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QUARTERLY STATEMENT

As of June 30, 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)*	866-830-0607 *(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)*	512-969-2810 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Janet Kay Ward *(Name)*	512-969-2810 *(Area Code) (Telephone Number) (Extension)*
	Janet.Ward@continental-ins.com *(E-Mail Address)*	512-257-0218 *(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	Janet Kay Ward #	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 August 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

#OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

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	215,218,672		215,218,672	203,789,599
2. Stocks:				
2.1 Preferred stocks	3,835,000		3,835,000	4,000,007
2.2 Common stocks	8,780,513		8,780,513	11,366,594
3. Mortgage loans on real estate:				
3.1 First liens	1,169,694		1,169,694	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 $..........0 encumbrances)			0	
5. Cash ($.....(502,282)), cash equivalents ($..........0) and short-term investments ($.....4,809,635)	4,307,353		4,307,353	11,979,187
6. Contract loans (including $..........0 premium notes)	2,717,357		2,717,357	2,796,194
7. Derivatives			0	
8. Other invested assets	1,178,584		1,178,584	1,178,229
9. Receivables for securities			0	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)	237,207,173	0	237,207,173	236,362,237
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,672,189		2,672,189	2,617,504
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	86,401	3,325	83,076	88,150
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	1,138,197	26,602	1,111,595	1,059,520
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	4,908,613		4,908,613	4,358,357
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	3,211,392
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit	1,548,950		1,548,950	1,613,676
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........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	14,481	0	14,481	28,549
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	247,576,004	29,927	247,546,077	249,339,385
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	247,576,004	29,927	247,546,077	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	14,481		14,481	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)	14,481	0	14,481	28,549

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....60,843,889 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	60,843,889	62,581,412
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	154,537,346	154,730,338
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	844,574	887,457
4.	Contract claims:		
	4.1 Life	1,169,047	1,317,190
	4.2 Accident and health	1,175,544	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 $.....111,187 accident and health premiums	117,809	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	1,217,351	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	116,277	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	1,845,978	2,065,365
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	2,682,233	
15.2	Net deferred tax liability	356,992	4,521,825
16.	Unearned investment income	100,390	99,781
17.	Amounts withheld or retained by company as agent or trustee		
18.	Amounts held for agents' account, including $.....163,561 agents' credit balances	163,561	112,853
19.	Remittances and items not allocated	396,942	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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	940,308	921,584
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	614,516	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	598,183	104
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	621,940	659,321
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	228,342,880	230,839,791
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	228,342,880	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)	(445,893)	(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)	15,006,638	14,303,035
38.	Totals of Lines 29, 30 and 37	19,203,197	18,499,594
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	247,546,077	249,339,385

DETAILS OF WRITE-INS

2501.	Unclaimed property	621,940	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)	621,940	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	6,938,708	6,278,011	13,294,084
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	6,466,186	7,049,817	13,963,076
4. Amortization of Interest Maintenance Reserve (IMR)	25,300	4,007	77,793
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	2,625,142	3,052,174	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)	16,055,336	16,385,351	33,299,492
10. Death benefits	2,325,389	2,570,850	4,930,545
11. Matured endowments (excluding guaranteed annual pure endowments)	21,007	24,445	34,489
12. Annuity benefits	695,871	565,543	1,297,135
13. Disability benefits and benefits under accident and health contracts	5,332,291	5,221,043	10,401,866
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,721,175	1,722,596	3,682,651
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	124,877	157,829	489,903
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(1,883,936)	(239,022)	6,677,741
20. Totals (Lines 10 to 19)	8,336,674	10,023,284	27,514,330
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,441,296	1,804,548	3,409,115
22. Commissions and expense allowances on reinsurance assumed	5,734	12,621	11,782
23. General insurance expenses	3,616,053	3,036,883	5,582,112
24. Insurance taxes, licenses and fees, excluding federal income taxes	238,487	490,985	1,156,171
25. Increase in loading on deferred and uncollected premiums	6,964	1,864	(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)	13,645,208	15,370,185	37,631,397
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,410,128	1,015,166	(4,331,905)
30. Dividends to policyholders	7,313	7,359	14,935
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,402,815	1,007,807	(4,346,840)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,133,707	(1,047,951)	(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)	(1,730,892)	2,055,758	34,325,183
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....410,607 (excluding taxes of $.....1,731 transferred to the IMR)	(766,441)	(471,526)	(1,769,753)
35. Net income (Line 33 plus Line 34)	(2,497,333)	1,584,232	32,555,430

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	18,499,594	21,500,135	21,500,135
37. Net income (Line 35)	(2,497,333)	1,584,232	32,555,430
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(179,710)	(333,746)	197,639	(45,272)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	3,985,123	(907,207)	(36,318,594)
41. Change in nonadmitted assets	18,901	805,695	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	(18,724)	(185,675)	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	(450,618)	(604,449)	(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)	703,603	890,235	(3,000,541)
55. Capital and surplus as of statement date (Lines 36 + 54)	19,203,197	22,390,370	18,499,594

DETAILS OF WRITE-INS

		1	2	3
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.				
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	6,898,980	6,274,794	13,502,533
2.	Net investment income	6,258,608	6,951,698	13,914,138
3.	Miscellaneous income	2,174,524	2,449,067	4,755,640
4.	Total (Lines 1 through 3)	15,332,112	15,675,559	32,172,310
5.	Benefit and loss related payments	10,885,430	12,323,219	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	5,493,612	5,502,622	10,542,274
8.	Dividends paid to policyholders	7,313	7,359	14,935
9.	Federal and foreign income taxes paid (recovered) net of $.....412,338 tax on capital gains (losses)	(1,307,569)	(1,968,720)	344,535
10.	Total (Lines 5 through 9)	15,078,786	15,864,480	33,594,817
11.	Net cash from operations (Line 4 minus Line 10)	253,326	(188,921)	(1,422,507)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	13,777,457	11,061,624	22,212,373
	12.2 Stocks	4,494,580	102,212	2,021,681
	12.3 Mortgage loans	831,199	593,529	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	598,341	2,480,275	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	19,701,577	14,237,640	26,688,313
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	25,082,826	19,342,268	23,625,477
	13.2 Stocks	2,578,408	1,690,183	9,503,844
	13.3 Mortgage loans	748,719		
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications		11,850	360
	13.7 Total investments acquired (Lines 13.1 to 13.6)	28,409,953	21,044,301	33,129,681
14.	Net increase or (decrease) in contract loans and premium notes	(78,837)	(45,779)	(13,361)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(8,629,539)	(6,760,882)	(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			(343,887)
	16.5 Dividends to stockholders	(213,945)		
	16.6 Other cash provided (applied)	490,434	1,295,437	54,732
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	704,379	1,295,437	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)	(7,671,834)	(5,654,367)	(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)	4,307,353	6,650,828	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
20.0004	Exchange of debt to equity securities		108,641	

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	4,479,122	4,786,633	8,841,018
3. Ordinary individual annuities	163,825	304,029	395,809
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A&H - group	121,712	119,995	236,004
8. A&H - credit (group and individual)			
9. A&H - other	36,754,782	37,553,725	75,427,424
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	41,519,441	42,764,382	84,900,255
12. Deposit-type contracts			
13. Total	41,519,441	42,764,382	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	June 30, 2016	December 31, 2015
(1) State basis	Ohio	$ (2,497,333)	$ 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		$ (2,497,333)	$ 32,555,430
Surplus			
(5) Statutory surplus state basis	Ohio	$ 19,203,197	$ 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		$ 19,203,197	$ 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. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The minimum and maximum lending rates for commercial mortgage loans were 5.585% and 9.652%, respectively.

(2) – (9) No significant changes

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	$155,273
2. 12 months or longer	54,124

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

1. Less than 12 months	$8,652,502
2. 12 months or longer	3,114,606

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 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.

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:

		June 30, 2016			December 31, 2015			Change		
		Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 16,950,793	$ 862,982	$ 17,813,775	$ 15,871,959	$ 99,939	$ 15,971,898	$ 1,078,834	$ 763,043	$ 1,841,877
b.	Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c.	Adjusted gross deferred tax assets	16,950,793	862,982	17,813,775	15,871,959	99,939	15,971,898	1,078,834	763,043	1,841,877
d.	Deferred tax assets nonadmitted	-	-	-	-	-	-	-	-	-
e.	Subtotal net admitted deferred tax asset	16,950,793	862,982	17,813,775	15,871,959	99,939	15,971,898	1,078,834	763,043	1,841,877
f.	Deferred tax liabilities	2,450,288	15,720,479	18,170,767	4,420,640	16,073,083	20,493,723	(1,970,352)	(352,604)	(2,322,956)
g.	Net admitted deferred tax assets/(net deferred tax liability)	$ 14,500,505	$ (14,857,497)	$ (356,992)	$ 11,451,319	$ (15,973,144)	$ (4,521,825)	$ 3,049,186	$ 1,115,647	$ 4,164,833

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

	June 30, 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	$ 426,740	$ -	$ 426,740	$ 90,915	$ -	$ 90,915	$ 335,825	$ -	$ 335,825
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	3,021,526	XXX	XXX	3,093,351	XXX	XXX	(71,825)
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	16,524,053	862,982	17,387,035	15,690,129	99,939	15,790,068	833,924	763,043	1,596,967
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 16,950,793	$ 862,982	$ 17,813,775	$ 15,871,959	$ 99,939	$ 15,971,898	$ 1,078,834	$ 763,043	$ 1,841,877

(3) Other admissibility criteria:

	June 30, 2016	December 31, 2015
a. Ratio percentage used to determine recovery period and threshold limitation amount	472%	455%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 20,143,505	$ 19,526,114

(4) Impact of tax planning strategies:

		June 30, 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)	$ 16,950,793	$ 862,982	$ 15,871,959	$ 99,939	$ 1,078,834	$ 763,043
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)	16,950,793	862,982	15,871,959	99,939	1,078,834	763,043
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):

	June 30, 2016	December 31, 2015	Change
(a) Federal	$ 4,133,707	$ (38,672,023)	$ 42,805,730
(b) Foreign	-	-	-
(c) Subtotal	$ 4,133,707	$ (38,672,023)	$ 42,805,730
(d) Federal income tax on net capital gains	412,338	351,515	60,823
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 4,546,045	$ (38,320,508)	$ 42,866,553

(2) Deferred tax assets:

	June 30, 2016	December 31, 2015	Change
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserve	15,395,586	15,340,331	55,255
(4) Investments	-	-	-
(5) Deferred acquisition costs	1,015,887	24,326	991,561
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	-	17,090	(17,090)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other	539,320	490,212	49,108
(14) Accruals	-	-	-
(15) Amortization of intangibles	-	-	-
(16) Underwriting expenses	-	-	-
(99) Subtotal	$ 16,950,793	$ 15,871,959	$ 1,078,834
(b) Statutory valuation allowance adjustment			-
(c) Nonadmitted	-	-	-
(d) Admitted ordinary deferred tax assets	$ 16,950,793	$ 15,871,959	$ 1,078,834
(e) Capital			
(1) Investments	$ 800,462	$ 8,456	$ 792,006
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other	62,520	91,483	(28,963)
(99) Subtotal	$ 862,982	$ 99,939	$ 763,043
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	-	-	-
(h) Admitted capital deferred tax assets	$ 862,982	$ 99,939	$ 763,043
(i) Admitted deferred tax assets	$ 17,813,775	$ 15,971,898	$ 1,841,877

(3) Deferred tax liabilities:

	June 30, 2016	December 31, 2015	Change
(a) Ordinary			
(1) Investments	$ -	$ -	$ -
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	376,785	408,311	(31,526)
(4) Policyholder reserves	-	-	-
(5) Guaranty fund accrual & Accrued Dividends	113,398	147,874	(34,476)
(6) Policy loans & other assets	1,960,044	3,864,455	(1,904,411)
(7) Other	61	-	61
(99) Subtotal	$ 2,450,288	$ 4,420,640	$ (1,970,352)
(b) Capital			
(1) Investments	$ 15,720,479	$ 16,073,083	$ (352,604)
(2) Real estate	-	-	-
(3) Other	-	-	-
(99) Subtotal	$ 15,720,479	$ 16,073,083	$ (352,604)
(c) Deferred tax liabilities	$ 18,170,767	$ 20,493,723	$ (2,322,956)

	June 30, 2016	December 31, 2015	Change
(4) Net deferred tax assets/(liabilities)	$ (356,992)	$ (4,521,825)	$ 4,164,833

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:

	June 30, 2016	December 31, 2015
Provision computed at statutory rate (operations and realized gains/losses)	$ 717,107	$ (1,847,920)
Permanent differences:		
Ceding commission	(157,716)	(423,115)
Dividend exlusion	(2,157)	(5,703)
IMR adjustment	(7,731)	-
Provision to return adjustments	(66,380)	(2,027)
Other	(9,937)	(15,949)
Total permanent differences	(243,921)	(446,794)
Timing adjustments:		
Investment differences	479,254	44,715
Reserves	86,536	(1,186,934)
DAC tax adjustment	991,560	(1,288,271)
Book/tax realized gains	524,009	-
Provision to return	(238,423)	86,706
Change in premiums	-	51,428
Policy loans & other assets	2,171,920	267,509
IRC Section 338(h)(10) election	-	(34,079,481)
PY NOL True-up	(66,380)	-
Other	64,271	78,534
Total timing adjustments	4,012,747	(36,025,794)
Other adjustments		
Unrealized gain (loss) on options	60,112	-
Total other adjustments	60,112	-
Federal income tax expense (benefit) on operations and realized gains/losses	$ 4,546,045	$ (38,320,508)
Gross change in deferred tax asset:		
Timing adjustments - Current year activity	$ (4,012,747)	$ 1,946,303
Impact of 338(h)(10)	-	33,143,144
Unrealized gains/losses	(179,710)	(24,378)
Impact of non-admitted assets	17,152	(17,718)
Basis differences on investments contributed by HC2	-	998,010
Other	10,473	248,855
Total change in deferred tax asset recorded directly to surplus	(4,164,832)	36,294,216
Total statutory income tax expense (benefit)	$ 381,213	$ (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	$ 4,357,581	$ 412,338	$ 4,769,919
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

A. – L. No Significant change.

M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities):

	Balance Sheet							NAIC Disallowed
Description	Gross Amount	Non Admitted Amount	Admitted Amount	Date of Filing to NAIC	Type of Filing	NAIC Response Received	NAIC Valuation	Valuation Method Resubmission Required
2015								
Novatel Wireless Inc.	4,715,293	-	4,715,293	7/26/2016	Sub-1	No	N/A	N/A
Schuff International Inc.	3,098,368	-	3,098,368	7/26/2016	Sub-1	Yes	1,414,519	No
2016								
Novatel Wireless Inc.	-	-	-	N/A	Sub-2	N/A	N/A	N/A
Schuff International Inc.	-	-	-	N/A	Sub-2	N/A	N/A	N/A

NOTES TO FINANCIAL STATEMENTS

N. 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.

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	-	-	-	-
Preferred stock	-	835,000	-	835,000
Non-affiliated common stock	1,147,920	-	-	1,147,920
Affiliated common stock	4,480,045	-	3,152,549	7,632,594
Total assets accounted for at fair value	$ 5,627,965	$ 835,000	$ 3,152,549	$ 9,615,514

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

	Beginning balance at 3/31/2016	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 6/30/2016
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Residential mortgage-backed securities	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-
Preferred stock	-	-	-	-	-		-	-
Non-affiliated common stock	-	-	-	-	-	-	-	-
Affiliated common stock	3,348,384	-	-	-	(195,835)	-	-	3,152,549
Total	$ 3,348,384	$ -	$ -	$ -	$ (195,835)	$ -	$ -	$ 3,152,549

(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.

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	$ 5,361,242	$ 4,971,930	$ 1,043,637	$ 4,317,605	$ -
States, municipalities and political subdivisions	59,233,284	52,574,087	-	59,233,284	-
Foreign government	1,700,580	1,493,817	-	1,700,580	-
Residential mortgage-backed securities	34,020,521	30,622,322	-	16,506,290	17,514,231
Commercial mortgage-backed securities	18,447,947	17,592,825	-	3,617,245	14,830,702
Asset-backed securities	14,687,809	14,540,730	-	5,277,890	9,409,919
All other bonds	107,830,734	93,422,961	1,550,600	106,180,134	100,000
Total bonds	$ 241,282,117	$ 215,218,672	$ 2,594,237	$ 196,833,028	$ 41,854,852
Preferred stock	$ 3,895,450	$ 3,835,000	$ 1,119,200	$ 2,776,250	$ -
Non-affiliated common stock	1,147,920	1,147,920	1,147,920	-	-
Affiliated common stock	7,632,593	7,632,593	$ 4,480,044	-	3,152,549
Mortgage loans	1,173,554	1,169,694	-	-	1,173,554
Policy loans	2,717,357	2,717,357	-	-	2,717,357
Total financial assets	$ 257,848,991	$ 231,721,236	$ 9,341,401	$ 199,609,278	$ 48,898,312

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 June 30, 2016, $4,645,184 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $31,964,208 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 $761,408 favorable prior year development since December 31, 2015 to June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

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.

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?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The company now adheres to the HC2 Holdings, Inc. code of ethics.

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	7,632,593
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	$ 7,632,593
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
Bank of New York Mellon	1 Wall Street, New York, 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	$ 1,169,694
1.14	Total mortgages in good standing	$ 1,169,694
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)	$ 1,169,694
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	115.7
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	49.9

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	122,647	510	334,600		457,757	
2. Alaska AK	L	3,547		6,524		10,071	
3. Arizona AZ	L	32,857	3,247	287,879		323,983	
4. Arkansas AR	L	37,126	150	126,588		163,864	
5. California CA	L	56,239		152,141		208,380	
6. Colorado CO	L	55,866	1,600	1,006,764		1,064,230	
7. Connecticut CT	L	6,174	300	116,641		123,115	
8. Delaware DE	L	366		16,700		17,066	
9. District of Columbia DC	L	815	300	(745)		370	
10. Florida FL	L	115,294	781	3,467,648		3,583,723	
11. Georgia GA	L	171,194	2,685	1,311,086		1,484,965	
12. Hawaii HI	L	3,315		172,472		175,787	
13. Idaho ID	L	8,279		65,275		73,554	
14. Illinois IL	L	184,322	8,175	1,614,251		1,806,748	
15. Indiana IN	L	102,233	12,040	1,219,182		1,333,455	
16. Iowa IA	L	167,154	15,480	1,891,724		2,074,358	
17. Kansas KS	L	124,074	2,125	1,818,708		1,944,907	
18. Kentucky KY	L	109,034	4,152	822,402		935,588	
19. Louisiana LA	L	115,223	1,215	322,935		439,373	
20. Maine ME	L	1,913		18,266		20,179	
21. Maryland MD	L	12,956		106,639		119,595	
22. Massachusetts MA	L	3,413		48,631		52,044	
23. Michigan MI	L	88,940		951,995		1,040,935	
24. Minnesota MN	L	162,622	12,894	1,953,603		2,129,119	
25. Mississippi MS	L	51,706	900	368,190		420,796	
26. Missouri MO	L	152,070	2,400	910,292		1,064,762	
27. Montana MT	L	22,091		342,204		364,295	
28. Nebraska NE	L	572,211	54,640	3,095,983		3,722,834	
29. Nevada NV	L	9,931	6,500	71,254		87,685	
30. New Hampshire NH	L	249		60,547		60,796	
31. New Jersey NJ	L	4,962		72,128		77,090	
32. New Mexico NM	L	8,139		71,036		79,175	
33. New York NY	N	3,384		68,075		71,459	
34. North Carolina NC	L	226,949	2,198	768,365		997,512	
35. North Dakota ND	L	24,713	6,330	235,656		266,699	
36. Ohio OH	L	159,188	1,650	1,801,820		1,962,658	
37. Oklahoma OK	L	73,335	450	508,067		581,852	
38. Oregon OR	L	28,901	600	167,293		196,794	
39. Pennsylvania PA	L	72,451	150	1,426,399		1,499,000	
40. Rhode Island RI	L			9,384		9,384	
41. South Carolina SC	L	159,611	900	554,559		715,070	
42. South Dakota SD	L	93,470	1,000	475,110		569,580	
43. Tennessee TN	L	188,295	7,627	748,859		944,781	
44. Texas TX	L	371,435	8,181	2,920,700		3,300,316	
45. Utah UT	L	50,236		56,483		106,719	
46. Vermont VT	L	108		5,721		5,829	
47. Virginia VA	L	154,756		1,118,896		1,273,652	
48. Washington WA	L	29,103		208,357		237,460	
49. West Virginia WV	L	81,799	3,196	337,006		422,000	
50. Wisconsin WI	L	86,626	900	812,096		899,622	
51. Wyoming WY	L	29,996	550	408,164		438,710	
52. American Samoa AS	N					0	
53. Guam GU	N			1,270		1,270	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	L			4,934		4,934	
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	4,341,317	163,825	35,460,756	0	39,965,898	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	3,693		1,238,590		1,242,283	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	4,345,010	163,825	36,699,346	0	41,208,181	0
96. Plus Reinsurance Assumed	XXX	219,100	8,888	11,983		239,971	
97. Totals (All Business)	XXX	4,564,110	172,713	36,711,329	0	41,448,152	0
98. Less Reinsurance Ceded	XXX	2,280,814	31,197	32,245,463		34,557,474	
99. Totals (All Business) less Reinsurance Ceded	XXX	2,283,296	141,516	4,465,866	0	6,890,678	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 Domicilied 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		56%
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		49.99%
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	56.330	HC2 Holdings, Inc.	
			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	49.990	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.	

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 *
							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:

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71404201636500002

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Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

	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

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	748,719	
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	9	
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	831,199	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)	1,169,694	1,252,165
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,169,694	1,252,165
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,169,694	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	355	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)	1,178,584	1,178,229
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,178,584	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	27,661,232	33,129,321
3. Accrual of discount	693,186	1,076,195
4. Unrealized valuation increase (decrease)	(513,457)	(69,652)
5. Total gain (loss) on disposals	(316,516)	748,992
6. Deduct consideration for bonds and stocks disposed of	18,272,036	24,234,054
7. Deduct amortization of premium	540,047	1,130,443
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	34,375	1,452,776
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	227,834,187	219,156,200
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	227,834,187	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)	170,320,167	21,586,045	28,146,287	93,383	170,320,167	163,853,308		155,932,970
2. NAIC 2 (a)	47,508,650	3,033,489	1,250	33,249	47,508,650	50,574,138		43,847,335
3. NAIC 3 (a)	3,950,738	218,500	398,878	(238,015)	3,950,738	3,532,345		2,639,820
4. NAIC 4 (a)	821,600	144,000	150,470	241,107	821,600	1,056,237		997,271
5. NAIC 5 (a)	1,031,328		432	(18,615)	1,031,328	1,012,281		397,221
6. NAIC 6 (a)						0		
7. Total Bonds	223,632,483	24,982,034	28,697,317	111,109	223,632,483	220,028,309	0	203,814,617
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2	2,500,000				2,500,000	2,500,000		2,500,000
10. NAIC 3	1,500,007			(1,000,007)	1,500,007	500,000		1,500,007
11. NAIC 4				835,000		835,000		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	4,000,007	0	0	(165,007)	4,000,007	3,835,000	0	4,000,007
15. Total Bonds and Preferred Stock	227,632,490	24,982,034	28,697,317	(53,898)	227,632,490	223,863,309	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 \$.....4,809,635; 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	4,809,635	XXX	4,809,635	6,291	

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	52,103,006	74,879,699
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	47,318,389	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)	4,809,635	25,018
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,809,635	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		4	5	6	7	8	9
	2	3						
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
Mortgages in Good Standing - Commercial Mortgages - All Other								
IBorrow	Memphis	TN		06/02/2016	9.652	748,719		1,250,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	748,719	0	1,250,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	748,719	0	1,250,000
3399999. Total Mortgages				XXX	XXX	748,719	0	1,250,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
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																	
2005-03-1113	Bakersfield	CA		11/17/2005	04/04/2016	126,940					0		126,940	126,940			0
2005-03-1116	Escondido	CA		11/30/2005	04/28/2016	126,122					0		126,122	126,122			0
2005-04-1120	Prattville	AL		12/21/2005	04/22/2016	400,890					0		400,890	400,890			0
2005-04-1125	Tulsa	OK		03/17/2006	04/05/2016	63,317					0		63,317	63,317			0
0199999. Total - Mortgages Closed by Repayment						717,269	0	0	0	0	0	0	717,269	717,269	0	0	0
Mortgages With Partial Repayments																	
2005-03-1108	Albuquerque	NM		10/28/2005	06/08/2016	1,171					0		1,171	1,171			0
2005-03-1109	Albuquerque	NM		11/04/2005	06/02/2016	1,958					0		1,958	1,958			0
2005-03-1110	Albuquerque	NM		11/04/2005	06/02/2016	1,264					0		1,264	1,264			0
2005-03-1115	Naples	FL		11/02/2005	05/27/2016	2,071					0		2,071	2,071			0
0299999. Total - Mortgages With Partial Repayments						6,464	0	0	0	0	0	0	6,464	6,464	0	0	0
0599999. Total Mortgages						723,733	0	0	0	0	0	0	723,733	723,733	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
14889K AJ 1	CRMN 2015-1A D CLO MEZ FLT 04/22/2027	R	05/05/2016	CS FIRST BOSTON		540,000	600,000	1,286	1AM
15137E AJ 2	CECLO 2014-21A C CLO MEZ FLT 07/27/2026	R	04/29/2016	MIZUHO SEC USA		522,000	600,000	482	1AM
25272K AR 4	DIAMOND 1 FIN/DIAMOND 2 8.35 07/15/2046		05/17/2016	JP MORGAN SECURITIES INC.		399,680	400,000		2FE
29273R AR 0	ENERGY TRAN PTNR 6.50 02/01/2042		06/22/2016	WELLS FARGO BROKERAGE SERVICES		201,318	200,000	5,272	2FE
527288 BF 0	LEUCADIA NATL 6.625 10/23/2043		05/04/2016	JEFFERIES & CO.		168,500	200,000	589	3FE
532619 AJ 2	LROCK 2014-3A C CLO MEZ FLT 10/20/2026	R	06/20/2016	CS FIRST BOSTON		62,832	70,000	527	1AM
67108W AJ 8	OZLM 2014-7A C CLO MEZ FLT 07/17/2026	R	06/20/2016	CS FIRST BOSTON		45,500	50,000	388	1AM
69688T AG 5	PLMRS 2013-1A C CLO MEZ FLT 05/15/2025	R	04/28/2016	CS FIRST BOSTON		558,375	600,000	5,991	1AM
72650R AR 3	PLAINS ALL AMER PIPELINE 6.65 01/15/2037		04/08/2016	BARCLAYS CAPITAL		462,900	500,000	8,128	2FE
75887N AJ 8	REGT6 2016-1A D CLO MEZ FLT 07/20/2028	R	04/15/2016	MORGAN STANLEY		592,200	600,000		2Z
878742 AE 5	TECK RESOURCES 6.125 10/01/2035	I	06/07/2016	MORGAN STANLEY		144,000	200,000	2,348	4FE
88948A BN 6	TOLL ROAD INV 0.00 02/15/2036		05/10/2016	IMPERIAL CAPITAL		1,086,154	4,125,000		1FE
912909 AK 4	US STEEL CORP 8.375 07/01/2021		05/03/2016	JP MORGAN SECURITIES INC.		50,000	50,000		3FE
92331K AN 2	VENTR 2016-23A D CLO MEZ FLT 07/19/2028		06/16/2016	CS FIRST BOSTON		578,381	600,000		1AM
92940F AA 4	WHEELS UP 6.50+LIBOR 6/1/2024		06/03/2016	Private Placement		602,609	608,696		2FE
92940F AA 4	WHEELS UP 6.50+LIBOR 6/1/2024		06/08/2016	Private Placement		430,435	434,783		2FE
92940F AA 4	WHEELS UP 6.50+LIBOR 6/1/2024		06/13/2016	Private Placement		172,174	173,913		2FE
92940F AA 4	WHEELS UP 6.50+LIBOR 6/1/2024		06/30/2016	Private Placement		172,174	173,913		2FE
98625U AQ 5	YCLO 2016-1A D2 CLO MEZ FLT 07/20/2025	R	05/16/2016	MORGAN STANLEY		587,220	600,000		1AM
3899999. Total Bonds - Industrial and Miscellaneous						7,376,451	10,786,304	25,010	XXX
8399997. Total Bonds - Part 3						7,376,451	10,786,304	25,010	XXX
8399999. Total Bonds						7,376,451	10,786,304	25,010	XXX
Common Stocks - Industrial and Miscellaneous									
034164 10 3	ANDERSONS INC/THE		04/08/2016	STRATEGAS RESEARCH	5,000.000	153,830	XXX		L
034164 10 3	ANDERSONS INC/THE		04/13/2016	STRATEGAS RESEARCH	25,000.000	825,188	XXX		L
03834A 10 3	APPROACH RESOURCES INC.		04/08/2016	STRATEGAS RESEARCH	10,000.000	15,424	XXX		L
04010E 10 9	ARGAN INC.		06/13/2016	STRATEGAS RESEARCH	500.000	21,738	XXX		L
04010E 10 9	ARGAN INC.		06/28/2016	STRATEGAS RESEARCH	500.000	19,802	XXX		L
92823T 10 8	VIRNETX HOLDING CORPORATION		04/26/2016	STRATEGAS RESEARCH	5,000.000	25,326	XXX		L
92823T 10 8	VIRNETX HOLDING CORPORATION		06/20/2016	STRATEGAS RESEARCH	5,000.000	21,098	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						1,082,404	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
251522 ZZ 4	DMI INC.		05/26/2016	Purchase from HC2	10,300.000	999,924	XXX		L
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						999,924	XXX	0	XXX
9799997. Total Common Stocks - Part 3						2,082,328	XXX	0	XXX
9799999. Total Common Stocks						2,082,328	XXX	0	XXX
9899999. Total Preferred and Common Stocks						2,082,328	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						9,458,779	XXX	25,010	XXX

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

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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3128GL WV 0	FGCI E84260 PT 6.0 7/01/2016		06/15/2016	MBS Paydown		308	308	308	308				0		308			0	7	07/01/2016	1
31298W FC 4	FGLMC C59163 PT 7.0 10/01/2031		06/15/2016	MBS Paydown		1,648	1,648	1,653	1,653		(3)		(3)		1,648			0	49	10/01/2031	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		06/25/2016	MBS Paydown		5,359	5,359	5,424	5,424		(87)		(87)		5,359			0	126	01/01/2032	1
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		06/25/2016	MBS Paydown		5,050	5,050	5,151	5,151		(116)		(116)		5,050			0	136	12/01/2031	1
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		06/25/2016	MBS Paydown		10,605	10,605	10,423	10,423		138		138		10,605			0	220	01/01/2032	1
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		06/15/2016	MBS Paydown		722	722	731	731		(1)		(1)		722			0	24	05/15/2023	1
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		05/15/2016	MBS Paydown		253	253	214	215		42		42		253			0	6	01/15/2024	1
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		06/15/2016	MBS Paydown		2,846	2,846	2,817	2,817		19		19		2,846			0	77	12/15/2023	1
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		06/15/2016	MBS Paydown		1,220	1,220	1,220	1,220		(0)		(0)		1,220			0	38	05/15/2024	1
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		06/15/2016	MBS Paydown		247	247	246	246		(1)		(1)		247			0	8	10/15/2024	1
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		06/15/2016	MBS Paydown		222	222	222	222		(0)		(0)		222			0	7	11/15/2024	1
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		06/15/2016	MBS Paydown		3,123	3,123	3,141	3,141		(25)		(25)		3,123			0	74	07/15/2028	1
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		06/15/2016	MBS Paydown		37	37	36	36		0		0		37			0	1	07/15/2029	1
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		06/15/2016	MBS Paydown		1,183	1,183	1,174	1,174		3		3		1,183			0	35	03/15/2023	1
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		06/15/2016	MBS Paydown		3,945	3,945	3,796	3,796		122		122		3,945			0	96	10/15/2031	1
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		06/15/2016	MBS Paydown		412	412	405	405		4		4		412			0	13	12/15/2028	1
912810 DW 5	US TREASURY BONDS 7.25 5/15/2016		05/15/2016	Maturity		1,500,000	1,500,000	1,518,065	1,517,174		(17,174)		(17,174)		1,500,000			0	68,875	05/15/2016	1
0599999. Total Bonds - U.S Government						1,537,181	1,537,181	1,555,026	1,554,136	0	(17,080)	0	(17,080)	0	1,537,181	0	0	0	69,793	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2016	Sinking Fund Redemption		70,000	70,000	70,000	70,000		(0)		(0)		70,000			0	2,100	04/01/2022	1FE
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20		06/15/2016	MBS Paydown		260	260	243	244		4		4		260			0	7	03/15/2020	1
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20		06/25/2016	MBS Paydown		1,081	1,081	1,081					0		1,081			0		03/15/2020	1
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017		06/25/2016	MBS Paydown		5,677	5,677	5,011	5,028		275		275		5,677			0	105	11/25/2017	1
31393A V6 1	FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE		06/26/2016	MBS Paydown		32,081	32,081	34,096	34,096		(2,135)		(2,135)		32,081			0	674	09/26/2033	1
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018		06/15/2016	MBS Paydown		21,931	21,931	21,721	21,724		97		97		21,931			0	409	05/15/2018	1
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018		06/15/2016	MBS Paydown		5,783	5,783	5,808	5,807		(15)		(15)		5,783			0	95	06/15/2018	1
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025		06/25/2016	MBS Paydown		37,798	37,798	36,415	36,418		1,252		1,252		37,798			0	775	04/25/2025	1
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018		06/15/2016	MBS Paydown		34,450	34,450	33,887	33,894		280		280		34,450			0	572	08/15/2018	1
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		06/15/2016	MBS Paydown		24,857	24,857	24,031	24,034		488		488		24,857			0	468	10/15/2023	1
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		06/15/2016	MBS Paydown		27,508	27,508	27,165	27,169		163		163		27,508			0	458	10/15/2018	1
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		06/15/2016	MBS Paydown		25,326	25,326	25,127	25,130		95		95		25,326			0	528	05/15/2019	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						286,754	286,754	284,584	283,544	0	503	0	503	0	286,754	0	0	0	6,193	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		06/25/2016	MBS Paydown		191,251	191,251	123,026	123,131		54,851		54,851		191,251			0	3,178	08/25/2036	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		05/25/2016	Pass-Through Loss			2,945				678		678					0		03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2016	MBS Paydown		10,806	10,806	9,378	9,337		(352)		(352)		10,806			0	286	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/27/2016	Pass-Through Loss		42,927							0				42,927	42,927		03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/30/2016	Book Value Adjustment									0		42,927		(42,927)	(42,927)		03/25/2037	1FM
03764H AG 7	APID 2013-14A C1 CLO MEZ FLT 04/15/2025		05/12/2016	MORGAN STANLEY		496,350	500,000	478,125			1,186		1,186		479,311		17,039	17,039	5,934	04/15/2025	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2016	MBS Paydown		14,470	14,470	10,851	10,931		(2,595)		(2,595)		14,470			0	330	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2016	Pass-Through Loss			6,405						0					0		06/25/2037	1FM
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		06/25/2016	MBS Paydown		457,730	457,730	433,341	433,461		25,996		25,996		457,730			0	9,047	01/25/2034	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)
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40	.	06/17/2016.	MBS Paydown		23,599	23,599	23,138	23,143		575		575		23,599			0	682	07/17/2040	1FE
126307 AH 0	CSC HOLDINGS LLC 5.25 06/01/2024	.	05/20/2016.	GOLDMAN SACHS		127,800	142,000	124,783			337		337		125,119		2,681	2,681	3,603	06/01/2024	3FE
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043	.	06/25/2016.	MBS Paydown		29,803	29,803	29,143	29,144		252		252		29,803			0	451	07/25/2043	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	05/25/2016.	Pass-Through Loss			903						0					0		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/25/2016.	MBS Paydown		31,156	31,156	26,112	26,053		249		249		31,156			0	734	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/27/2016.	Pass-Through Loss		6,766							0				6,766	6,766		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/30/2016.	Book Value Adjustment									0		6,766		(6,766)	(6,766)		05/25/2035	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36	.	06/25/2016.	MBS Paydown		100,989	100,989	81,477	81,944		456		456		100,989			0	2,680	04/25/2036	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36	.	06/25/2016.	Pass-Through Loss			4,856						0					0		04/25/2036	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36	.	06/27/2016.	Pass-Through Loss		123,985							0				123,985	123,985		04/25/2036	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36	.	06/30/2016.	Book Value Adjustment									0		123,985		(123,985)	(123,985)		04/25/2036	1FM
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	05/23/2016.	SEAPORT GROUP		218,750	200,000	212,143	212,089		(1,299)		(1,299)		210,789		7,961	7,961	8,224	05/15/2019	3FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038	.	06/15/2016.	MBS Paydown		4,400	4,400	4,400	4,400		(41)		(41)		4,400			0	105	12/15/2038	1FE
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	.	06/25/2016.	MBS Paydown		8,930	8,930	6,795	6,802		(442)		(442)		8,930			0	165	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	.	06/25/2016.	Pass-Through Loss			3,733						0					0		08/25/2037	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	.	06/25/2016.	MBS Paydown		36,936	36,936	35,905	35,937		514		514		36,936			0	97	08/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	.	06/25/2016.	MBS Paydown		34,840	34,840	33,764	33,766		21		21		34,840			0	804	06/25/2037	1FM
226373 AK 4	CRESTWOOD MIDSTREAM 6.25 04/01/2023	.	05/02/2016.	WELLS FARGO BROKERAGE SERVICES		181,500	200,000	150,000			470		470		150,470		31,030	31,030	7,431	04/01/2023	4FE
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	.	05/20/2016.	MBS Paydown		1,250	1,250	1,250	1,250		(1)		(1)		1,250			0	25	02/20/2045	2AM
26249B AE 1	DRSLF 2013-30A C CLO MEZ FLT 11/15/2025	R	05/12/2016.	BANC OF AMERICA SECURITIES		395,800	400,000	376,000			1,252		1,252		377,252		18,548	18,548	3,507	11/15/2025	1FE
29379V BA 0	ENTERPRISE PRODUCTS 4.85 03/15/2044	.	04/04/2016.	CITIGROUP									0					0	512	03/15/2044	2FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/15/2016.	Sinking Fund Redemption		12,968	12,968	12,968	12,968		0		0		12,968			0	389	12/15/2020	3FE
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	.	06/25/2016.	MBS Paydown		19,504	19,504	16,094	15,556		8,467		8,467		19,504			0	498	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	.	06/25/2016.	Pass-Through Loss			4,418	3,646					0					0		09/25/2037	1FM
42983K AE 8	HLM 3A-2014 B CLO MEZ FLT 01/18/2025	R	05/12/2016.	SOCIETE GENERALE SEC		397,040	400,000	376,500			1,461		1,461		377,961		19,079	19,079	4,658	01/18/2025	1FE
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	.	06/15/2016.	MBS Paydown		62,643	62,643	62,912	62,905		(1,352)		(1,352)		62,643			0	1,248	05/15/2047	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.	06/27/2016.	MBS Paydown		11,508	11,508	9,080	9,082		1,949		1,949		11,508			0	112	07/27/2037	1FM
47232C AW 4	JMAC 2009-R1 5A4 SUB CSTR 05/21/2036 RE	.	06/21/2016.	MBS Paydown		134,771	134,771	123,786	123,809		10,600		10,600		134,771			0	2,311	05/21/2036	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	.	06/26/2016.	MBS Paydown		26,063	26,063	25,360	25,365		443		443		26,063			0	276	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	.	06/26/2016.	MBS Paydown		133,040	133,040	131,785	131,802		5,999		5,999		133,040			0	3,398	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51	.	06/18/2016.	MBS Paydown		84,611	84,611	82,259	82,286		1,164		1,164		84,611			0	2,068	03/18/2051	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050	.	06/17/2016.	MBS Paydown		7,713	7,713	7,564	7,566		85		85		7,713			0	187	06/17/2050	1FE
48250L AE 9	KKR 9 C CLO MEZ FLT 10/15/2026	.	05/12/2016.	BARCLAYS CAPITAL		596,100	600,000	568,500			1,614		1,614		570,114		25,986	25,986	7,428	10/15/2026	1FE
55818V AE 7	MDPK 2014-15A B1 CLO MEZ FLT 01/27/2026	R	05/12/2016.	BANC OF AMERICA SECURITIES		251,016	250,000	240,313			628		628		240,941		10,075	10,075	2,986	01/27/2026	1FE
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	.	06/25/2016.	MBS Paydown		46,880	46,880	44,079	44,131		1,571		1,571		46,880			0	123	04/25/2037	1FM
64129K AJ 6	NEUB 2013-15A C CLO MEZ FLT 10/15/2025	R	05/12/2016.	BANC OF AMERICA SECURITIES		594,720	600,000	565,500			2,172		2,172		567,672		27,048	27,048	7,121	10/15/2025	1FE
67089N AL 6	OCP 2012-2A C CLO MEZ FLT 11/22/2023	R	05/12/2016.	CITIGROUP		99,561	100,000	96,875			242		242		97,117		2,444	2,444	925	11/22/2023	1FE
67590L AJ 7	OCT19 2014-1A C CLO MEZ FLT 04/15/2026	.	05/12/2016.	MORGAN STANLEY		296,640	300,000	283,500			791		791		284,291		12,349	12,349	3,560	04/15/2026	1FE
74928U BP 1	RBSSP 2009-12 14A2 SEQ SNR CSTR 03/23 RE	.	06/26/2016.	MBS Paydown		28,369	28,369	26,645	26,645		1,221		1,221		28,369			0	654	03/25/2023	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	.	06/26/2016.	Pass-Through Loss			365				4		4		(19)		19	19		01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	.	06/16/2016.	MBS Paydown		16,378	16,378	16,657	16,651		(134)		(134)		16,378			0	455	12/16/2049	1FE
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019	.	06/25/2016.	MBS Paydown		18,062	18,062	15,134	15,163		1,745		1,745		18,062			0	337	04/25/2019	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36	.	06/25/2016.	MBS Paydown		30,658	30,658	28,938	28,938		434		434		30,658			0	690	01/25/2036	1FM
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019	.	06/20/2016.	MBS Paydown		432	432	432	432		13		13		432			0	14	08/20/2019	5*
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035	.	06/25/2016.	MBS Paydown		122,950	122,950	119,553	119,446		4,114		4,114		122,950			0	359	10/25/2035	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	.	06/25/2016.	MBS Paydown		27,040	27,040	27,176	27,175		135		135		27,040			0	695	10/25/2036	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	.	06/25/2016.	MBS Paydown		76,987	76,987	41,249	41,440		10,039		10,039		76,987			0	1,242	11/25/2036	1FM
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37	.	06/25/2016.	MBS Paydown		75,548	75,548	53,490	53,404		349		349		75,548			0	1,171	07/25/2037	1FM
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	.	06/16/2016.	MBS Paydown		6,792	6,792	6,792	6,792		(10)		(10)		6,792			0	189	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	.	06/16/2016.	MBS Paydown		11,112	11,112	11,112	11,112		(2)		(2)		11,112			0	244	10/16/2040	1FE
912909 AK 4	US STEEL CORP 8.375 07/01/2021	.	05/18/2016.	JP MORGAN SECURITIES INC.		50,125	50,000	50,000			1		1		50,001		124	124	151	07/01/2021	3FE
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35	.	06/25/2016.	MBS Paydown		28,269	28,269	27,021	27,022		1,031		1,031		28,269			0	604	12/25/2035	1FM
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36	.	06/25/2016.	MBS Paydown		36,477	36,477	35,130	35,132		1,118		1,118		36,477			0	752	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	.	06/25/2016.	MBS Paydown		16,883	16,883	14,836	14,813		460		460		16,883			0	197	03/25/2036	1FM
3899999. Total Bonds - Industrial and Miscellaneous						5,860,897	5,747,442	5,284,518	1,971,022	0	138,461	0	138,461	0	5,686,515	0	174,382	174,382	92,838	XXX	XXX
8399997. Total Bonds - Part 4						7,684,832	7,571,376	7,124,128	3,808,703	0	121,883	0	121,883	0	7,510,450	0	174,382	174,382	168,825	XXX	XXX
8399999. Total Bonds						7,684,832	7,571,376	7,124,128	3,808,703	0	121,883	0	121,883	0	7,510,450	0	174,382	174,382	168,825	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03834A 10 3	APPROACH RESOURCES INC.	.	06/03/2016.	STRATEGAS RESEARCH	3,750.000	8,867	XXX	5,784					0		5,784		3,083	3,083		XXX	L
03834A 10 3	APPROACH RESOURCES INC.	.	06/06/2016.	STRATEGAS RESEARCH	2,500.000	6,493	XXX	3,856					0		3,856		2,637	2,637		XXX	L
03834A 10 3	APPROACH RESOURCES INC.	.	06/07/2016.	STRATEGAS RESEARCH	20.000	56	XXX	31					0		31		25	25		XXX	L
03834A 10 3	APPROACH RESOURCES INC.	.	06/13/2016.	STRATEGAS RESEARCH	3,730.000	8,525	XXX	5,753					0		5,753		2,772	2,772		XXX	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	04/06/2016.	STRATEGAS RESEARCH			XXX						0					0	8,486	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						23,941	XXX	15,424	0	0	0	0	0	0	15,424	0	8,517	8,517	8,486	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
251522 ZZ 4	DMI INC.	.	06/14/2016.	Intercompany Sale	10,300.000	999,924	XXX	999,924					0		999,924			0		XXX	L
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						999,924	XXX	999,924	0	0	0	0	0	0	999,924	0	0	0	0	XXX	XXX
9799997 Total Common Stocks - Part 4						1,023,865	XXX	1,015,348	0	0	0	0	0	0	1,015,348	0	8,517	8,517	8,486	XXX	XXX
9799999. Total Common Stocks						1,023,865	XXX	1,015,348	0	0	0	0	0	0	1,015,348	0	8,517	8,517	8,486	XXX	XXX
9899999. Total Preferred and Common Stocks						1,023,865	XXX	1,015,348	0	0	0	0	0	0	1,015,348	0	8,517	8,517	8,486	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						8,708,697	XXX	8,139,476	3,808,703	0	121,883	0	121,883	0	8,525,798	0	182,899	182,899	177,311	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	2		5,094	5,066	5,163	XXX
PNC Bank	Pittsburgh, PA					428,861	2,225,984	(533,697)	XXX
Wells Fargo 05/24/2016	Charlotte, NC		0.330	24		26,236	26,243	26,252	XXX
0199999. Total Open Depositories		XXX	XXX	26	0	460,191	2,257,293	(502,282)	XXX
0399999. Total Cash on Deposit		XXX	XXX	26	0	460,191	2,257,293	(502,282)	XXX
0599999. Total Cash		XXX	XXX	26	0	460,191	2,257,293	(502,282)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE