,818
26. 2040	(3,820)	19,399		15,579
27. 2041	(3,862)	14,169		10,307
28. 2042	(5,463)	11,228		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

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

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year	1,504,425	140,164	1,644,589				1,644,589
2. Realized capital gains/(losses) net of taxes - General Account	(76,398)		(76,398)				(76,398)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account							
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. 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**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (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		0.0000		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												
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

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In Good Standing:												
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	12,355,291		XXX	12,355,291	0.0010	12,355	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	
In 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

N O N E

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

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

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
62200	95-2496321	10/01/2013	Accordia Life and Annuity Company	Iowa	COFW/I	2,024,249,720	1,142,393,936	23,372,991			21,525,872
0299999. General Account - U.S. Affiliates - Other						2,024,249,720	1,142,393,936	23,372,991			21,525,872
0399999. Total General Account - U.S. Affiliates						2,024,249,720	1,142,393,936	23,372,991			21,525,872
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates						2,024,249,720	1,142,393,936	23,372,991			21,525,872
1099999. Total General Account - Non-Affiliates											
1199999. Total General Account						2,024,249,720	1,142,393,936	23,372,991			21,525,872
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						2,024,249,720	1,142,393,936	23,372,991			21,525,872
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						2,024,249,720	1,142,393,936	23,372,991			21,525,872

Schedule S - Part 1 - Section 2

N O N E

Schedule S - Part 2

N O N E

Schedule S - Part 3 - Section 1

N O N E

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

Schedule S - Part 6

N O N E

Schedule S - Part 7

N O N E

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1	Direct Business Only					6	7
		Life Contracts		4	5	Total Columns 2 through 5		
		2	3						Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Deposit-Type Contracts
Active Status	Life Insurance Premiums	Annuity Considerations						
1. Alabama	AL	N						
2. Alaska	AK	N						
3. Arizona	AZ	N						
4. Arkansas	AR	N						
5. California	CA	N						
6. Colorado	CO	N						
7. Connecticut	CT	N						
8. Delaware	DE	N						
9. District of Columbia	DC	N						
10. Florida	FL	N						
11. Georgia	GA	N						
12. Hawaii	HI	N						
13. Idaho	ID	N						
14. Illinois	IL	N						
15. Indiana	IN	N						
16. Iowa	IA	L						
17. Kansas	KS	N						
18. Kentucky	KY	N						
19. Louisiana	LA	N						
20. Maine	ME	N						
21. Maryland	MD	N						
22. Massachusetts	MA	N						
23. Michigan	MI	N						
24. Minnesota	MN	N						
25. Mississippi	MS	N						
26. Missouri	MO	N						
27. Montana	MT	N						
28. Nebraska	NE	N						
29. Nevada	NV	N						
30. New Hampshire	NH	N						
31. New Jersey	NJ	N						
32. New Mexico	NM	N						
33. New York	NY	N						
34. North Carolina	NC	N						
35. North Dakota	ND	N						
36. Ohio	OH	N						
37. Oklahoma	OK	N						
38. Oregon	OR	N						
39. Pennsylvania	PA	N						
40. Rhode Island	RI	N						
41. South Carolina	SC	N						
42. South Dakota	SD	N						
43. Tennessee	TN	N						
44. Texas	TX	N						
45. Utah	UT	N						
46. Vermont	VT	N						
47. Virginia	VA	N						
48. Washington	WA	N						
49. West Virginia	WV	N						
50. Wisconsin	WI	N						
51. Wyoming	WY	N						
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX						
59. Subtotal	(a)	1						
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX						
96. Plus reinsurance assumed		XXX	23,372,991				23,372,991	
97. Totals (All Business)		XXX	23,372,991				23,372,991	
98. Less reinsurance ceded		XXX						
99. Totals (All Business) less Reinsurance Ceded		XXX	23,372,991		(b)		23,372,991	
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX						
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(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.

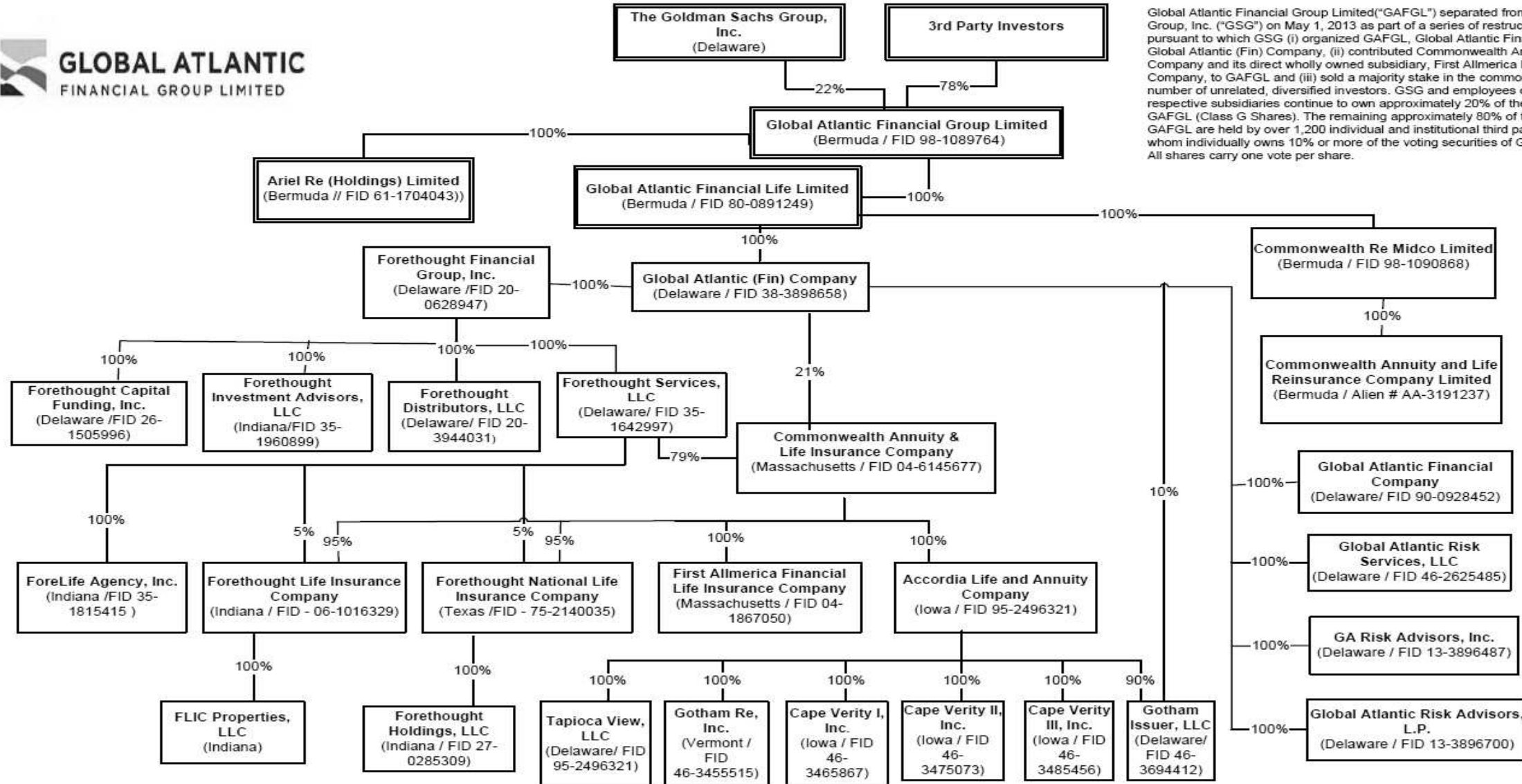
SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					Totals
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
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 DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
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 OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT						
59. Total						

NONE

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



Global Atlantic Financial Group Limited ("GAFGL") separated from The Goldman Sachs Group, Inc. ("GSG") on May 1, 2013 as part of a series of restructuring transactions pursuant to which GSG (i) organized GAFGL, Global Atlantic Financial Life Limited and Global Atlantic (Fin) Company, (ii) contributed Commonwealth Annuity and Life Insurance Company and its direct wholly owned subsidiary, First Allmerica Financial Life Insurance Company, to GAFGL and (iii) sold a majority stake in the common shares of GAFGL to a number of unrelated, diversified investors. GSG and employees of GSG, GAFGL, and their respective subsidiaries continue to own approximately 20% of the voting securities of GAFGL (Class G Shares). The remaining approximately 80% of the voting securities of GAFGL are held by over 1,200 individual and institutional third party investors, none of whom individually owns 10% or more of the voting securities of GAFGL (Class A Shares). All shares carry one vote per share.

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

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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			80-0891249				Global Atlantic Financial Life Limited	BMJ	NIA	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			98-1090868				Commonwealth Re Midco Limited	BMJ	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			98-1090854				Commonwealth Annuity and Life Reinsurance Company Limited	BMJ	IA	Commonwealth Re Midco Limited	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			61-1704043				Ariel Re (Holdings) Limited	BMJ	NIA	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			46-2625485				Global Atlantic Risk Services, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			98-1089764	4520225			GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	BMJ	NIA	THE GOLDMAN SACHS GROUP, INC.	Ownership	22.000	THE GOLDMAN SACHS GROUP, INC.	
			98-1089764	4520225			GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	BMJ	NIA	Third Party Investors	Ownership	78.000	Third Party Investors	
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	21.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	MA	IA	Forethought Services, LLC	Ownership	79.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	15472	46-3475073				Cape Verity II, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			20-0628947				Forethought Financial Group, Inc	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			26-1505996				Forethought Capital Funding, Inc	DE	IA	Forethought Financial Group, Inc	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			35-1960899				Forethought Investment Advisors, LLC	IN	IA	Forethought Financial Group, Inc	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			20-3944031				Forethought Distributors, LLC	DE	IA	Forethought Financial Group, Inc	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP 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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			35-1642997				Forethought Services, LLC	DE	IA	Forethought Financial Group, Inc	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			35-1815415				ForeLife Agency, Inc	IN	IA	Forethought Services, LLC	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	95.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Forethought Services, LLC	Ownership	5.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	77127	75-2140035				Forethought National :Life Insurance Company	TX	IA	Forethought Services, LLC	Ownership	5.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
3891	Goldman Sachs Grp	77127	75-2140035				Forethought National :Life Insurance Company	TX	IA	Commonwealth Annuity and Life Insurance Company	Ownership	95.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			00-0000000				FLIC Properties, LLC	IN	IA	Forethought Life Insurance Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	
			27-0285309				Forethought Holdings, LLC	IN	IA	Forethought National :Life Insurance Company	Ownership	100.000	GLOBAL ATLANTIC FINANCIAL GROUP LIMITED	

NONE

Asterisk	Explanation

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

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit 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		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)
15472	46-3475073	Cape Verity II, Inc.							0			(2,375,714,601)
15473	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			
91642	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	Control Totals								XXX			

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.

	<u>Responses</u>
MARCH FILING	
1. 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
APRIL FILING	
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
JUNE FILING	
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
AUGUST FILING	
11. Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

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

MARCH FILING	
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
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?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 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? NO
- 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? NO
- 31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 32. 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? NO
- 33. 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 March 1? YES
- 34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? NO
- 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? NO
- 36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? NO
- 37. 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? NO
- 38. 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 electronically with the NAIC by March 1? NO
- 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? NO
- 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? YES

APRIL FILING

- 41. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? NO
- 42. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? YES
- 43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? NO
- 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? NO
- 45. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? NO
- 46. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? NO
- 47. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? NO
- 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? NO
- 49. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? NO
- 50. Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? YES

AUGUST FILING

- 51. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

Explanations:

- 2. The Company is not required to file with the NAIC
- 10. The Company is not required to file with the NAIC
- 12. The Company only has one shareholder
- 13. The Company has no Medicare Supplement Insurance Business
- 14. The Company has no trustee surplus
- 15. The Company has no participating business
- 18. The Company has no Separate Accounts Funding Guaranteed Minimum Benefit
- 19. The Company has no Synthetic GIC Contracts
- 20. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 21. 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
- 25. 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
- 28. The Company has no Modified Guarantee Annuities
- 29. Not applicable to variable business in force
- 30. Not applicable to variable business in force
- 31. The Company has no variable contracts
- 32. The Company has no variable contracts
- 34. The Company has no Workers Compensation business
- 35. The Company has no Accident and Health Business
- 36. The Company has no Medicare Part D coverage business
- 37. Audit partner has not exceeded five years
- 38. There are no employees currently in cooling off periods
- 39. The Company is not seeking relief from these requirements
- 41. The Company has no long-term business
- 43. The Company has no credit insurance business
- 44. The Company has no accident and health business
- 45. The Company has no annuity business
- 46. The Company has no annuity business
- 47. The Company has no health business
- 48. The Company has no health business
- 49. We are exempted from the requirements of section 8D of AG38

Bar Codes:

6. Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 290]



7. Adjustment Form [Document Identifier 300]



12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Trustee Surplus Statement [Document Identifier 490]



15. Participating Opinion for Exhibit 5 [Document Identifier 371]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]	 1 5 4 7 5 2 0 1 5 4 4 3 0 0 0 0 0
19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]	 1 5 4 7 5 2 0 1 5 4 4 4 0 0 0 0 0
20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	 1 5 4 7 5 2 0 1 5 4 4 5 0 0 0 0 0
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	 1 5 4 7 5 2 0 1 5 4 4 6 0 0 0 0 0
22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	 1 5 4 7 5 2 0 1 5 4 4 7 0 0 0 0 0
23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	 1 5 4 7 5 2 0 1 5 4 4 8 0 0 0 0 0
25. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]	 1 5 4 7 5 2 0 1 5 4 5 0 0 0 0 0 0
26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]	 1 5 4 7 5 2 0 1 5 4 5 1 0 0 0 0 0
27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	 1 5 4 7 5 2 0 1 5 4 5 2 0 0 0 0 0
28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	 1 5 4 7 5 2 0 1 5 4 5 3 0 0 0 0 0
29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]	 1 5 4 7 5 2 0 1 5 4 3 6 0 0 0 0 0
30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]	 1 5 4 7 5 2 0 1 5 4 3 7 0 0 0 0 0
31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]	 1 5 4 7 5 2 0 1 5 4 3 8 0 0 0 0 0
32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]	 1 5 4 7 5 2 0 1 5 4 3 9 0 0 0 0 0
34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]	 1 5 4 7 5 2 0 1 5 4 9 5 0 0 0 0 0
35. Supplemental Schedule O [Document Identifier 465]	 1 5 4 7 5 2 0 1 5 4 6 5 0 0 0 0 0
36. Medicare Part D Coverage Supplement [Document Identifier 365]	 1 5 4 7 5 2 0 1 5 3 6 5 0 0 0 0 0
37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 1 5 4 7 5 2 0 1 5 2 2 4 0 0 0 0 0
38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 1 5 4 7 5 2 0 1 5 2 2 5 0 0 0 0 0
39. Relief from the Requirements for Audit Committees [Document Identifier 226]	 1 5 4 7 5 2 0 1 5 2 2 6 0 0 0 0 0
41. Long-Term Care Experience Reporting Forms [Document Identifier 306]	 1 5 4 7 5 2 0 1 5 3 0 6 0 0 0 0 0
43. Credit Insurance Experience Exhibit [Document Identifier 230]	 1 5 4 7 5 2 0 1 5 2 3 0 0 0 0 0 0
44. Accident and Health Policy Experience Exhibit [Document Identifier 210]	 1 5 4 7 5 2 0 1 5 2 1 0 0 0 0 0 0
45. Analysis of Annuity Operations by Lines of Business [Document Identifier 510]	 1 5 4 7 5 2 0 1 5 5 1 0 0 0 0 0 0
46. Analysis of Increase in Annuity Reserves During the Year [Document Identifier 515]	 1 5 4 7 5 2 0 1 5 5 1 5 0 0 0 0 0
47. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	 1 5 4 7 5 2 0 1 5 2 1 6 0 0 0 0 0
48. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 1 5 4 7 5 2 0 1 5 2 1 7 0 0 0 0 0
49. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	 1 5 4 7 5 2 0 1 5 4 3 5 0 0 0 0 0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 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):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed 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	3.565	24,325,775		24,325,775	3.565
1.44 Industrial development and similar obligations		0.000				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				0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000				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	30,918,240	4.531	30,918,240		30,918,240	4.531
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	470,903,470	69.017	470,903,470		470,903,470	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:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	15,388,063	2.255	15,388,063		15,388,063	2.255
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of 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	8,770,327	1.285	8,770,327		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)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	12,076,874	1.770	12,076,874		12,076,874	1.770
11. Other invested assets		0.000				0.000
12. Total invested assets	682,302,108	100.000	682,302,108		682,302,108	100.000

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.
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, Column 15	
6.	Total foreign exchange change in book/adjusted carrying 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)	

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.
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	
	5.2 Totals, Part 3, Column 9	
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 10	
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)	

NONE

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

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

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	9,997,996	10,011,190	9,994,284	10,000,000
	2. Canada				
	3. Other Countries				
	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
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	499,915,494	499,720,615	499,991,000	480,115,745
	9. Canada	21,160,647	17,922,922	21,230,083	20,060,000
	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					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	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	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 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	
2. 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											
3. 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	
5. 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

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
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
6.2 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
6.3 NAIC 3					2,609,681	2,609,681	0.4			2,609,681	
6.4 NAIC 4											
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. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2								1,978,654	0.3		
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals								1,978,654	0.3		
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 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately 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)							XXX	XXX		
9.6 NAIC 6	(d)							XXX	XXX		
9.7 Totals	21,804,967	26,826,366	43,521,883	115,729,185	450,261,317	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				
10.6 NAIC 6						XXX	XXX				
10.7 Totals	26,115,992	11,492,340	48,733,250	100,976,832	391,526,424	XXX	XXX	578,844,838	100.0	492,755,039	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											
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, 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 Line 9.7, Col. 6, Section 9	0.2	2.0	5.1	7.1	4.5	18.9	XXX	XXX	XXX	XXX	18.9

(a) Includes \$ 124,372,682 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ current year, \$ prior year of bonds with Z designations and \$, current year \$ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ current year, \$ prior year of bonds with 5* designations and \$, current year \$ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 12,076,874 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately 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											
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, Guaranteed											
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-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											
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	3,566,584	2,463,593	2,201,229	245,214	9,563,394	1.5	2,271,181	0.4	9,563,393	1
6.3 Commercial Mortgage-Backed Securities	896,417	5,939,367	6,537,825	10,614,837	132,478	24,120,924	3.7	17,584,857	3.0	2,046,553	22,074,371
6.4 Other Loan-Backed and Structured Securities	1,745,107	10,131,950	31,894,122	24,400,131	4,794,327	72,965,637	11.1	69,966,889	12.1	15,794,333	57,171,304
6.5 Totals	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								1,978,654	0.3		
7.2 Residential Mortgage-Backed Securities											
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											

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	18,076,668	7,188,465	1,299,099	78,512,989	445,089,298	550,166,519	83.6	XXX	XXX	506,366,758	43,799,761
9.2 Residential Mortgage-Backed Securities	1,086,774	3,566,584	2,463,593	2,201,229	245,214	9,563,394	1.5	XXX	XXX	9,563,393	1
9.3 Commercial Mortgage-Backed Securities	896,417	5,939,367	7,865,071	10,614,837	132,478	25,448,170	3.9	XXX	XXX	2,046,553	23,401,617
9.4 Other Loan-Backed and Structured Securities	1,745,107	10,131,950	31,894,122	24,400,131	4,794,327	72,965,637	11.1	XXX	XXX	15,794,333	57,171,304
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											
10.1 Issuer Obligations	24,269,121	5,214,752		76,942,752	382,595,286	XXX	XXX	489,021,911	84.5	464,763,678	24,258,233
10.2 Residential Mortgage-Backed Securities	88,803	269,790	229,226	180,987	1,502,375	XXX	XXX	2,271,181	0.4	2,271,181	
10.3 Commercial Mortgage-Backed Securities			11,503,776	6,081,081		XXX	XXX	17,584,857	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	XXX	69,966,889	12.1	23,669,082	46,297,807
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	4.5	2.0	8.4	17.4	67.6	XXX	XXX	100.0	XXX	85.1	14.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	18,076,668	6,022,277	447,890	61,933,960	419,885,962	506,366,757	76.9	464,763,678	80.3	506,366,757	XXX
11.2 Residential Mortgage-Backed Securities	1,086,774	3,566,584	2,463,593	2,201,229	245,214	9,563,394	1.5	2,271,181	0.4	9,563,394	XXX
11.3 Commercial Mortgage-Backed Securities			2,046,553			2,046,553	0.3	2,051,099	0.4	2,046,553	XXX
11.4 Other Loan-Backed and Structured Securities	1,003,419	4,123,729	5,294,419	4,713,606	659,160	15,794,333	2.4	23,669,082	4.1	15,794,333	XXX
11.5 Totals	20,166,861	13,712,590	10,252,455	68,848,795	420,790,336	533,771,037	81.1	492,755,040	85.1	533,771,037	XXX
11.6 Line 11.5 as a % of Col. 6	3.8	2.6	1.9	12.9	78.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, 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 Issuer Obligations		1,166,188	851,209	16,579,029	25,203,336	43,799,762	6.7	24,258,233	4.2	XXX	43,799,762
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities	896,417	5,939,367	5,818,518	10,614,837	132,478	23,401,617	3.6	15,533,758	2.7	XXX	23,401,617
12.4 Other Loan-Backed and Structured Securities	741,688	6,008,221	26,599,703	19,686,525	4,135,167	57,171,304	8.7	46,297,807	8.0	XXX	57,171,304
12.5 Totals	1,638,105	13,113,776	33,269,430	46,880,391	29,470,981	124,372,683	18.9	86,089,798	14.9	XXX	124,372,683
12.6 Line 12.5 as a % of Col. 6	1.3	10.5	26.7	37.7	23.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.2	2.0	5.1	7.1	4.5	18.9	XXX	XXX	XXX	XXX	18.9

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE Cape Verity I, Inc.
SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	15,270,222	15,270,222			
2. 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					
6. 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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
80514301		Louisville	KY		10/01/2013	7.900	2,123,069		(82,175)				11,400,000	12/10/2015
80514312		Romulus	MI		10/01/2013	6.080	2,317,825		(34,192)				4,950,000	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)				14,000,000	10/29/2015
80514320		Riverside	CA		10/01/2013	5.930	2,752,027		(68,566)				6,400,000	11/18/2015
0199999. Mortgages in good standing - Farm Mortgages							15,388,063		(272,078)				41,050,000	XXX
0899999. Total Mortgages in good standing							15,388,063		(272,078)				41,050,000	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							15,388,063		(272,078)				41,050,000	XXX

General Interrogatory:

- Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
- Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
- Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

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

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
3399999 - Totals								

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

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
80514307	Atlanta	GA		10/01/2013	12/22/2015	2,829,045		(35,342)			(35,342)	2,584,092	2,554,456			
80514308	Summerville	SC		10/01/2013	12/22/2015	2,435,032		(30,420)			(30,420)	2,224,195	2,198,686			
80514309	Orlando	FL		10/01/2013	12/22/2015	2,128,908		(27,244)			(27,244)	1,944,527	1,921,682			
0199999. Mortgages closed by repayment						7,392,985		(93,006)			(93,006)	6,752,814	6,674,824			
80514301	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			
80514320	Riverside	CA		10/01/2013		2,877,342							56,750			
0299999. Mortgages with partial repayments						23,671,173							1,243,204			
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

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-C2-4	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
912796-FV-6	UNITED STATES TREASURY BILL				1	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
912796-FV-6	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
912796-GW-3	UNITED STATES TREASURY BILL				1	996,612	99.8021	998,021	1,000,000	998,021		1,409			0.353	0.358	MAT			08/07/2015	07/21/2016
912828-PS-3	UNITED STATES TREASURY GOVT BND				1	1,220,525	100.1220	1,215,481	1,214,000	1,215,977		(4,548)			2.000	0.041	JJ	10,161		10/21/2015	01/31/2016
912828-IM-8	UNITED STATES TREASURY GOVT BND				1	786,645	99.9610	785,693	786,000	786,440		(205)			0.375	0.240	MN	258	1,474	10/21/2015	05/31/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,994,284	XXX	10,011,190	10,000,000	9,997,996		3,260			XXX	XXX	XXX	30,694	61,474	XXX	XXX
0599999. Total - U.S. Government Bonds						9,994,284	XXX	10,011,190	10,000,000	9,997,996		3,260			XXX	XXX	XXX	30,694	61,474	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063A-5G-5	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	141,563	01/06/2015	04/01/2039
California Total						2,991,300	XXX	2,723,456	1,875,000	2,963,239		(28,061)			XXX	XXX	XXX	35,391	141,563	XXX	XXX
452151-LF-8	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	91,800	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	XXX	7,650	91,800	XXX	XXX
United States Total						4,597,764	XXX	4,425,626	3,675,000	4,587,159		(17,263)			XXX	XXX	XXX	43,041	233,363	XXX	XXX
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						4,597,764	XXX	4,425,626	3,675,000	4,587,159		(17,263)			XXX	XXX	XXX	43,041	233,363	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						4,597,764	XXX	4,425,626	3,675,000	4,587,159		(17,263)			XXX	XXX	XXX	43,041	233,363	XXX	XXX
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE MUNI BND		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	257,400	09/30/2013	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE 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	09/30/2013	08/01/2049
California Total						13,189,412	XXX	15,012,352	10,780,000	13,122,405		(31,043)			XXX	XXX	XXX	300,750	721,800	XXX	XXX
United States Total						13,189,412	XXX	15,012,352	10,780,000	13,122,405		(31,043)			XXX	XXX	XXX	300,750	721,800	XXX	XXX
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						13,189,412	XXX	15,012,352	10,780,000	13,122,405		(31,043)			XXX	XXX	XXX	300,750	721,800	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						13,189,412	XXX	15,012,352	10,780,000	13,122,405		(31,043)			XXX	XXX	XXX	300,750	721,800	XXX	XXX
072024-PY-2	BAY AREA TOLL AUTH CALIF MUNITAX BND REV		2		1FE	1,839,336	137.3900	2,040,242	1,485,000	1,832,229		(3,350)			6.907	5.408	AO	25,642	102,569	10/11/2013	10/01/2050
797400-FN-3	SAN DIEGO ONTY CALIF REGI TRAN SAN DIEGO				1FE	3,186,336	126.2000	3,568,936	2,828,000	3,177,189		(4,189)			5.911	5.124	AO	167,163	41,791	09/30/2013	04/01/2048
913366-EP-1	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	137,443	09/30/2013	05/15/2048
California Total						7,481,019	XXX	8,303,245	6,412,000	7,450,246		(17,658)			XXX	XXX	XXX	84,995	407,175	XXX	XXX
District of Columbia Total						4,587,424	XXX	4,305,856	3,200,000	4,569,806		(17,618)			XXX	XXX	XXX	59,696	238,784	XXX	XXX
167725-AC-4	CHICAGO IL TRAN AUTH SALES TAX MUNI BND		2		1FE	2,025,432	116.2220	2,091,996	1,800,000	2,010,343		(11,016)			6.899	5.809	JD	10,349	124,182	10/09/2013	12/01/2040
Illinois Total						2,025,432	XXX	2,091,996	1,800,000	2,010,343		(11,016)			XXX	XXX	XXX	10,349	124,182	XXX	XXX
646136-XR-7	NEW JERSEY ST TRANS TR FD AUT MUNI BND				1FE	7,258,220	106.1640	6,677,716	6,290,000	7,221,989		(17,209)			6.561	5.467	JD	18,342	412,687	09/30/2013	12/15/2040
646139-W3-5	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	5.277	JJ	37,070	74,140	09/30/2013	01/01/2040
New Jersey Total						8,559,930	XXX	8,097,966	7,290,000	8,510,373		(23,098)			XXX	XXX	XXX	55,412	486,827	XXX	XXX
02765U-OR-3	AMERICAN MUN PIWR-OHIO INC AMERICAN MUN P				1FE	1,786,994	116.8260	2,009,407	1,720,000	1,785,007		(977)			6.053	5.775	FA	39,331	104,112	09/30/2013	02/15/2043
Ohio Total						1,786,994	XXX	2,009,407	1,720,000	1,785,007		(977)			XXX	XXX	XXX	39,331	104,112	XXX	XXX
United States Total						24,440,799	XXX	24,808,470	20,422,000	24,325,775		(70,367)			XXX	XXX	XXX	249,783	1,361,080	XXX	XXX
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						24,440,799	XXX	24,808,470	20,422,000	24,325,775		(70,367)			XXX	XXX	XXX	249,783	1,361,080	XXX	XXX
30265A-AN-4	FHLMC SUB CMBS 13-K33-B 144A		2		1FM	1,289,948	96.7410	1,451,108	1,500,000	1,327,246		298			3.503	5.377	MON	4,379	53,270	10/04/2013	08/25/2046
United States Total						1,289,948	XXX	1,451,108	1,500,000	1,327,246		298			XXX	XXX	XXX	4,379	53,270	XXX	XXX
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,289,948	XXX	1,451,108	1,500,000	1,327,246		298			XXX	XXX	XXX	4,379	53,270	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						25,730,747	XXX	26,259,578	21,922,000	25,653,021		(70,069)			XXX	XXX	XXX	254,162	1,414,350	XXX	XXX
000000-00-0	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
00287Y-AS-8	ABBVIE INC SENIOR CORP BND		1		2FE	624,700	97.7470	610,919	625,000	624,703		3			4.700	4.703	MN		14,688	05/05/2015	05/14/2045
00817Y-AF-5	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	450,500	09/30/2013	06/15/2036
012725-AD-9	ALBEMARLE CORP SENIOR CORP BND		1		2FE	2,201,980	96.7180	1,934,360	2,000,000	2,198,993		(2,987)			5.450	4.804	JD	9,083	111,119	01/07/2015	12/01/2044
020002-AV-3	ALLSTATE CO CORP BND		1		2FE	2,060,000	101.0000	2,020,000	2,000,000	2,024,074		45,420			6.125	5.204	MN	15,653	122,500	09/30/2013	05/15/2067
02209S-AE-3	ALTRIA GROUP INC CORP BND				2FE	491,595	160.2870	520,933	325,000	484,758		(3,214)			9.950	5.978	MN	4,581	32,338	10/09/2013	11/10/2038
02313S-AQ-9	AMAZON.COM INC SENIOR CORP BND		1		1FE	2,146,880	106.4940	2,129,880	2,000,000	2,144,905		(1,975)			4.950	4.496	JD	7,150	99,000	02/23/2015	12/05/2044

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE SECU SUB CMBS			2	1FM	4,018,872	.910100	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
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial 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
00213V-AA-2	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)	JAJO			01/01/2014	12/31/2056
03879M-AA-1	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	.878080	10,687,502	12,171,383	10,059,613		18,222			1.944	7.565	MON	19,715		12/15/2015	10/25/2047
63939E-AE-3	NAVSL_15-AA ABS_15-AA B 144A			2	1FE	4,769,155	.893810	4,469,036	5,000,000	4,808,149		38,995			3.500	3.955	MON	7,778	157,014	01/13/2015	12/15/2044
64032X-AB-1	NSLT_12-3A NSLT_12-3A			2	1FE	1,765,000	.799130	1,598,269	2,000,000	1,851,423		51,443			1.221	3.821	MON	271	24,196	04/08/2014	08/25/2045
64033A-AB-0	NSLT_12-4A NSLT_12-4A			2	1FE	4,495,313	.851470	4,257,341	5,000,000	4,719,364		122,446			1.422	3.590	MON	790	60,492	04/22/2014	07/26/2049
64033E-AB-2	NELNET STUDENT LOAN TRUST NSLT ABS_13-2			2	1FE	7,955,469	.874560	7,433,756	8,500,000	8,304,734		388,922			1.922	3.730	MON	1,625	146,159	04/08/2014	08/26/2052
78443F-AJ-6	SLMA_07-5 SLMA_07-5			2	1FE	5,534,375	.949710	5,460,856	5,750,000	5,734,720		132,670			2.902	4.489	MON	5,099	156,097	03/17/2014	01/26/2043
78448P-AJ-7	SMB_PVT ED TRUST 2015-A CLASS ABS 144A			2	1FE	1,929,855	.923350	1,846,699	2,000,000	1,941,689		11,834			4.500	4.873	MON	4,000	58,000	04/15/2015	10/15/2048
84861C-AB-1	SPMF_14-4A SPMF_14-4A			2	1FE	1,496,345	100.4780	1,507,163	1,500,000	1,497,214		(71)			4.629	4.666	MON	5,786	69,437	11/21/2014	01/20/2045
87159F-AD-4	SVMP_13-12A ABS_13-12A C 144A		F	2	1FE	6,826,400	.973250	6,812,729	7,000,000	7,138,546		138,225			3.071	4.039	JAJO	46,569	213,769	09/20/2013	10/15/2025
92329G-AG-1	VENTR_13-14A ABS_13-14A C 144A		F	2	1FE	1,906,200	.962400	1,924,798	2,000,000	1,967,270		4,444			3.162	4.731	FIJAN	5,621	61,723	09/30/2013	08/28/2025
92329N-AG-5	VENTR_13-13A VENTR_13-13A		F	2	1FE	6,876,772	.963290	6,743,044	7,000,000	7,164,945		127,376			3.277	3.867	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	.943160	2,829,477	3,000,000	2,998,732		68,202			3.070	4.400	JAJO	17,140	92,201	09/30/2013	07/24/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - 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
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						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. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - 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
7899999. 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. 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
8099999. 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 - Total 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

E10.4

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912796-FV-6	UNITED STATES TREASURY BILL		02/06/2015	J.P. MORGAN SECURITIES INC		1,995,100	2,000,000	
912796-FV-6	UNITED STATES TREASURY BILL		02/27/2015	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		10/21/2015	BARCLAYS CAPITAL		1,220,525	1,214,000	5,476
912828-WM-8	UNITED STATES TREASURY GOVT BND		10/21/2015	MERRILL LYNCH & CO.		786,645	786,000	1,160
0599999. Subtotal - Bonds - U.S. Governments						5,997,083	6,000,000	6,636
13063A-5G-5	CALIFORNIA STATE OF MUNI BND GO		01/06/2015	Various		2,991,397	1,875,000	38,536
California Total						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
582643-AA-8	METROPOLITAN WASH D C ARPTS AU METROPOLI		01/22/2015	CITICORP SECURITIES MARKETS		4,587,424	3,200,000	76,942
District of Columbia Total						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	76,942
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	2,000,000	14,533
023135-AQ-9	AMAZON.COM INC SENIOR CORP BND		02/23/2015	BANK OF AMERICA SECURITIES LLC		2,146,880	2,000,000	22,275
02361D-AQ-3	AMEREN ILLINOIS COMPANY SECURED CORP BND		12/07/2015	BNP PARIBAS		99,001	100,000	
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	AMGEN INC SENIOR CORP BND		12/11/2015	CITIGROUP GLOBAL MKT INC		470,600	500,000	2,750
037833-AL-4	APPLE INC SENIOR CORP BND		05/19/2015	J.P. MORGAN SECURITIES INC		137,253	150,000	289
03879M-AA-1	ARC 13-1 ABS 13-1 A 144A		01/14/2015	Various			270,008	
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	BIODEN 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	Various		1,409,867	1,425,000	484
151020-AU-8	CELGENE CORPORATION SENIOR CORP BND		12/11/2015	CITIGROUP GLOBAL MKT INC		255,253	250,000	4,306
161175-AP-9	CCO SAFARI II LLC SECURED CORP BND 144A		07/09/2015	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	
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	RBC DOMINION SECURITIES INC.		1,376,940	1,000,000	4,694
224044-BY-2	COX COMMUNICATIONS INC SENIOR CORP BND 1		01/07/2015	Various		1,034,820	1,000,000	3,525
23306N-AL-6	DBWF 2015-LCM D SUB CMBS		06/17/2015	DEUTSCHE BANK AG		1,782,584	2,000,000	4,561
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	9,383
26884T-AN-2	ERAC USA FINANCE LLC SENIOR CORP BND 144		12/14/2015	US BANCORP		328,321	350,000	5,338
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		06/05/2015	US BANK		438,156	400,000	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	
418056-AU-1	HASBRO INC SENIOR CORP BND		01/30/2015	ACCORDIA		3,916,786	3,600,000	38,250
444859-BE-1	HUMANA INC SENIOR CORP BND		02/27/2015	CREDIT SUISSE FIRST BOSTON COR		1,484,528	1,350,000	30,628
460146-ON-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	KIMCO REALTY CORPORATION SENIOR CORP BND		03/23/2015	BANK OF AMERICA		1,879,955	1,900,000	
50076Q-AR-7	KRAFT FOODS GROUP INC SENIOR CORP BND		06/05/2015	Various		1,150,976	950,000	23,623
50540R-AS-1	LABORATORY CORP OF AMER HLDGS LABORATORY		06/03/2015	ROYAL BANK OF CANADA		1,393,350	1,500,000	25,067
532457-BJ-6	ELI 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		11/16/2015	CITIGROUP GLOBAL MKT INC		4,852,061	4,925,000	
577081-AW-2	MATTEL INC SENIOR CORP BND		01/30/2015	ACCORDIA		2,360,265	2,000,000	26,947
59022C-AJ-2	BANK OF AMERICA CORP CORP BND		08/28/2015	DEUTSCHE BANK AG		2,295,960	2,000,000	11,202
594918-AM-6	MICROSOFT CORP SENIOR CORP BND		05/19/2015	SALOMON SMITH BARNEY INC		113,901	100,000	1,531
60871R-AD-2	MOLSON COORS BREWING CO SENIOR CORP BND		05/20/2015	Various		318,624	325,000	1,128
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND		06/11/2015	Various		2,630,677	2,800,000	45,246
61945C-AE-3	MOSAIC CO MOSAIC CO 5.625% 11/15/43		04/28/2015	BANK OF AMERICA		586,960	500,000	12,969
63939E-AE-3	NAVSL_15-AA ABS 15-AA B 144A		01/13/2015	CREDIT SUISSE FIRST BOSTON		4,769,155	5,000,000	
64128X-AE-0	NEUBERGER BERMAN GROUP LLC/NEU SENIOR CO		04/15/2015	J.P. MORGAN SECURITIES INC		1,490,655	1,500,000	
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND		04/28/2015	J.P. MORGAN SECURITIES INC		995,890	1,000,000	
718172-BD-0	PHILLIP 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		12/23/2015	Tax Free Exchange		1,698,615	1,500,000	40,542
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE SECU SUB CMBS		02/03/2015	BK AMER MERRILL LYNCH		4,018,872	4,000,000	4,876
78448P-AF-7	SMB PVT ED TRUST 2015-A CLASS ABS 144A		04/15/2015	CREDIT SUISSE ZURICH		1,929,855	2,000,000	

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78573A-AC-4	SABMILLER HOLDINGS INC SENIOR CORP BND 1		05/20/2015	MORGAN STANLEY & CO. INC		1,054,170	1,000,000	18,013
887317-AL-9	TIME WARNER INC SENIOR CORP BND		12/14/2015	CITIGROUP GLOBAL MKT INC		337,920	300,000	4,063
90131H-BR-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		04/06/2015	Tax Free Exchange		2,696,692	2,200,000	59,201
92277G-AF-4	VENTAS REALTY LP VENTAS REALTY LP		01/14/2015	Various		1,761,500	1,750,000	656
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		12/14/2015	WELLS FARGO SECURITIES		663,047	700,000	10,967
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		04/28/2015	SALOMON SMITH BARNEY INC		530,055	500,000	10,867
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		01/30/2015	ACCORDIA		1,675,742	1,500,000	14,400
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP BND		12/14/2015	WELLS FARGO SECURITIES		200,210	200,000	817
96950F-AK-0	WILLIAMS PARTNERS LP SENIOR CORP BND		02/25/2015	Various		1,106,400	1,000,000	17,239
00507U-AH-4	ACTAVIS FUNDING SCS SENIOR CORP BND	F.	01/08/2015	BANC OF AMERICA SECURITIES LLC		743,234	725,000	2,735
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.	02/24/2015	J.P. MORGAN SECURITIES INC		1,249,320	1,000,000	21,911
055451-AV-0	BHP BILLITON FINANCE (USA) LTD SENIOR CO	F.	06/05/2015	J.P. MORGAN SECURITIES INC		526,545	500,000	4,861
21684A-AD-8	RABOBANK NEDERLAND NV SUB CORP BND	F.	08/28/2015	HSBC SECURITIES INC.		1,751,578	1,700,000	6,942
36164N-FH-3	GE CAPITAL INTERNATIONAL FUND1 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	37,964
539439-AJ-8	LLOYDS TSB GROUP PLC SUB CORP BND 144A	F.	12/11/2015	MERRILL LYNCH & CO.		637,613	625,000	718
76720A-AD-8	RIO TINTO FINANCE (USA) PLC SENIOR CORP	F.	06/05/2015	J.P. MORGAN SECURITIES INC		496,965	500,000	5,146
3899999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					125,687,304	128,759,736	798,354
8399997.	Total - Bonds - Part 3					139,263,208	139,834,736	920,468
8399998.	Total - Bonds - Part 5					11,703,163	11,000,000	46,958
8399999.	Total - Bonds					150,966,371	150,834,736	967,426
8999997.	Total - Preferred Stocks - Part 3						XXX	
8999998.	Total - Preferred Stocks - Part 5						XXX	
8999999.	Total - Preferred Stocks						XXX	
9799997.	Total - Common Stocks - Part 3						XXX	
9799998.	Total - Common Stocks - Part 5						XXX	
9799999.	Total - Common Stocks						XXX	
9899999.	Total - Preferred and Common Stocks						XXX	
9999999.	Totals					150,966,371	XXX	967,426

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912796-DG-1	US TREASURY BILL		02/05/2015	MATURITY		8,000,000	8,000,000	7,992,278	7,999,209		791		791		8,000,000					02/05/2015
912796-FK-0	US TREASURY BILL		06/04/2015	MATURITY		1,000,000	1,000,000	999,633	999,690		310		310		1,000,000					06/04/2015
0599999. Subtotal - Bonds - U.S. Governments						9,000,000	9,000,000	8,991,911	8,998,899		1,101		1,101		9,000,000					XXX
279158-AJ-8	ECOPETROL SA SENIOR CORP BND	F	01/14/2015	Various		3,069,250	3,340,000	3,317,822	3,317,975		12		12		3,317,987		(248,737)	(248,737)	26,516	05/28/2045
1099999. Subtotal - Bonds - All Other Governments						3,069,250	3,340,000	3,317,822	3,317,975		12		12		3,317,987		(248,737)	(248,737)	26,516	XXX
30265A-AN-4	FHLMC SUB CMBS 13-K33-B 144A		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	123,983	08/25/2046
235241-LS-3	DALLAS TEX AREA RAPID TRAN SAL MUNI BND		12/01/2015	WELLS FARGO SECURITIES		542,303	405,000	476,916	475,214		(1,316)		(1,316)		473,898		68,405	68,405	24,498	12/01/2044
Texas Total						542,303	405,000	476,916	475,214		(1,316)		(1,316)		473,898		68,405	68,405	24,498	XXX
United States 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 Revenues						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 0.000% 12/31/56		10/08/2015	Paydown		792,146	792,146	848,253	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				24,992	12/15/2025
07325M-AA-2	BAYC 07-1 SENIOR/CMBS 07-1 144A		12/28/2015	Paydown		944,160	944,160	759,865	783,613		160,547		160,547		944,160				2,023	03/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 07-3		12/28/2015	Paydown		659,154	659,154	510,988	529,269		129,886		129,886		659,154				1,461	07/25/2037
09625J-AE-4	BLUEMT 13-3A SENIOR ABS 13-3A C 144A	E	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				318	10/25/2047
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP CORP BND		10/21/2015	Taxable Exchange		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	103,208	08/04/2041
652478-BA-5	21ST CENTURY FOX AMERICA INC NEWS AMERIC		04/06/2015	Tax Free Exchange		2,696,692	2,200,000	2,704,545	2,698,164		(1,472)		(1,472)		2,696,692				59,201	12/01/2045
655664-AH-3	NORDSTROM INC. SENIOR CORP BND		06/11/2015	INC		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	03/15/2028
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)	17,165	09/25/2036
71103X-AD-6	PFRMS 06-1 PFRMS 06-1 0.439% 09/25/36		06/25/2015	Paydown		112,616	112,616	35,615	35,627		76,988		76,988		112,616				172	09/25/2036
78443F-AJ-6	SLMA 07-5 SLMA 07-5 2.902% 01/26/43		04/17/2015	CANTOR FITZGERALD EUR		245,938	250,000	240,625	243,567		591		591		244,158		1,779	1,779	2,300	01/26/2043
912920-AL-9	QWEST CORP QWEST CORPORATION		10/11/2015	Call		1,725,194	1,720,000	1,732,900	1,732,288		(11,865)		(11,865)		1,720,423		4,772	4,772	113,864	11/10/2026
35177P-AL-1	FRANCE TELECOM CORP BND	F	06/30/2015	INC		3,959,060	2,800,000	3,715,708	3,679,340		(19,659)		(19,659)		3,659,681		299,379	299,379	213,500	03/01/2031
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						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	XXX
8399997. Total - Bonds - Part 4						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	XXX
8399998. Total - Bonds - Part 5						11,687,416	11,000,000	11,703,163			1,290		1,290		11,704,453		(17,137)	(17,137)	93,042	XXX
8399999. 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	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						71,845,050	XXX	69,247,538	57,738,708		18,646		18,646		69,460,518		2,384,432	2,384,432	1,867,366	XXX

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

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
912810-RH-3	UNITED STATES TREASURY GOVT BND		.01/22/2015	J.P. MORGAN SECURITIES INC	.01/27/2015	CITICORP SECURITIES	3,500,000	3,993,022	3,988,818	3,992,991				(31)	(31)		(4,173)	(4,173)			
912796-FF-1	UNITED STATES TREASURY BILL		.02/06/2015	Various	.05/07/2015	MARKETS	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	MATURITY	2,000,000	1,999,159	2,000,000	2,000,000				841	841						
912796-FG-9	UNITED STATES TREASURY BILL		.02/06/2015	JEFFRIES & CO. INC.	.10/21/2015	J.P. MORGAN SECURITIES INC	2,000,000	1,997,968	1,999,983	1,999,845				1,877	1,877		38	38			
0599999. Subtotal - Bonds - U.S. Governments							9,500,000	9,990,067	9,988,801	9,992,836				2,769	2,769		(4,135)	(4,135)			
761713-BP-0	REYNOLDS AMERICAN INC CORP BOND 144A		.07/15/2015	Tax Free Exchange	.12/23/2015	Tax Free Exchange	1,500,000	1,713,096	1,698,615	1,711,617				(1,479)	(1,479)		(13,002)	(13,002)	93,042	46,958	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,500,000	1,713,096	1,698,615	1,711,617				(1,479)	(1,479)		(13,002)	(13,002)	93,042	46,958	
8399998. Total - Bonds							11,000,000	11,703,163	11,687,416	11,704,453				1,290	1,290		(17,137)	(17,137)	93,042	46,958	
8999998. Total - Preferred Stocks																					
9799998. Total - Common Stocks																					
9899999. Total - Preferred and Common Stocks																					
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

N O N E

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21	
		3	4					9	10	11	12			15	16	17	18	19		20
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999.	Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999.	Total - All Other Government Bonds															XXX	XXX	XXX		
1799999.	Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999.	Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999.	Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999.	Total - Hybrid Securities															XXX	XXX	XXX		
5599999.	Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
7799999.	Total - Issuer Obligations															XXX	XXX	XXX		
7899999.	Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7999999.	Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
8099999.	Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8399999.	Total Bonds															XXX	XXX	XXX		
8699999.	Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
38141W-36-4	GOLDMAN SACHS FINANCIAL SQ PRIME			12/28/2015	Various		12,076,874						12,076,874			0.000	0.010		6,369	
8999999.	Subtotal - Class One Money Market Mutual Funds						12,076,874					XXX	12,076,874			XXX	XXX	XXX	6,369	
9199999.	Totals						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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

Schedule E - Part 1 - Month End Depository Balances

N O N E

Schedule E - Part 2 - Cash Equivalents Owned

N O N E

Schedule E - Part 3 - Special Deposits

N O N E

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