71404201620100101

QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

CONTINENTAL GENERAL INSURANCE COMPANY

NAIC Group Code.....4852, 4852 (Current Period) (Prior Period) — NAIC Company Code..... 71404 — Employer's ID Number..... 47-0463747

Organized under the Laws of Ohio — State of Domicile or Port of Entry Ohio — Country of Domicile US

Incorporated/Organized..... May 24, 1961 — Commenced Business..... July 11, 1961

Statutory Home Office	11001 Lakeline Boulevard Suite 120….. Austin ..... TX ..... US ..... 78717 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	11001 Lakeline Boulevard Suite 120….. Austin ..... TX ..... US ..... 78717 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	11001 Lakeline Boulevard Suite 120….. Austin ..... TX ..... US ..... 78717 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-412-2931 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931 *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Michael William Mazur	President	2. David D Ramsey	Appointed Actuary and Treasurer
3. Roger Eugene Desjardins	Secretary		

OTHER

William Travis Simpson	Vice President

DIRECTORS OR TRUSTEES

Daniel Stuart Alter, Evan Bernhard Behrens, James Paul Corcoran, Paul Kenneth Voigt, Justin Dale Myers

State of........ Texas
County of..... Williamson

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

(Signature)	(Signature)	(Signature)
Michael William Mazur	David D Ramsey	Roger Eugene Desjardins
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Appointed Actuary and Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of May 2016

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	215,241,564		215,241,564	203,789,599
2. Stocks:				
2.1 Preferred stocks	4,000,007		4,000,007	4,000,007
2.2 Common stocks	8,898,271		8,898,271	11,366,594
3. Mortgage loans on real estate:				
3.1 First liens	1,144,699		1,144,699	1,252,165
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....3,953,719), cash equivalents ($..........0) and short-term investments ($.....8,390,919)	12,344,638		12,344,638	11,979,187
6. Contract loans (including $..........0 premium notes)	2,783,354		2,783,354	2,796,194
7. Derivatives			0	
8. Other invested assets	1,178,433		1,178,433	1,178,229
9. Receivables for securities	186,316		186,316	262
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	245,777,282	0	245,777,282	236,362,237
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,809,075		2,809,075	2,617,504
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	112,293	8,910	103,383	88,150
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	1,129,836	22,470	1,107,366	1,059,520
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	3,687,877		3,687,877	4,358,357
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	3,211,392
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit	1,548,950		1,548,950	1,613,676
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	8,952	1,686	7,266	28,549
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	255,074,265	33,066	255,041,199	249,339,385
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	255,074,265	33,066	255,041,199	249,339,385

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Miscellaneous receivables	8,952	1,686	7,266	28,549
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	8,952	1,686	7,266	28,549

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....61,713,760 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	61,713,760	62,581,412
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	154,750,272	154,730,338
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	894,210	887,457
4. Contract claims:		
4.1 Life	1,574,372	1,317,190
4.2 Accident and health	1,270,659	1,266,842
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....150,767 accident and health premiums	158,110	121,874
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	1,119,741	1,239,439
10. Commissions to agents due or accrued - life and annuity contracts $..........0, accident and health $..........0 and deposit-type contract funds $..........0		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	116,274	116,277
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,814,199	2,065,365
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	3,615,142	
15.2 Net deferred tax liability	1,416,131	4,521,825
16. Unearned investment income	114,464	99,781
17. Amounts withheld or retained by company as agent or trustee		
18. Amounts held for agents' account, including $.....150,869 agents' credit balances	150,869	112,853
19. Remittances and items not allocated	300,813	194,109
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,211,242	921,584
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	956,698	4,020
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	4,012,188	104
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	658,113	659,321
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	235,847,257	230,839,791
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	235,847,257	230,839,791
29. Common capital stock	4,196,559	4,196,559
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	15,452,531	15,452,531
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(455,148)	(1,149,496)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	14,997,383	14,303,035
38. Totals of Lines 29, 30 and 37	19,193,942	18,499,594
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	255,041,199	249,339,385

DETAILS OF WRITE-INS

2501. Unclaimed property	658,113	659,321
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	658,113	659,321
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,578,896	2,004,898	13,294,084
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	3,126,219	3,341,442	13,963,076
4. Amortization of Interest Maintenance Reserve (IMR)	9,563	825	77,793
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	1,369,561	1,631,797	5,962,155
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	0	1,342	2,384
9. Totals (Lines 1 to 8.3)	8,084,239	6,980,304	33,299,492
10. Death benefits	1,143,780	1,330,498	4,930,545
11. Matured endowments (excluding guaranteed annual pure endowments)	14,201	13,106	34,489
12. Annuity benefits	482,307	380,542	1,297,135
13. Disability benefits and benefits under accident and health contracts	2,736,751	2,513,851	10,401,866
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	668,392	861,134	3,682,651
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	144,532	830	489,903
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(847,718)	1,196,724	6,677,741
20. Totals (Lines 10 to 19)	4,342,245	6,296,685	27,514,330
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	780,656	987,070	3,409,115
22. Commissions and expense allowances on reinsurance assumed	2,424	3,606	11,782
23. General insurance expenses	1,889,364	1,393,140	5,582,112
24. Insurance taxes, licenses and fees, excluding federal income taxes	(32,781)	238,690	1,156,171
25. Increase in loading on deferred and uncollected premiums	13,395	9,023	(42,113)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	6,995,303	8,928,214	37,631,397
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,088,936	(1,947,910)	(4,331,905)
30. Dividends to policyholders	4,132	4,157	14,935
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,084,804	(1,952,067)	(4,346,840)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,943,350	(1,342,757)	(38,672,023)
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)	(1,858,546)	(609,310)	34,325,183
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....559,906 (excluding taxes of $.....(59,302) transferred to the IMR)	(889,883)	(53,268)	(1,769,753)
35. Net income (Line 33 plus Line 34)	(2,748,429)	(662,578)	32,555,430
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	18,499,594	21,500,135	21,500,135
37. Net income (Line 35)	(2,748,429)	(662,578)	32,555,430
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....292,701	543,586	87,684	(45,272)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	3,398,395	(516,592)	(36,318,594)
41. Change in nonadmitted assets	15,763	259,153	28,272,911
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	(289,658)	(126,358)	9,703
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			7,813,661
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(225,309)	(302,225)	(1,208,899)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	(34,079,481)
54. Net change in capital and surplus (Lines 37 through 53)	694,348	(1,260,915)	(3,000,541)
55. Capital and surplus as of statement date (Lines 36 + 54)	19,193,942	20,239,220	18,499,594

DETAILS OF WRITE-INS

08.301. Miscellaneous income		1,342	2,384
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	1,342	2,384
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301. Dividend of current tax receivable related to the tax benefit from the sale of CGIC			(34,079,481)
5302. Surplus adjustment - correction of an error			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	(34,079,481)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	3,555,507	2,029,085	13,502,533
2.	Net investment income	2,941,471	3,217,054	13,914,138
3.	Miscellaneous income	1,144,252	1,330,914	4,755,640
4.	Total (Lines 1 through 3)	7,641,230	6,577,053	32,172,310
5.	Benefit and loss related payments	4,113,952	5,433,884	22,693,072
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,827,314	2,696,855	10,542,274
8.	Dividends paid to policyholders	4,132	4,157	14,935
9.	Federal and foreign income taxes paid (recovered) net of $.....500,604 tax on capital gains (losses)	(3,942,486)	707,280	344,535
10.	Total (Lines 5 through 9)	3,002,912	8,842,176	33,594,817
11.	Net cash from operations (Line 4 minus Line 10)	4,638,318	(2,265,123)	(1,422,507)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,092,625	2,419,780	22,212,373
	12.2 Stocks	3,470,715		2,021,681
	12.3 Mortgage loans	107,466	142,454	1,454,259
	12.4 Real estate			
	12.5 Other invested assets			1,000,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	4,012,084	32,216	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,682,890	2,594,450	26,688,313
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	17,706,375	9,817,953	23,625,477
	13.2 Stocks	496,080	1,581,542	9,503,844
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	186,054	33,742	360
	13.7 Total investments acquired (Lines 13.1 to 13.6)	18,388,509	11,433,237	33,129,681
14.	Net increase or (decrease) in contract loans and premium notes	(12,840)	(16,458)	(13,361)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,692,778)	(8,822,329)	(6,428,007)
	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			7,813,661
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(137,646)		(343,887)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	557,557	1,708,841	54,732
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	419,911	1,708,841	7,524,506
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	365,451	(9,378,612)	(326,008)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	11,979,187	12,305,195	12,305,195
	19.2 End of period (Line 18 plus Line 19.1)	12,344,638	2,926,583	11,979,187

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

20.0001	Exchanges			1,887,894
20.0002	Contribution from parent			7,813,661
20.0003	Capitalized interest		2,832	10,442

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	2,314,790	2,459,456	8,841,018
3. Ordinary individual annuities	103,023	135,042	395,809
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A&H - group	58,670	51,818	236,004
8. A&H - credit (group and individual)			
9. A&H - other	18,894,510	18,611,500	75,427,424
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	21,370,993	21,257,816	84,900,255
12. Deposit-type contracts			
13. Total	21,370,993	21,257,816	84,900,255

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Continental General Insurance Company ("CGIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures* Manual, has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles ("NAIC SAP") and the State of Ohio basis, as shown below:

Net Income	State of Domicile	March 31, 2016	December 31, 2015
(1) State basis	Ohio	$ (2,748,429)	$ 32,555,430
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ (2,748,429)	$ 32,555,430
Surplus			
(5) Statutory surplus state basis	Ohio	$ 19,193,942	$ 18,499,594
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 19,193,942	$ 18,499,594

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

(3) The Company does not have any securities with a credit-related OTTI charge recognized during the period.

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$126,076
2. 12 months or longer	66,863

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

1. Less than 12 months	$9,973,784
2. 12 months or longer	3,130,335

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2016. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Repurchase Agreements and/or Securities Lending Transactions - Not applicable.

F. Real Estate – Not applicable.

G. Low Income Housing Tax Credits – Not applicable.

H. Restricted Assets – No significant change.

I. Working Capital Finance Investments – Not applicable.

J. Offsetting and Netting of Assets and Liabilities – Not applicable.

K. Structured Notes – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

Not applicable.

Note 9 – Income Taxes

A. Deferred Tax Assets and Deferred Tax Liabilities

(1) The components of the net deferred tax asset/(liability) at December 31 are as follows:

	March 31, 2016			December 31, 2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 16,450,977	$ 683,855	$ 17,134,832	$ 15,871,959	$ 99,939	$ 15,971,898	$ 579,018	$ 583,916	$ 1,162,934
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	16,450,977	683,855	17,134,832	15,871,959	99,939	15,971,898	579,018	583,916	1,162,934
d. Deferred tax assets nonadmitted	-	-	-	-	-	-	-	-	-
e. Subtotal net admitted deferred tax asset	16,450,977	683,855	17,134,832	15,871,959	99,939	15,971,898	579,018	583,916	1,162,934
f. Deferred tax liabilities	2,478,680	16,072,283	18,550,963	4,420,640	16,073,083	20,493,723	(1,941,960)	(800)	(1,942,760)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 13,972,297	$ (15,388,428)	$ (1,416,131)	$ 11,451,319	$ (15,973,144)	$ (4,521,825)	$ 2,520,978	$ 584,716	$ 3,105,694

(2) Admission calculation components, SSAP No. 101:

	March 31, 2016			December 31, 2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 287,831	$ -	$ 287,831	$ 90,915	$ -	$ 90,915	$ 196,916	$ -	$ 196,916
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	-	-	-	90,915	-	90,915	(90,915)	-	(90,915)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	90,915	-	90,915	(90,915)	-	(90,915)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	3,142,250	XXX	XXX	2,928,917	XXX	XXX	213,333
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	16,163,146	683,855	16,847,001	15,690,129	99,939	15,790,068	473,017	583,916	1,056,933
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 16,450,977	$ 683,855	$ 17,134,832	$ 15,871,959	$ 99,939	$ 15,971,898	$ 579,018	$ 583,916	$ 1,162,934

(3) Other admissibility criteria:

	March 31, 2016	December 31, 2015
a. Ratio percentage used to determine recovery period and threshold limitation amount	481%	455%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 20,519,615	$ 19,526,114

(4) Impact of tax planning strategies:

	March 31, 2016		December 31, 2015		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
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)	$ 16,450,977	$ 683,855	$ 15,871,959	$ 99,939	$ 579,018	$ 583,916
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	16,450,977	683,855	15,871,959	99,939	579,018	583,916
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0%	0%	0%	0%	0%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company has recognized all of its deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

(1) Current income tax expense (benefit):

	March 31, 2016	December 31, 2015	Change
(a) Federal	$ 2,943,350	$ (38,672,023)	$ 41,615,373
(b) Foreign	-	-	-
(c) Subtotal	$ 2,943,350	$ (38,672,023)	$ 41,615,373
(d) Federal income tax on net capital gains	500,604	351,515	149,089
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 3,443,954	$ (38,320,508)	$ 41,764,462

(2) Deferred tax assets:

	March 31, 2016	December 31, 2015	Change
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserve	15,317,001	15,340,331	(23,330)
(4) Investments	-	-	-
(5) Deferred acquisition costs	623,254	24,326	598,928
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	11,573	17,090	(5,517)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other	499,149	490,212	8,937
(14) Accruals	-	-	-
(15) Amortization of intangibles	-	-	-
(16) Underwriting expenses	-	-	-
(99) Subtotal	$ 16,450,977	$ 15,871,959	$ 579,018
(b) Statutory valuation allowance adjustment			-
(c) Nonadmitted	-	-	-
(d) Admitted ordinary deferred tax assets	$ 16,450,977	$ 15,871,959	$ 579,018
(e) Capital			
(1) Investments	$ 683,855	$ 8,456	$ 675,399
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other	-	91,483	(91,483)
(99) Subtotal	$ 683,855	$ 99,939	$ 583,916
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	-	-	-
(h) Admitted capital deferred tax assets	$ 683,855	$ 99,939	$ 583,916
(i) Admitted deferred tax assets	$ 17,134,832	$ 15,971,898	$ 1,162,934

(3) Deferred tax liabilities:

	March 31, 2016	December 31, 2015	Change
(a) Ordinary			
(1) Investments	$ -	$ -	$ -
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	427,991	408,311	19,680
(4) Policyholder reserves	-	-	-
(5) Guaranty fund accrual & Accrued Dividends	113,398	147,874	(34,476)
(6) Policy loans & other assets	1,937,291	3,864,455	(1,927,164)
(7) Other	-	-	-
(99) Subtotal	$ 2,478,680	$ 4,420,640	$ (1,941,960)
(b) Capital			
(1) Investments	$ 16,072,283	$ 16,073,083	$ (800)
(2) Real estate	-	-	-
(3) Other	-	-	-
(99) Subtotal	$ 16,072,283	$ 16,073,083	$ (800)
(c) Deferred tax liabilities	$ 18,550,963	$ 20,493,723	$ (1,942,760)

	March 31, 2016	December 31, 2015	Change
(4) Net deferred tax assets/(liabilities)	$ (1,416,131)	$ (4,521,825)	$ 3,105,694

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	March 31, 2016	December 31, 2015
Provision computed at statutory rate (operations and realized gains/losses)	$ 243,433	$ (1,847,920)
Permanent differences:		
Ceding commission	(78,858)	(423,115)
Dividend exlusion	(814)	(5,703)
IMR adjustment	(41,894)	-
Provision to return adjustments	-	(2,027)
Other	(4,973)	(15,949)
Total permanent differences	(126,539)	(446,794)
Timing adjustments:		
Investment differences	202,018	44,715
Reserves	(42,979)	(1,186,934)
DAC tax adjustment	598,928	(1,288,271)
Book/tax realized gains	675,399	-
Provision to return	-	86,706
Change in premiums	-	51,428
Policy loans & other assets	1,927,164	267,509
IRC Section 338(h)(10) election	-	(34,079,481)
Other	(33,471)	78,534
Total timing adjustments	3,327,059	(36,025,794)
Federal income tax expense (benefit) on operations and realized gains/losses	$ 3,443,953	$ (38,320,508)
Gross change in deferred tax asset:		
Timing adjustments - Current year activity	$ (3,403,912)	$ 1,946,303
Impact of 338(h)(10)	-	33,143,144
Unrealized gains/losses	-	(24,378)
Impact of non-admitted assets	5,517	(17,718)
Basis differences on investments contributed by HC2	-	998,010
Other	-	248,855
Total change in deferred tax asset recorded directly to surplus	(3,398,395)	36,294,216
Total statutory income tax expense (benefit)	$ 45,558	$ (2,026,291)

E. (1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal incomes taxes.

(2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ordinary	Capital	Total
2016	$ 2,943,350	$ 500,604	$ 3,443,954
2015	171,188	-	171,188
2014	-	-	-

(3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

F. The Company will file separate, non-consolidated federal income tax returns at December 31, 2016.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company does not have any tax loss contingencies.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

Not applicable.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 – Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

The Company has no reportable transactions.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	-	-	-
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	-	-	-	-
Affiliated common stock	5,549,887	-	3,348,384	8,898,271
Total assets accounted for at fair value	$ 5,549,887	$ -	$ 3,348,384	$ 8,898,271

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

	Beginning balance at 12/31/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Ending balance at 3/31/2016
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Residential mortgage-backed securities	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-
Preferred stock	-	-	-	-	-		-	-
Non-affiliated common stock	-	-	-	-	-	-	-	-
Affiliated common stock	-	3,348,384	-	-	-	-	-	3,348,384
Total	$ -	$ 3,348,384	$ -	$ -	$ -	$ -	$ -	$ 3,348,384

(3) Fair Value Recognition of Transfers between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company’s investment manager, American Money Management Corporation (“AMMC”), is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC’s internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Derivative Assets and Liabilities

Not applicable.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds:					
U.S. Government and government agencies	$ 6,774,370	$ 6,478,091	$ 2,554,530	$ 4,219,840	$ -
States, municipalities and political subdivisions	57,471,097	52,619,229	-	57,471,097	-
Foreign government	1,699,644	1,493,569	-	1,699,644	-
Residential mortgage-backed securities	36,346,782	32,778,407	-	17,391,568	18,955,214
Commercial mortgage-backed securities	18,708,128	17,776,700	-	3,695,545	15,012,583
Asset-backed securities	14,159,636	14,046,535	-	5,620,400	8,539,236
All other bonds	100,956,117	90,049,034	1,888,890	98,967,227	100,000
Total bonds	$ 236,115,774	$ 215,241,565	$ 4,443,420	$ 189,065,321	$ 42,607,033
Preferred stock	$ 3,870,200	$ 4,000,007	$ 1,065,200	$ 2,805,000	$ -
Non-affiliated common stock	-	-	-	-	-
Affiliated common stock	8,898,271	8,898,271	$ 5,549,887	-	3,348,384
Mortgage loans	1,144,201	1,144,699	-	-	1,144,201
Policy loans	2,783,354	2,783,354	-	-	2,783,354
Total financial assets	$ 252,811,800	$ 232,067,896	$ 11,058,507	$ 191,870,321	$ 49,882,972

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were $37,370,800. As of March 31, 2016, $2,356,458 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $34,884,646 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on the long term care line of insurance. Therefore, there has been a $129,695 favorable prior year development since December 31, 2015 to March 31, 2016.The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

Not applicable.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not applicable

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/26/2012

6.4 By what department or departments?

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	7,813,661	8,898,270
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,813,661	$ 8,898,270
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/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	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$1,144,699
1.14	Total mortgages in good standing	$1,144,699
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,144,699
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	122.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	49.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	60,027	255	159,672		219,954	
2. Alaska AK	L	910		2,781		3,691	
3. Arizona AZ	L	15,654	2,599	168,772		187,024	
4. Arkansas AR	L	18,912	75	65,117		84,104	
5. California CA	L	26,336		69,629		95,965	
6. Colorado CO	L	25,965	975	543,888		570,828	
7. Connecticut CT	L	2,972	300	52,923		56,195	
8. Delaware DE	L	183		8,138		8,321	
9. District of Columbia DC	L	457	150	(745)		(138)	
10. Florida FL	L	66,255	391	1,756,777		1,823,422	
11. Georgia GA	L	92,090	205	678,608		770,903	
12. Hawaii HI	L	1,657		84,481		86,139	
13. Idaho ID	L	7,266		34,226		41,492	
14. Illinois IL	L	104,972	6,825	829,289		941,086	
15. Indiana IN	L	51,032	10,990	621,038		683,060	
16. Iowa IA	L	83,462	11,115	983,340		1,077,917	
17. Kansas KS	L	65,562	1,175	973,912		1,040,649	
18. Kentucky KY	L	57,016	2,089	408,194		467,299	
19. Louisiana LA	L	57,313	605	157,809		215,727	
20. Maine ME	L	956		10,388		11,344	
21. Maryland MD	L	6,438		63,293		69,731	
22. Massachusetts MA	L	1,757		30,911		32,668	
23. Michigan MI	L	46,205		468,922		515,127	
24. Minnesota MN	L	88,485	4,151	1,002,616		1,095,252	
25. Mississippi MS	L	25,137	450	187,425		213,012	
26. Missouri MO	L	74,715	1,200	475,227		551,142	
27. Montana MT	L	13,600		181,258		194,858	
28. Nebraska NE	L	294,639	35,127	1,633,082		1,962,848	
29. Nevada NV	L	5,301	6,500	44,056		55,857	
30. New Hampshire NH	L	125		32,344		32,469	
31. New Jersey NJ	L	1,863		31,843		33,705	
32. New Mexico NM	L	4,013		38,930		42,943	
33. New York NY	N	1,662		47,376		49,038	
34. North Carolina NC	L	123,055	1,304	378,526		502,885	
35. North Dakota ND	L	12,817	4,300	132,772		149,889	
36. Ohio OH	L	80,573	825	927,425		1,008,823	
37. Oklahoma OK	L	34,760	225	248,399		283,384	
38. Oregon OR	L	16,534	300	91,347		108,181	
39. Pennsylvania PA	L	34,665	75	717,050		751,790	
40. Rhode Island RI	L			2,718		2,718	
41. South Carolina SC	L	79,945	450	276,152		356,547	
42. South Dakota SD	L	46,177	500	277,300		323,977	
43. Tennessee TN	L	95,008	5,805	364,573		465,385	
44. Texas TX	L	193,461	1,766	1,485,136		1,680,363	
45. Utah UT	L	26,254		29,387		55,641	
46. Vermont VT	L	54		2,861		2,915	
47. Virginia VA	L	74,020		574,978		648,998	
48. Washington WA	L	18,127		95,496		113,623	
49. West Virginia WV	L	40,081	1,548	161,377		203,006	
50. Wisconsin WI	L	41,569	450	397,496		439,514	
51. Wyoming WY	L	14,815	300	220,505		235,620	
52. American Samoa AS	N					0	
53. Guam GU	N			588		588	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	L			3,692		3,692	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 51	2,234,845	103,023	18,233,301	0	20,571,169	0
90. Reporting entity contributions for employee benefit plans	XXX			0		0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,840		635,764		637,604	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	2,236,685	103,023	18,869,065	0	21,208,773	0
96. Plus Reinsurance Assumed	XXX	110,045	2,388	5,223		117,656	
97. Totals (All Business)	XXX	2,346,730	105,411	18,874,288	0	21,326,429	0
98. Less Reinsurance Ceded	XXX	1,179,685	16,600	16,584,635		17,780,920	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,167,045	88,811	2,289,653	0	3,545,509	0

DETAILS OF WRITE-INS

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

(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.

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

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

	Domiciliary Location	FEIN	NAIC Co. Code	% Owned
HC2 Holdings, Inc.	DE	54-1708481		100%
HC2 International Holding, Inc.	DE	20-0346064		100%
Arbinet Corporation	DE	13-3930916		100%
PTGi International Carrier Services, Inc.	DE	26-1851410		100%
Arbinet - thexchange Ltd	UK			100%
PTGi-ICS Holdings Limited	UK			100%
PTGi ICS Limited	UK			100%
HC2 Europe BV	Netherlands			100%
PTGi AG	Switzerland			100%
HC2 Srl in Liquidation	Italy			100%
PTI Telecom GmbH	Austria			100%
Delta One America Do Sul	Brazil			100%
HC2 International, Inc.	DE	95-4606096		100%
Primus Telecommunications El Salvador SA de C.V.	El Salvador			100%
The St. Thomas and San Juan Telephone Company, Inc.	US VI	66-0446921		100%
STSJ Overseas Telephone Company, Inc.	Puerto Rico	66-0465791		100%
Schuff Merger Sub, Inc.	DE	47-2196364		100%
Schuff International, Inc.	DE	86-1033353		91%
Schuff Premier Services LLC	DE	36-4752531		100%
Schuff Holding Company	DE	45-4483357		100%
Addison Structural Services, Inc.	FL	58-2178447		100%
Quincy Joist Company	DE	58-1921954		100%
On-Time Steel Management Holding, Inc.	DE	71-0907546		100%
Schuff Steel Management Company - Southwest, Inc.	DE	86-1034262		100%
Schuff Steel Management Company - Colorado L.L.C	DE	41-2052699		100%
Schuff Steel Management Company - Southeast L.L.C	DE	20-2212372		100%
Schuff Steel Company	DE	86-0318760		100%
Schuff Steel - Atlantic, LLC	FL	59-0900504		100%
Schuff Steel - Gulf Coast, Inc.	DE	76-0114030		100%
Schuff Steel Company - Panama, S de RL	Panama			100%
HC2 Holdings 2, Inc.	DE	46-4830394		100%
Pansend Life Sciences, LLC	DE	32-0433659		100%
Genovel Orthopedics, Inc.	DE	46-5140882		77%
R2 Dematology Incorporated	DE	47-2464622		61%
Benevir Biopharm, Inc.	DE	45-0674059		60%
DMI, Inc.	DE	30-0852152		72%
Continental Insurance Group Ltd.	DE	37-1781514		100%
Continental Insurance, Inc.	DE	47-3724069		100%
United Teacher Associates Insurance Company	TX	58-0869673	63479	100%
Continental General Insurance Company	OH	47-0463747	71404	100%
ANG Holdings, Inc.	DE	47-3266698		55%
American Natural Gas, LLC	NY	45-2920498		100%
Global Marine Holdings, LLC	DE	36-4793625		97%
Bridgehouse Marine Limited	UK			100%
Global Marine Systems Limited	UK			100%
Global Marine Systems Oil and Gas Limited	UK			100%
Global Marine Systems (Vessels) Limited	UK			100%
Global Marine Systems (Vessels II) Limited	UK			100%
GMSG Limited	Guernsey			100%
Global Marine Systems (Depots) Limited	Canada			100%
Global Marine Systems (Bermuda) Ltd.	Bermuda			100%
Vibro-Einspultechnik Duker- und Wasserbau G.m.b.H	Germany			100%
Global Marine Cable Systems Pte Ltd	Singapore			100%
GMSL Employee Benefit Trust Limited	UK			100%
Global Marine Systems Pension Trustee Limited	UK			100%
GMS Guernsey Pension Plans Limited	Guernsey			100%
Global Marine Systems (Netherlands) BV	Netherlands			100%
Global Marine Search Limited	Isle of Man			100%
Global Marine Salvage Limited	UK			100%
Global Cable Technology Ltd	UK			100%
Global Marine Systems (Americas), Inc.	DE			100%
Red Sky Subsea Limited	UK			100%
Global Marine Systems (Investments) Ltd.	UK			100%
Cwind Limited	UK			60%

Note: Entities owned less than 50% are not shown

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
	HC2 Holdings Grp		54-1708481			HCHC	HC2 Holdings, Inc.	DE	UIP	Shareholders	Ownership			
			20-0346064				HC2 International Holding, Inc.	DE	NIA	HC2 Holdings, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			13-3930916				Arbinet Corporation	DE	NIA	HC2 International Holding, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			26-1851410				PTGi International Carrier Services, Inc.	DE	NIA	Arbinet Corporation	Ownership	100.000	HC2 Holdings, Inc.	
							Arbinet - thexchange Ltd	GBR	NIA	Arbinet Corporation	Ownership	100.000	HC2 Holdings, Inc.	
							PTGi-ICS Holdings Limited	GBR	NIA	Arbinet - thexchange Ltd	Ownership	100.000	HC2 Holdings, Inc.	
							PTGi ICS Limited	GBR	NIA	PTGi-ICS Holdings Limited	Ownership	100.000	HC2 Holdings, Inc.	
							HC2 Europe BV	NLD	NIA	PTGi-ICS Holdings Limited	Ownership	100.000	HC2 Holdings, Inc.	
							PTGi AG	CHE	NIA	HC2 Europe BV	Ownership	100.000	HC2 Holdings, Inc.	
							HC2 Srl in Liquidation	ITA	NIA	HC2 Europe BV	Ownership	100.000	HC2 Holdings, Inc.	
							PTI Telecom GmbH	AUT	NIA	HC2 Europe BV	Ownership	100.000	HC2 Holdings, Inc.	
							Delta One America Do Sul	BRA	NIA	HC2 Europe BV	Ownership	100.000	HC2 Holdings, Inc.	
			95-4606096				HC2 International, Inc.	DE	NIA	HC2 International Holding, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
							Primus Telecommunications El Salvador SA de C.V.	SLV	NIA	HC2 International, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			66-0446921				The St. Thomas and San Juan Telephone Company, Inc.	VIR	NIA	HC2 International Holding, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			66-0465791				STSJ Overseas Telephone Company, Inc.	PRI	NIA	The St. Thomas and San Juan Telephone Company, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			47-2196364				Schuff Merger Sub, Inc.	DE	NIA	HC2 Holdings, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			86-1033353				Schuff International, Inc.	DE	NIA	HC2 Holdings, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
							Schuff Premier Services LLC	DE	NIA	Schuff International, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			45-4483357				Schuff Holding Company	DE	NIA	Schuff International, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			58-2178447				Addison Structural Services, Inc.	FL	NIA	Schuff Holding Company	Ownership	100.000	HC2 Holdings, Inc.	
			58-1921954				Quincy Joist Company	DE	NIA	Addison Structural Services, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			71-0907546				On-Time Steel Management Holding, Inc.	DE	NIA	Schuff Holding Company	Ownership	100.000	HC2 Holdings, Inc.	
			86-1034262				Schuff Steel Management Company - Southwest, Inc.	DE	NIA	On-Time Steel Management Holding, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
							Schuff Steel Management Company - Colorado L.L.C.	DE	NIA	On-Time Steel Management Holding, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
							Schuff Steel Management Company - Southeast L.L.C.	DE	NIA	On-Time Steel Management Holding, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			86-0318760				Schuff Steel Company	DE	NIA	Schuff Holding Company	Ownership	100.000	HC2 Holdings, Inc.	
							Schuff Steel - Atlantic, LLC	FL	NIA	Schuff Steel Company	Ownership	100.000	HC2 Holdings, Inc.	
			76-0114030				Schuff Steel - Gulf Coast, Inc.	DE	NIA	Schuff Holding Company	Ownership	100.000	HC2 Holdings, Inc.	
							Schuff Steel Company - Panama, S de RL	PAN	NIA	Schuff Steel Company	Ownership	100.000	HC2 Holdings, Inc.	
			46-4830394				HC2 Holdings 2, Inc.	DE	UIP	HC2 Holdings, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			32-0433659				Pansend Life Sciences, LLC	DE	NIA	HC2 Holdings 2, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			46-5140882				Genovel Orthopedics, Inc.	DE	NIA	Pansend Life Sciences, LLC	Ownership	77.000	HC2 Holdings, Inc.	
			47-2464622				R2 Dematology Incorporated	DE	NIA	Pansend Life Sciences, LLC	Ownership	61.000	HC2 Holdings, Inc.	
							Benevir Biopharm, Inc.	DE	NIA	Pansend Life Sciences, LLC	Ownership	60.000	HC2 Holdings, Inc.	
			30-0852152				DMI, Inc.	DE	NIA	HC2 Holdings 2, Inc.	Ownership	100.000	HC2 Holdings, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			37-1781514				Continental Insurance Group Ltd	DE	UIP	HC2 Holdings 2, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
4852	HC2 Holdings Grp		47-3724069				Continental Insurance, Inc.	DE	UDP	Continental Insurance Group Ltd	Ownership	100.000	HC2 Holdings, Inc.	
4852	HC2 Holdings Grp	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	Continental Insurance, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
4852	HC2 Holdings Grp	71404	47-0463747				Continental General Insurance Company	OH	RE	Continental Insurance, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			47-3266698				ANG Holdings, Inc.	DE	NIA	HC2 Holdings 2, Inc.	Ownership	55.000	HC2 Holdings, Inc.	
			45-2920498				American Natural Gas, LLC	NY	NIA	ANG Holdings, Inc.	Ownership	100.000	HC2 Holdings, Inc.	
			36-4793625				Global Marine Holdings, LLC	DE	NIA	ANG Holdings, Inc.	Ownership	97.000	HC2 Holdings, Inc.	
							Bridgehouse Marine Limited	GBR	NIA	Global Marine Holdings, LLC	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems Limited	GBR	NIA	Bridgehouse Marine Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems Oil and Gas Limited	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems (Vessels) Limited	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems (Vessels II) Limited	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							GMSG Limited	GGY	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems (Depots) Limited	CAN	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems (Bermuda) Ltd	BMU	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Vibro-Einspultechnik Duker- und Wasserbau G.m.b.H.	DEU	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Cable Systems Pte Ltd	SGP	NIA	Vibro-Einspultechnik Duker- und Wasserbau G.m.b.H.	Ownership	100.000	HC2 Holdings, Inc.	1
							GMSL Employee Benefit Trust Limited	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems Pension Trustee Limited	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							GMS Guernsey Pension Plans Limited	GGY	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems (Netherlands) BV	NLD	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Search Limited	IMN	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Salvage Limited	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Cable Technology Ltd	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	2
							Global Marine Systems (Americas), Inc.	DE	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	2
							Red Sky Subsea Limited	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Global Marine Systems (Investments) Ltd	GBR	NIA	Global Marine Systems Limited	Ownership	100.000	HC2 Holdings, Inc.	
							Cwind Limited	GBR	NIA	Global Marine Systems Limited	Ownership	60.000	HC2 Holdings, Inc.	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

* 7 1 4 0 4 2 0 1 6 4 9 0 0 0 0 0 1 *

* 7 1 4 0 4 2 0 1 6 3 6 5 0 0 0 0 1 *

* 7 1 4 0 4 2 0 1 6 4 4 5 0 0 0 0 1 *

* 7 1 4 0 4 2 0 1 6 4 4 6 0 0 0 0 1 *

* 7 1 4 0 4 2 0 1 6 4 4 7 0 0 0 0 1 *

* 7 1 4 0 4 2 0 1 6 4 4 8 0 0 0 0 1 *

* 7 1 4 0 4 2 0 1 6 4 4 9 0 0 0 0 1 *

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,252,165	2,706,425
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	107,466	1,454,259
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,144,699	1,252,165
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,144,699	1,252,165
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,144,699	1,252,165

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,178,229	2,335,434
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	205	79
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		1,000,000
8. Deduct amortization of premium and depreciation		5,929
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		151,355
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,178,433	1,178,229
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,178,433	1,178,229

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	219,156,200	211,088,617
2. Cost of bonds and stocks acquired	18,202,452	33,129,321
3. Accrual of discount	317,122	1,076,195
4. Unrealized valuation increase (decrease)	836,288	(69,652)
5. Total gain (loss) on disposals	(499,414)	748,992
6. Deduct consideration for bonds and stocks disposed of	9,563,340	24,234,054
7. Deduct amortization of premium	309,466	1,130,443
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		1,452,776
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	228,139,842	219,156,200
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	228,139,842	219,156,200

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	155,932,970	46,676,459	30,335,165	(1,954,097)	170,320,167			155,932,970
2. NAIC 2 (a)	43,847,335	4,022,242	452,135	91,208	47,508,650			43,847,335
3. NAIC 3 (a)	2,639,820	540,783	508,907	1,279,042	3,950,738			2,639,820
4. NAIC 4 (a)	997,271	325,538	1,096,880	595,671	821,600			997,271
5. NAIC 5 (a)	397,221	638,777	498	(4,172)	1,031,328			397,221
6. NAIC 6 (a)					0			
7. Total Bonds	203,814,617	52,203,799	32,393,585	7,652	223,632,483	0	0	203,814,617
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2	2,500,000				2,500,000			2,500,000
10. NAIC 3	1,500,007				1,500,007			1,500,007
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	4,000,007	0	0	0	4,000,007	0	0	4,000,007
15. Total Bonds and Preferred Stock	207,814,624	52,203,799	32,393,585	7,652	227,632,490	0	0	207,814,624

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....8,390,919; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	8,390,919	XXX	8,390,919	2,810	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,018	11,396,363
2. Cost of short-term investments acquired	34,497,424	74,879,699
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	26,131,523	86,251,044
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)	8,390,919	25,018
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,390,919	25,018

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
2005-04-1124	Tulsa	OK		02/28/2006	03/03/2016	93,409					0		93,409	93,409			0
0199999. Total - Mortgages Closed by Repayment						93,409	0	0	0	0	0	0	93,409	93,409	0	0	0
Mortgages With Partial Repayments																	
2005-03-1108	Albuquerque	NM		10/28/2005	03/07/2016	1,153					0		1,153	1,153			0
2005-03-1109	Albuquerque	NM		11/04/2005	03/03/2016	1,928					0		1,928	1,928			0
2005-03-1110	Albuquerque	NM		11/04/2005	03/03/2016	1,244					0		1,244	1,244			0
2005-03-1113	Bakersfield	CA		11/17/2005	03/08/2016	1,340					0		1,340	1,340			0
2005-03-1115	Naples	FL		11/02/2005	03/01/2016	2,040					0		2,040	2,040			0
2005-03-1116	Escondido	CA		11/30/2005	03/01/2016	1,354					0		1,354	1,354			0
2005-04-1120	Prattville	AL		12/21/2005	03/09/2016	3,878					0		3,878	3,878			0
2005-04-1125	Tulsa	OK		03/17/2006	03/03/2016	1,120					0		1,120	1,120			0
0299999. Total - Mortgages With Partial Repayments						14,058	0	0	0	0	0	0	14,058	14,058	0	0	0
0599999. Total Mortgages						107,466	0	0	0	0	0	0	107,466	107,466	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 N6 3	U.S. TREASURY NOTES 1.125 01/15/2019		03/14/2016	GOLDMAN SACHS		900,563	900,000	1,660	1
0599999. Total Bonds - U.S Government						900,563	900,000	1,660	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025		01/01/2016	Prior Year Adjustment		15,000	15,000		1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,000	15,000	0	XXX
Bonds - Industrial and Miscellaneous									
00206R CU 4	AT&T INC 5.65 02/15/2047		02/18/2016	MORGAN STANLEY		254,907	250,000	549	2FE
03764H AG 7	APID 2013-14A C1 CLO MEZ FLT 04/15/2025		03/08/2016	CS FIRST BOSTON		478,125	500,000	2,700	1FE
03834A AA 1	APPROACH RESOURCES 7.00 06/15/2021		03/09/2016	STIFEL NICOLAUS		639,000	1,800,000	31,150	5FE
06849A AB 5	BARRICK INTL BARBADOS 6.35 10/15/2036	R	02/19/2016	GOLDMAN SACHS		241,830	300,000	6,826	2FE
06849A AB 5	BARRICK INTL BARBADOS 6.35 10/15/2036	R	03/30/2016	CITIGROUP		579,139	635,000	18,929	2FE
06849R AC 6	BARRICK NA FINANCE 7.50 09/15/2038		03/09/2016	MORGAN STANLEY		232,492	250,000	9,323	2FE
118230 AP 6	BUCKEYE PARTNERS 5.60 10/15/2044		02/18/2016	STIFEL NICOLAUS		146,008	200,000	3,982	2FE
126307 AH 0	CSC HOLDINGS LLC 5.25 06/01/2024		03/08/2016	DEUTSCHE BANK		124,783	142,000	2,071	3FE
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		01/01/2016	Prior Year Adjustment				3	1FM
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034		01/01/2016	Prior Year Adjustment				19	1FM
161175 AN 4	CCO SAFARI II 6.384 10/23/2035		02/29/2016	BARCLAYS CAPITAL		209,632	200,000	4,611	2FE
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		01/01/2016	Prior Year Adjustment				(1)	1FM
226373 AK 4	CRESTWOOD MIDSTREAM 6.25 04/01/2023		03/24/2016	BARCLAYS CAPITAL		150,000	200,000	6,215	4FE
26249B AE 1	DRSLF 2013-30A C CLO MEZ FLT 11/15/2025	R	02/26/2016	WELLS FARGO BROKERAGE SERVICES		376,000	400,000	578	1FE
28368E AE 6	KINDER MORGAN INC GMTN 7.75 01/15/2032		03/30/2016	MORGAN STANLEY		208,260	200,000	3,401	2FE
29250R AX 4	ENBRIDGE ENERGY 7.375 10/15/2045		02/24/2016	JP MORGAN SECURITIES INC		186,982	200,000	5,859	2FE
29273R AR 0	ENERGY TRAN PTNR 6.50 02/01/2042		02/18/2016	BARCLAYS CAPITAL		159,836	200,000	794	2FE
29273R AR 0	ENERGY TRAN PTNR 6.50 02/01/2042		02/23/2016	BANC OF AMERICA SECURITIES		165,296	200,000	903	2FE
29379V BA 0	ENTERPRISE PRODUCTS 4.85 03/15/2044		02/18/2016	SUNTRUST CAPITAL		167,324	200,000	4,257	2FE
30251G AS 6	FMG RESOURCES 9.75 03/01/2022	R	02/22/2016	DEUTSCHE BANK		374,000	400,000	18,850	3FE
42983K AE 8	HLM 3A-2014 B CLO MEZ FLT 01/18/2025	R	02/17/2016	WELLS FARGO BROKERAGE SERVICES		376,500	400,000	1,330	1FE
42984C AJ 4	HLM 8A-2016 C1 CLO MEZ SEQ FLT 04/20/27	R	03/04/2016	MORGAN STANLEY		3,000,000	3,000,000		1FE
48250L AE 9	KKR 9 C CLO MEZ FLT 10/15/2026		03/07/2016	CS FIRST BOSTON		568,500	600,000	3,320	1FE
494550 BF 2	KINDER MORGAN ENER 6.55 09/15/2040		02/18/2016	MORGAN STANLEY		168,138	200,000	5,749	2FE
49456B AJ 0	KINDER MORGAN 5.05 02/15/2046		02/18/2016	WELLS FARGO BROKERAGE SERVICES		147,516	200,000	224	2FE
55818V AE 7	MDPK 2014-15A B1 CLO MEZ FLT 01/27/2026	R	02/23/2016	CS FIRST BOSTON		240,313	250,000	807	1FE
559080 AG 1	MAGELLAN MIDSTREAM 5.15 10/15/2043		02/22/2016	SUNTRUST CAPITAL		170,582	200,000	3,720	2FE
64129K AJ 6	NEUB 2013-15A C CLO MEZ FLT 10/15/2025	R	02/17/2016	WELLS FARGO BROKERAGE SERVICES		565,500	600,000	2,199	1FE
651639 AM 8	NEWMONT MINING 6.25 10/01/2039		03/01/2016	MORGAN STANLEY		183,434	200,000	5,313	2FE
67089N AL 6	OCP 2012-2A C CLO MEZ FLT 11/22/2023	R	03/04/2016	DEUTSCHE BANK		96,875	100,000	174	1FE
67102S AE 4	OCP 2014-5A B CLO MEZ FLT 04/26/2026	R	02/18/2016	WELLS FARGO BROKERAGE SERVICES		371,000	400,000	1,026	1FE
67401G AG 3	OAKTA 2016-A C1 CLO MEZ FLT 01/20/2027		03/09/2016	WELLS FARGO BROKERAGE SERVICES		1,962,469	2,000,000		1FE
67590L AJ 7	OCT19 2014-1A C CLO MEZ FLT 04/15/2026		03/08/2016	CS FIRST BOSTON		283,500	300,000	1,620	1FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
72650R BA 9	PLAINS ALL AMER PIPELINE 5.15 06/01/2042		02/24/2016	WELLS FARGO BROKERAGE SERVICES		138,762	200,000	2,518	2FE
72650R BH 4	PLAINS ALL AMER 4.90 02/15/2045		02/18/2016	WELLS FARGO BROKERAGE SERVICES		136,728	200,000	218	2FE
747525 AK 9	QUALCOMM INC 4.80 05/20/2045		02/24/2016	JEFFERIES & CO		362,820	400,000	5,280	1FE
747525 AK 9	QUALCOMM INC 4.80 05/20/2045		02/29/2016	GOLDMAN SACHS		370,084	400,000	5,493	1FE
747525 AK 9	QUALCOMM INC 4.80 05/20/2045		03/03/2016	GOLDMAN SACHS		373,572	400,000	5,760	1FE
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019		01/01/2016	Prior Year Adjustment		(224)	(223)	(0)	5*
80349B AD 9	SARAT 2013-1A C CLO MEZ SEQ FLT 10/20/23	R	02/23/2016	CS FIRST BOSTON		282,000	300,000	1,087	1FE
86765B AK 5	SUNOCO LOGISTICS 6.10 02/15/2042		02/19/2016	WELLS FARGO BROKERAGE SERVICES		152,030	200,000	305	2FE
86765B AK 5	SUNOCO LOGISTICS 6.10 02/15/2042		02/22/2016	MORGAN STANLEY		159,155	210,000	356	2FE
878742 AS 4	TECK RESOURCES 6.00 08/15/2040	I	02/19/2016	BARCLAYS CAPITAL		23,063	45,000	68	4FE
88830M AH 5	TITAN INTL INC 6.875 10/01/2020		03/29/2016	ROBERT W BAIRD CO		152,475	190,000		4FE
893526 8Z 9	TRANS-CANADA PIPELINES 7.625 01/15/2039	I	03/03/2016	SUSQUEHANNA INTL GRP		725,684	630,000	7,072	1FE
893526 DJ 9	TRANS-CANADA PL 6.10 06/01/2040	I	02/18/2016	SUSQUEHANNA INTL GRP		201,622	200,000	2,779	1FE
89352H AD 1	TRANS-CANADA PIPELINES 6.20 10/15/2037	I	02/25/2016	MORGAN STANLEY		403,632	400,000	9,369	1FE
89352H AE 9	TRANS-CANADA PL 7.25 08/15/2038	I	02/22/2016	SUSQUEHANNA INTL GRP		225,276	200,000	403	1FE
92343V CZ 5	VERIZON COMM INC 4.672 03/15/2055		02/18/2016	MORGAN STANLEY		214,192	250,000	5,126	2FE
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		01/01/2016	Prior Year Adjustment				1	1FM
969457 BV 1	WILLIAMS COS INC 5.75 06/24/2044		02/19/2016	GOLDMAN SACHS		42,000	70,000	671	3FE
3899999. Total Bonds - Industrial and Miscellaneous						16,790,812	19,021,777	193,007	XXX
8399997. Total Bonds - Part 3						17,706,375	19,936,777	194,667	XXX
8399999. Total Bonds						17,706,375	19,936,777	194,667	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
66987M 60 4	NOVATEL WIRELESS INC		03/16/2016	Purchase from HC2	312,000.000	496,080	XXX		L
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						496,080	XXX	0	XXX
9799997. Total Common Stocks - Part 3						496,080	XXX	0	XXX
9799999. Total Common Stocks						496,080	XXX	0	XXX
9899999. Total Preferred and Common Stocks						496,080	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						18,202,455	XXX	194,667	XXX

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

Statement as of March 31, 2016 of the **CONTINENTAL GENERAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3128GL WV 0	FGCI E84260 PT 6.0 7/01/2016		03/15/2016.	MBS Paydown		534	534	534	534				0		534			0	5	07/01/2016	1
31298W FC 4	FGLMC C59163 PT 7.0 10/01/2031		03/15/2016.	MBS Paydown		1,330	1,330	1,334	1,334		(1)		(1)		1,330			0	16	10/01/2031	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		03/25/2016.	MBS Paydown		229	229	231	231		(1)		(1)		229			0	3	01/01/2032	1
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		03/25/2016.	MBS Paydown		332	332	339	339		(1)		(1)		332			0	4	12/01/2031	1
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		03/25/2016.	MBS Paydown		330	330	324	324		1		1		330			0	3	01/01/2032	1
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		03/15/2016.	MBS Paydown		677	677	686	686		(0)		(0)		677			0	9	05/15/2023	1
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		03/15/2016.	MBS Paydown		594	594	503	504		88		88		594			0	7	01/15/2024	1
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		03/15/2016.	MBS Paydown		572	572	566	566		1		1		572			0	6	12/15/2023	1
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		03/15/2016.	MBS Paydown		1,278	1,278	1,278	1,278		(1)		(1)		1,278			0	17	05/15/2024	1
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		03/15/2016.	MBS Paydown		242	242	240	240		(1)		(1)		242			0	3	10/15/2024	1
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		03/15/2016.	MBS Paydown		216	216	216	216				0		216			0	3	11/15/2024	1
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		03/15/2016.	MBS Paydown		276	276	278	278		(0)		(0)		276			0	3	07/15/2028	1
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		03/15/2016.	MBS Paydown		36	36	35	35				0		36			0	0	07/15/2029	1
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		03/15/2016.	MBS Paydown		1,402	1,402	1,392	1,392		3		3		1,402			0	18	03/15/2023	1
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		03/15/2016.	MBS Paydown		2,522	2,522	2,428	2,428		69		69		2,522			0	21	10/15/2031	1
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		03/15/2016.	MBS Paydown		515	515	505	505		5		5		515			0	6	12/15/2028	1
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		01/15/2016.	Sinking Fund Redemption		7,345	7,345	7,345	7,345		0		0		7,345			0	170	01/15/2042	1FE
0599999. Total Bonds - U.S Government						18,430	18,430	18,234	18,235	0	162	0	162	0	18,430	0	0	0	294	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017		03/25/2016.	MBS Paydown		6,308	6,308	5,568	5,587		60		60		6,308			0	46	11/25/2017	1
31393A V6 1	FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE		03/26/2016.	MBS Paydown		70,936	70,936	75,390	75,390		(1,043)		(1,043)		70,936			0	575	09/26/2033	1
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018		03/15/2016.	MBS Paydown		23,464	23,464	23,240	23,243		60		60		23,464			0	171	05/15/2018	1
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018		03/15/2016.	MBS Paydown		5,754	5,754	5,778	5,778		(9)		(9)		5,754			0	40	06/15/2018	1
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025		03/25/2016.	MBS Paydown		37,729	37,729	36,349	36,352		1,241		1,241		37,729			0	338	04/25/2025	1
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018		03/15/2016.	MBS Paydown		40,721	40,721	40,055	40,064		249		249		40,721			0	274	08/15/2018	1
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		03/15/2016.	MBS Paydown		25,755	25,755	24,898	24,902		472		472		25,755			0	186	10/15/2023	1
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		03/15/2016.	MBS Paydown		28,477	28,477	28,121	28,125		107		107		28,477			0	184	10/15/2018	1
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		03/15/2016.	MBS Paydown		28,615	28,615	28,390	28,393		61		61		28,615			0	235	05/15/2019	1
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		01/20/2016.	Sinking Fund Redemption		10,000	10,000	10,000	10,000		(0)		(0)		10,000			0	225	07/20/2036	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						277,759	277,759	277,789	277,834	0	1,198	0	1,198	0	277,759	0	0	0	2,274	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		03/25/2016.	MBS Paydown		51,307	51,307	33,004	33,032		5,916		5,916		51,307			0	324	08/25/2036	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2016.	MBS Paydown		3,603	3,603	3,116	3,113				0		3,603			0	25	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2016.	Pass-Through Loss			5	5					0		5		(5)	(5)		03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/31/2016.	Book Value Adjustment									0		(5)		5	5		03/25/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/25/2016	MBS Paydown		10,474	10,474	7,832	7,913				0		10,474			0	104	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/25/2016	Pass-Through Loss			2,243	1,677					0		2,243		(2,243)	(2,243)		06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/31/2016	Book Value Adjustment									0		(2,243)		2,243	2,243		06/25/2037	1FM
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		03/25/2016	MBS Paydown		45,153	45,153	42,747	42,759		667		667		45,153			0	433	01/25/2034	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		03/17/2016	MBS Paydown		4,960	4,960	4,863	4,864		66		66		4,960			0	56	07/17/2040	1FE
09751W AA 9	BOLDINI LTD 3.6 07/19/35	R	01/19/2016	Sinking Fund Redemption		25,000	25,000	25,000	25,000		0		0		25,000			0	450	07/19/2035	1FE
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		02/15/2016	MBS Paydown		312,404	312,404	304,113	304,265		5,650		5,650		312,404			0	2,469	09/15/2040	1FE
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		03/25/2016	MBS Paydown		14,171	14,171	13,857	13,858		(26)		(26)		14,171			0	89	07/25/2043	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2016	MBS Paydown		22,877	22,877	19,149	19,130		32		32		22,877			0	194	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2016	Pass-Through Loss			4,579	3,833					0		4,579		(4,579)	(4,579)		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/31/2016	Book Value Adjustment									0		(4,579)		4,579	4,579		05/25/2035	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		03/25/2016	MBS Paydown		90,249	90,249	72,732	73,230				0		90,249			0	911	04/25/2036	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		03/25/2016	Pass-Through Loss			17,608	14,190					0		17,608		(17,608)	(17,608)		04/25/2036	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		03/31/2016	Book Value Adjustment									0		(17,608)		17,608	17,608		04/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		03/15/2016	MBS Paydown		4,339	4,339	4,340	4,339		(2)		(2)		4,339			0	42	12/15/2038	1FE
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		03/25/2016	MBS Paydown		21,807	21,807	16,576	16,612		(5)		(5)		21,807			0	158	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		03/25/2016	Pass-Through Loss			1,987	1,511					0		1,987		(1,987)	(1,987)		08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		03/31/2016	Book Value Adjustment									0		(1,987)		1,987	1,987		08/25/2037	1FM
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017		01/06/2016	Call		527,500	500,000	501,556	501,530				0		501,530		25,970	25,970	5,347	12/01/2017	4FE
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		03/25/2016	MBS Paydown		32,577	32,577	31,667	31,695		206		206		32,577			0	31	08/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2016	MBS Paydown		33,536	33,536	32,500	32,502		855		855		33,536			0	291	06/25/2037	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		02/20/2016	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	12	02/20/2045	2AM
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		02/02/2016	MBS Paydown		20	20	16	17		4		4		20			0	0	12/01/2016	5*
29265W AA 6	ENEL SPA 8.75 09/24/2073	R	02/22/2016	BARCLAYS CAPITAL		540,000	500,000	495,920	495,928		72		72		496,000		44,000	44,000	18,351	09/24/2073	3FE
29379V BA 0	ENTERPRISE PRODUCTS 4.85 03/15/2044		03/30/2016	CITIGROUP		186,316	200,000	167,324			59		59		167,383		18,933	18,933	4,850	03/15/2044	2FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	03/15/2016	Sinking Fund Redemption		12,907	12,907	12,907	12,907		0		0		12,907			0	193	12/15/2020	3FE
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2016	MBS Paydown		9,433	9,433	7,784	7,524		2,545		2,545		9,433			0	92	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2016	Pass-Through Loss			2,226	1,837					0					0		09/25/2037	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		03/15/2016	MBS Paydown		59,938	59,938	60,196	60,189		(242)		(242)		59,938			0	297	05/15/2047	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2016	MBS Paydown		8,722	8,722	6,882	6,884		1,343		1,343		8,722			0	30	07/27/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		02/26/2016	MBS Paydown		21,070	21,070	21,070	21,070				0		21,070			0	61	05/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2016	MBS Paydown		14,376	14,376	13,988	13,991		66		66		14,376			0	56	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		03/26/2016	MBS Paydown		103,902	103,902	102,922	102,935		1,117		1,117		103,902			0	983	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		03/18/2016	MBS Paydown		41,612	41,612	40,455	40,468		(13)		(13)		41,612			0	361	03/18/2051	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		03/16/2016	MBS Paydown		11,001	11,001	10,788	10,791		176		176		11,001			0	92	06/17/2050	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025	.	03/15/2016.	Sinking Fund Redemption		32,589	32,589	32,589	32,589		3		3		32,589			0	978	03/15/2025	2FE
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	.	03/25/2016.	MBS Paydown		37,904	37,904	35,640	35,682		438		438		37,904			0	42	04/25/2037	1FM
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	R	02/16/2016.	BARCLAYS CAPITAL		147,500	250,000	235,068	235,117		389		389		235,506		(88,006)	(88,006)	6,738	08/01/2020	2FE
74928U BP 1	RBSSP 2009-12 14A2 SEQ SNR CSTR 03/23 RE	.	03/26/2016.	MBS Paydown		157,576	157,576	148,000	148,000				0		157,576			0	2,103	03/25/2023	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	.	03/26/2016.	Pass-Through Loss			1,829	1,291					0		1,829		(1,829)	(1,829)		01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	.	03/31/2016.	Book Value Adjustment									0		(1,829)		1,829	1,829		01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	.	03/16/2016.	MBS Paydown		134,852	134,852	137,146	137,096		(2,444)		(2,444)		134,852			0	726	12/16/2049	1FE
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019	.	03/25/2016.	MBS Paydown		20,146	20,146	16,880	16,912		1,610		1,610		20,146			0	149	04/25/2019	1FM
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36	.	03/25/2016.	MBS Paydown		31,461	31,461	29,696	29,696				0		31,461			0	257	01/25/2036	1FM
767201 AD 8	RIO TINTO FINANCE 7.125 07/15/2028	R	02/17/2016.	MIZUHO SEC USA		1,085,260	1,000,000	994,765	994,788		81		81		994,868		90,392	90,392	42,948	07/15/2028	1FE
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019	.	03/20/2016.	MBS Paydown		478	478	478	478				0		478			0	6	08/20/2019	5*
78454L AD 2	SM ENERGY CO 6.50 11/15/2021	.	02/22/2016.	WELLS FARGO BROKERAGE SERVICES		44,000	100,000	96,235	96,245		82		82		96,326		(52,327)	(52,327)	1,806	11/15/2021	4FE
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035	.	03/25/2016.	MBS Paydown		58,342	58,342	56,730	56,679		702		702		58,342			0	98	10/25/2035	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	.	03/25/2016.	MBS Paydown		21,807	21,807	21,917	21,916		21		21		21,807			0	240	10/25/2036	1FM
828807 BT 3	SPG-CALL02/16 6.10 05/01/2016	.	02/01/2016.	Call		650,000	650,000	649,868	649,874		126		126		650,000			0	9,913	05/01/2016	1FE
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025	.	02/16/2016.	JP MORGAN SECURITIES INC.		290,625	500,000	498,990	498,995		28		28		499,024		(208,399)	(208,399)	14,163	01/23/2025	4FE
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	.	03/25/2016.	MBS Paydown		40,728	40,728	21,822	21,923		(3,733)		(3,733)		40,728			0	311	11/25/2036	1FM
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37	.	03/25/2016.	MBS Paydown		81,500	81,500	57,704	57,612				0		81,500			0	631	07/25/2037	1FM
89054X AA 3	TOPAZ SOLAR FARM 5.75 09/30/2039	.	03/30/2016.	Sinking Fund Redemption		15,406	15,406	15,406	15,406		1		1		15,406			0	443	09/30/2039	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	.	03/16/2016.	MBS Paydown		7,594	7,594	7,594	7,594				0		7,594			0	79	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	.	03/16/2016.	MBS Paydown		11,178	11,178	11,178	11,178				0		11,178			0	92	10/16/2040	1FE
927804 EZ 3	VIRGINIA EL&PWR A 5.40 01/15/2016	.	01/15/2016.	Maturity		650,000	650,000	649,988	649,992		8		8		650,000			0	17,550	01/15/2016	1FE
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35	.	03/25/2016.	MBS Paydown		25,754	25,754	24,617	24,618		910		910		25,754			0	216	12/25/2035	1FM
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36	.	03/25/2016.	MBS Paydown		36,897	36,897	35,536	35,537		1,110		1,110		36,897			0	332	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	MBS Paydown		4,335	4,335	3,809	3,803		(498)		(498)		4,335			0	20	03/25/2036	1FM
3899999. Total Bonds - Industrial and Miscellaneous						5,796,436	6,055,712	5,860,554	5,669,526	0	17,320	0	17,320	0	5,965,873	0	(169,437)	(169,437)	136,142	XXX	XXX
8399997. Total Bonds - Part 4						6,092,625	6,351,901	6,156,577	5,965,595	0	18,680	0	18,680	0	6,262,062	0	(169,437)	(169,437)	138,710	XXX	XXX
8399999. Total Bonds						6,092,625	6,351,901	6,156,577	5,965,595	0	18,680	0	18,680	0	6,262,062	0	(169,437)	(169,437)	138,710	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
02503X 10 5	AMERICAN CAPITAL AGENCY CORP	.	03/09/2016.	STRATEGAS RESEARCH	16,800.000	306,108	XXX	314,161	291,312	22,848			22,848		314,160		(8,052)	(8,052)	10,080	XXX	L
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP	.	03/09/2016.	STRATEGAS RESEARCH	25,000.000	352,907	XXX	368,500	349,000	19,500			19,500		368,500		(15,593)	(15,593)	10,000	XXX	L
037347 10 1	ANWORTH MORTGAGE ASSET CORP	.	03/09/2016.	STRATEGAS RESEARCH	21,052.000	100,361	XXX	104,377	91,576	12,800			12,800		104,377		(4,016)	(4,016)	3,158	XXX	L
055622 10 4	BP PLC-SPONS ADR	R	03/09/2016.	STRATEGAS RESEARCH	10,000.000	303,251	XXX	421,101	312,600	108,501			108,501		421,101		(117,850)	(117,850)	6,000	XXX	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/09/2016.	STRATEGAS RESEARCH	42,000.000	390,995	XXX	658,689	544,320	114,369			114,369		658,689		(267,694)	(267,694)		XXX	L
12673A 10 8	CYS INVESTMENTS INC	.	03/10/2016.	ISI GROUP	101,000.000	798,640	XXX	780,730	720,130	60,600			60,600		780,730		17,910	17,910		XXX	L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14309L 10 2	CARLYLE GROUP LP		03/09/2016.	ISI GROUP	28,500.000	456,247	XXX	724,940	165,400	(0)			(0)		445,170		11,077	11,077	8,265	XXX	L
19624R 10 6	COLONY FINANCIAL INC		03/09/2016.	ISI GROUP	7,000.000	110,863	XXX	137,670	136,360	1,310			1,310		137,670		(26,807)	(26,807)	2,800	XXX	L
288522 30 3	ELLINGTON FINANCIAL LLC		03/09/2016.	ISI GROUP	4,000.000	68,687	XXX	75,147	67,120	8,027			8,027		75,147		(6,460)	(6,460)	2,000	XXX	L
43785V 10 2	HOMESTREET INC		02/18/2016.	STRATEGAS RESEARCH	11,420.000	223,136	XXX	125,620	247,928	(122,308)			(122,308)		125,620		97,516	97,516		XXX	L
536020 10 0	LINN ENERGY LLC-UNITS		02/18/2016.	STRATEGAS RESEARCH	20,000.000	10,910	XXX	53,800	(2,200)				0		25,800		(14,890)	(14,890)		XXX	L
62913F 50 8	NII HOLDINGS INC		03/09/2016.	ISI GROUP	7,124.000	34,697	XXX	46,377	35,976	10,401			10,401		46,378		(11,680)	(11,680)		XXX	L
92343V 10 4	VERIZON COMMUNICATIONS INC		02/18/2016.	STRATEGAS RESEARCH	6,180.000	313,913	XXX	297,351	285,640	11,711			11,711		297,350		16,562	16,562	3,491	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						3,470,715	XXX	4,108,462	3,245,162	247,759	0	0	247,759	0	3,800,692	0	(329,977)	(329,977)	45,794	XXX	XXX
9799997 Total Common Stocks - Part 4						3,470,715	XXX	4,108,462	3,245,162	247,759	0	0	247,759	0	3,800,692	0	(329,977)	(329,977)	45,794	XXX	XXX
9799999. Total Common Stocks						3,470,715	XXX	4,108,462	3,245,162	247,759	0	0	247,759	0	3,800,692	0	(329,977)	(329,977)	45,794	XXX	XXX
9899999. Total Preferred and Common Stocks						3,470,715	XXX	4,108,462	3,245,162	247,759	0	0	247,759	0	3,800,692	0	(329,977)	(329,977)	45,794	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						9,563,340	XXX	10,265,039	9,210,757	247,759	18,680	0	266,439	0	10,062,754	0	(499,414)	(499,414)	184,504	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, NY		0.010	15		10,070	5,397	5,011	XXX
PNC Bank	Pittsburgh, PA					(1,787,475)	19,876	3,922,480	XXX
Wells Fargo	Charlotte, NC		0.330	22		26,214	26,221	26,228	XXX
0199999. Total Open Depositories		XXX	XXX	37	0	(1,751,191)	51,494	3,953,719	XXX
0399999. Total Cash on Deposit		XXX	XXX	37	0	(1,751,191)	51,494	3,953,719	XXX
0599999. Total Cash		XXX	XXX	37	0	(1,751,191)	51,494	3,953,719	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE