



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

American Modern Home Insurance Company

NAIC Group Code 0361 (Current) 0361 (Prior) NAIC Company Code 23469 Employer's ID Number 31-0715697

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 01/25/1965 Commenced Business 09/01/1965

Statutory Home Office 7000 Midland Blvd. (Street and Number) Amelia, OH 45102-2607 (City or Town, State and Zip Code)

Main Administrative Office 7000 Midland Blvd. (Street and Number) Amelia, OH 45102-2607 (City or Town, State and Zip Code) 800-543-2644-5478 (Area Code) (Telephone Number)

Mail Address P.O. Box 5323 (Street and Number or P.O. Box) Cincinnati, OH 45201-5323 (City or Town, State and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd. (Street and Number) Amelia, OH 45102-2607 (City or Town, State and Zip Code) 800-543-2644-5478 (Area Code) (Telephone Number)

Internet Web Site Address www.amig.com

Statutory Statement Contact Kenneth L. Kuhn (Name) 800-543-2644-5478 (Area Code) (Telephone Number) kkuhn@amig.com (E-mail Address) 513-947-4111 (FAX Number)

OFFICERS

Chairman of the Board / CEO Anthony Joseph Kuczinsky SVP James Paul Tierney

President William Todd Gray SVP Juergen Erwin Kammerlohr

OTHER

Matthew Joseph T. McConnell SVP / Treasurer Michael Lynn Flowers Vice President / Secretary Craig Richard Smiddy Vice President

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski Chairman William Todd Gray Murray Steven Levy

Charles Arthur Bryan James Joseph Butler George Terrence Van Gilder

Juergen Erwin Kammerlohr Craig Richard Smiddy Robin Harriet Wilcox

State of Ohio SS:

County of Clermont

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.

William Todd Gray President Michael Lynn Flowers Vice President / Secretary Kenneth Leo Kuhn Vice President / Controller

Subscribed and sworn to before me this day of

a. Is this an original filing? Yes [X] No []

b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	342,375,348		342,375,348	318,645,722
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	123,678,708		123,678,708	119,805,743
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (12,419,439)), cash equivalents (\$1,199,729) and short-term investments (\$32,209,099)	20,989,389		20,989,389	16,041,819
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	300,000		300,000	300,000
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	487,343,445	0	487,343,445	454,793,284
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	3,506,409		3,506,409	4,020,318
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	83,037,661	219,799	82,817,862	87,944,944
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	53,060,135		53,060,135	49,545,268
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	50,422,616		50,422,616	35,105,385
16.2 Funds held by or deposited with reinsured companies	406,324,643		406,324,643	411,527,247
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0		0	2,363,440
18.2 Net deferred tax asset	22,291,650	280,777	22,010,873	20,400,202
19. Guaranty funds receivable or on deposit	212,761		212,761	212,761
20. Electronic data processing equipment and software	3,327		3,327	302,513
21. Furniture and equipment, including health care delivery assets (\$)	46,335,863	46,335,863	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	559,935		559,935	1,023,440
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,153,098,445	46,836,439	1,106,262,006	1,067,238,802
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,153,098,445	46,836,439	1,106,262,006	1,067,238,802
DETAILS OF WRITE-INS				
1101.			0	0
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.			0	0
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$21,946,000)	70,385,823	70,898,453
2. Reinsurance payable on paid losses and loss adjustment expenses	24,620,896	18,114,567
3. Loss adjustment expenses	8,685,457	8,629,619
4. Commissions payable, contingent commissions and other similar charges	31,811,731	33,109,205
5. Other expenses (excluding taxes, licenses and fees)	22,672,420	16,266,103
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	3,380,383	5,483,376
7.1 Current federal and foreign income taxes (including \$295,200 on realized capital gains (losses))	6,541,078	0
7.2 Net deferred tax liability		0
8. Borrowed money \$ and interest thereon \$		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$371,822,638 and including warranty reserves of \$2,486,758)	187,502,485	182,545,790
10. Advance premium		0
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	80,791,737	76,627,490
13. Funds held by company under reinsurance treaties	292,374,838	290,403,816
14. Amounts withheld or retained by company for account of others		0
15. Remittances and items not allocated		0
16. Provision for reinsurance	12,333	12,333
17. Net adjustments in assets and liabilities due to foreign exchange rates		0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	8,144,788	9,655,785
20. Derivatives		0
21. Payable for securities		0
22. Payable for securities lending		0
23. Liability for amounts held under uninsured plans		0
24. Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	5,608,179	5,066,599
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	742,532,148	716,813,136
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	742,532,148	716,813,136
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	5,000,000	5,000,000
31. Preferred capital stock		0
32. Aggregate write-ins for other than special surplus funds	2,361,826	1,072,153
33. Surplus notes		0
34. Gross paid in and contributed surplus	43,105,258	43,105,258
35. Unassigned funds (surplus)	313,262,774	301,248,256
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		0
36.2 shares preferred (value included in Line 31 \$)		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	363,729,858	350,425,667
38. Totals (Page 2, Line 28, Col. 3)	1,106,262,006	1,067,238,803
DETAILS OF WRITE-INS		
2501. Unclaimed Funds	5,608,179	5,066,599
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,608,179	5,066,599
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201. Net Deferred Tax Assets Admitted under SSAP10R	2,361,826	1,072,153
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	2,361,826	1,072,153

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 131,630,550)	133,773,220	143,599,534	546,712,367
1.2 Assumed (written \$ 174,011,757)	170,014,553	154,092,863	640,504,613
1.3 Ceded (written \$ 199,928,114)	203,030,634	202,408,036	801,560,128
1.4 Net (written \$ 105,714,193)	100,757,139	95,284,361	385,656,852
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 60,504,000):			
2.1 Direct	50,103,607	59,875,496	218,102,425
2.2 Assumed	59,928,717	51,149,627	235,588,692
2.3 Ceded	70,903,811	72,789,473	297,588,856
2.4 Net	39,128,513	38,235,650	156,102,261
3. Loss adjustment expenses incurred	3,508,965	2,557,203	17,460,069
4. Other underwriting expenses incurred	49,658,016	46,070,764	193,378,219
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	92,295,494	86,863,617	366,940,549
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	8,461,645	8,420,744	18,716,303
INVESTMENT INCOME			
9. Net investment income earned	3,797,069	3,061,705	12,797,110
10. Net realized capital gains (losses) less capital gains tax of \$ 295,199	548,229	1,565,502	16,008,608
11. Net investment gain (loss) (Lines 9 + 10)	4,345,298	4,627,207	28,805,718
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)		0	0
13. Finance and service charges not included in premiums	1,236,568	1,258,728	4,963,963
14. Aggregate write-ins for miscellaneous income	(145,852)	(166,134)	(631,562)
15. Total other income (Lines 12 through 14)	1,090,716	1,092,594	4,332,401
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	13,897,659	14,140,545	51,854,422
17. Dividends to policyholders		0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	13,897,659	14,140,545	51,854,422
19. Federal and foreign income taxes incurred	6,266,609	3,496,394	14,833,892
20. Net income (Line 18 minus Line 19)(to Line 22)	7,631,050	10,644,151	37,020,530
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	350,425,667	315,069,211	315,069,212
22. Net income (from Line 20)	7,631,050	10,644,151	37,020,530
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 66,326	3,996,144	8,767,200	10,488,796
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	320,999	(881,116)	2,376,780
27. Change in nonadmitted assets	66,326	(825,171)	(596,402)
28. Change in provision for reinsurance		6,931	(5,402)
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		0	(15,000,000)
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	1,289,672	(54,042)	1,072,153
38. Change in surplus as regards policyholders (Lines 22 through 37)	13,304,191	17,657,953	35,356,455
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	363,729,858	332,727,164	350,425,667
DETAILS OF WRITE-INS			
0501.			0
0502.			0
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Reimbursement for service fees collected	(145,852)	(166,134)	(631,562)
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(145,852)	(166,134)	(631,562)
3701. Net Deferred Tax Assets Admitted under SSAP10R	1,289,672	(54,042)	1,072,153
3702.			0
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	1,289,672	(54,042)	1,072,153

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	111,490,296	113,089,147	395,177,365
2. Net investment income	5,006,865	2,956,219	13,750,481
3. Miscellaneous income	6,293,320	(28,320,037)	(32,375,797)
4. Total (Lines 1 to 3)	122,790,481	87,725,329	376,552,049
5. Benefit and loss related payments	48,452,045	34,257,619	155,590,067
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	50,105,293	46,313,822	194,832,088
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(2,342,709)	(975,558)	19,010,062
10. Total (Lines 5 through 9)	96,214,629	79,595,883	369,432,217
11. Net cash from operations (Line 4 minus Line 10)	26,575,852	8,129,446	7,119,832
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	106,405,888	139,223,256	500,313,267
12.2 Stocks	0	0	33,931,331
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	106,405,888	139,223,256	534,244,598
13. Cost of investments acquired (long-term only):			
13.1 Bonds	129,798,469	146,348,377	538,750,182
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	129,798,469	146,348,377	538,750,182
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(23,392,581)	(7,125,121)	(4,505,584)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	15,000,000
16.6 Other cash provided (applied)	1,764,299	7,772,315	12,837,313
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,764,299	7,772,315	(2,162,687)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	4,947,570	8,776,640	451,561
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	16,041,819	15,590,255	15,590,258
19.2 End of period (Line 18 plus Line 19.1)	20,989,389	24,366,895	16,041,819

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

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NOTES TO FINANCIAL STATEMENTS

1) Summary of Significant Accounting Policies

A) The accompanying financial statement of American Modern Home Insurance Company has been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners and the State of Ohio.

2) Accounting Changes and Corrections of Errors

No Change.

3) Business Combinations and Goodwill

No Change.

4) Discontinued Operations

No Change.

5) Investments

A) through C) No Change.

D) Loan - Backed Securities

1) The Company uses dealer modeled prepayment assumptions for single class and multi-class mortgage-backed/asset backed securities.

2 & 3) The Company has not recognized any OTTI during the reporting period.

4) a. The aggregate amount of unrealized losses:

1. Less than 12 Months:	\$	90,250
2. 12 Months or Longer	\$	0

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

1. Less than 12 Months:	\$	9,913,677
2. 12 Months or Longer	\$	0

E) through G) No Change

6) Joint Ventures, Partnerships and Limited Liability Companies

No Change.

7) Investment Income

No Change.

8) Derivative Instruments

No Change.

9) Income Taxes

The Company adopted SSAP 10R effective 12/31/09. The 3/31/11 and 12/31/10 balances and related disclosures are calculated and presented pursuant to SSAP 10R.

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

	Ordinary	3/31/11 Capital	Total	Ordinary	12/31/10 Capital	Total	Change Ordinary	Change Capital	Change Total
(1) Total gross deferred tax assets	36,519,473	280,777	36,800,250	34,849,322	347,103	35,196,425	1,670,151	(66,326)	1,603,826
(2) Total gross deferred tax liabilities	(14,508,600)	-	(14,508,600)	(14,449,120)	-	(14,449,120)	(59,479)	-	(59,479)
(3) Net deferred tax assets /(liabilities)	22,010,874	280,777	22,291,651	20,400,202	347,103	20,747,305	1,610,672	(66,326)	1,544,346
(4) Total Deferred tax assets nonadmitted	-	(280,777)	(280,777)	-	(347,103)	(347,103)	-	66,326	66,326
(5) Net admitted deferred tax assets / (liabilities)	22,010,874	-	22,010,874	20,400,202	-	20,400,202	1,610,672	-	1,610,672
(7) The Company has elected to admit deferred tax assets pursuant to paragraph 10.e. for the years ended 12/31/10 and 12/31/09.									
(8) The amount of admitted adjusted gross deferred tax assets admitted under each component of SSAP 10R:									
	Ordinary	3/31/11 Capital	Total	Ordinary	12/31/10 Capital	Total	Change Ordinary	Change Capital	Change Total
Admitted under paragraph 10.a. from prior years income taxes paid that can be recovered through loss carrybacks	19,649,047	-	19,649,047	19,328,049	-	19,328,049	320,999	-	320,999
Deferred tax asset, Paragraph 10.b., lesser of:									
Expected to be recognized within one year, admitted under paragraph 10.b.i	-	-	-	-	-	-	-	-	-
10% of adjusted capital and surplus, admitted under paragraph 10.b.ii	32,972,295	-	32,972,295	33,371,627	-	33,371,627	(399,332)	-	(399,332)
Admitted under paragraph 10.b. (lesser of b.i. or b.ii)	-	-	-	-	-	-	-	-	-
Adjusted gross DTAs offsetting existing DTLs, admitted under paragraph 10.c.	14,508,600	-	14,508,600	14,449,120	-	14,449,120	59,479	-	59,479
Total admitted from the application of paragraph 10.a - 10.c.	34,157,647	-	34,157,647	33,777,169	-	33,777,169	380,478	-	380,478
Admitted under paragraph 10.e.i. from prior years income taxes paid that can be recovered through loss carrybacks	2,361,826	-	2,361,826	1,072,153	-	1,072,153	1,289,673	-	1,289,673
Paragraph 10.e.ii., lesser of:									
Expected to be recognized within three years, admitted under paragraph 10.e.ii.a	-	-	-	-	-	-	-	-	-
15% of adjusted capital and surplus, admitted under paragraph 10.e.ii.b	49,458,443	-	49,458,443	50,057,441	-	50,057,441	(598,998)	-	(598,998)
Admitted under paragraph 10.e.ii. (lesser of e.ii.a or e.ii.b)	-	-	-	-	-	-	-	-	-
Adjusted gross DTAs offsetting existing DTLs, admitted under paragraph 10.e.iii.	2,361,826	-	2,361,826	1,072,153	-	1,072,153	1,289,673	-	1,289,673
Total admitted from the application of paragraph 10.e.	2,361,826	-	2,361,826	1,072,153	-	1,072,153	1,289,673	-	1,289,673
Total admitted adjusted gross deferred tax assets	36,519,473	-	36,519,473	34,849,322	-	34,849,322	1,670,151	-	1,670,151

The Company's risk-based capital level used for purposes of paragraph 10.d. is based on authorized control level risk based capital of \$57,496,760 and total adjusted capital of \$350,425,667 as of December 31, 2010, the most recent available calculation.

NOTES TO FINANCIAL STATEMENTS

(9) The increased amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of paragraph 10e:

	Ordinary	3/31/11 Capital	Total	Ordinary	12/31/10 Capital	Total	Change Ordinary	Change Capital	Change Total
Increased (decreased) amount of admitted DTA- ordinary	2,361,826			1,072,153			1,289,673		1,289,673
Increased (decreased) amount of admitted DTA- capital		-			-			-	-
Increased (decreased) amount of admitted DTA- total			2,361,826			1,072,153			1,289,673

(10) The amount of admitted DTAs, admitted assets, statutory surplus and total adjusted capital in the risk-based capital calculation and the increased amount of DTAs, admitted assets and surplus as the result of the application of paragraph 10e:

SSAP 10R, Paragraphs 10a, 10b and 10c	Ordinary	3/31/11 Capital	Total	Ordinary	12/31/10 Capital	Total	Change Ordinary	Change Capital	Change Total
Admitted Deferred Tax Assets	34,157,647	-	34,157,647	33,777,169	-	33,777,169	380,478	-	380,478
Admitted Assets			1,106,262,006			1,066,166,649			40,095,357
Adjusted Statutory Surplus			363,729,858			349,353,514			14,376,344
Total Adjusted Capital from DTAs			19,649,047			19,328,049			320,999
Increase due to SSAP 10R, Paragraphs 10e									
Admitted Deferred Tax Assets	2,361,826	-	2,361,826	1,072,153	-	1,072,153	1,289,673	-	1,289,673
Admitted Assets			2,361,826			1,072,153			1,289,673
Adjusted Statutory Surplus			2,361,826			1,072,153			1,289,673

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

	3/31/11	12/31/10	Change	12/31/10	12/31/09	Change
Net adjusted deferred tax asset (liability)	22,291,651	20,747,305	1,544,346	20,747,305	13,605,951	7,141,354
Tax-effect of unrealized gains and losses	27,089	93,414	(66,326)	93,414	(3,599,006)	3,692,420
Net tax effect without unrealized gains and losses	22,264,562	20,653,890	1,610,672	20,653,890	17,204,957	3,448,933
Change in deferred income tax			(1,610,672)			(3,448,933)

B. Unrecognized deferred tax liabilities

- (1) There are no temporary differences for which deferred tax liabilities are not recognized.
- (2) None
- (3) There are no unrecognized DTL for temporary differences related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration.
- (4) There are no DTL for temporary differences other than those in item (3) above that is not recognized.

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

	3/31/11	12/31/10	Change
Current year tax expense (benefit)- ordinary income	6,266,610	15,958,652	(9,692,042)
Current year tax expense (benefit)- realized gains(losses)	295,200	8,620,020	(8,324,820)
Current year tax expense (benefit) incurred	6,561,810	24,578,672	(18,016,862)
Prior year adjustments	0	(1,124,761)	1,124,761
Current income taxes incurred	6,561,810	23,453,911	(16,892,101)

Deferred income tax assets and liabilities consist of the following major components:

	Ordinary	3/31/11 Capital	Total	Ordinary	12/31/10 Capital	Total	Change Ordinary	Change Capital	Change Total
Deferred tax assets:									
Unearned Premium Reserve	13,125,174	-	13,125,174	12,778,205	-	12,778,205	346,969	-	346,969
Loss Reserve Discounting	2,261,287	-	2,261,287	2,274,350	-	2,274,350	(13,063)	-	(13,063)
Reserve for Assessments	695,564	-	695,564	695,564	-	695,564	-	-	-
Bond Impairments	-	253,689	253,689	-	253,689	253,689	-	-	-
Unrealized Losses	-	27,089	27,089	-	93,414	93,414	-	(66,326)	(66,326)
Nonadmitted asset	16,359,492	-	16,359,492	16,359,492	-	16,359,492	-	-	-
Accrued Bonus	4,077,956	-	4,077,956	2,741,710	-	2,741,710	1,336,246	-	1,336,246
Total gross deferred tax assets	36,519,473	280,777	36,800,250	34,849,322	347,103	35,196,425	1,670,151	(66,326)	1,603,826
Statutory Valuation Allowance Adjustment	-	-	-	-	-	-	-	-	-
Total adjusted gross deferred tax assets	36,519,473	280,777	36,800,250	34,849,322	347,103	35,196,425	1,670,151	(66,326)	1,603,826
Nonadmitted deferred tax assets	-	(280,777)	(280,777)	-	(347,103)	(347,103)	-	66,326	66,326
Admitted deferred tax assets	36,519,473	-	36,519,473	34,849,322	-	34,849,322	1,670,151	-	1,670,151
Deferred tax liabilities:									
Accelerated Depreciation	(14,491,064)	-	(14,491,064)	(14,431,484)	-	(14,431,484)	(59,581)	0	(59,581)
Unrealized <Gains> Losses	-	-	-	-	-	-	-	-	-
Other	(17,535)	-	(17,535)	(17,637)	-	(17,637)	101	-	101
Total deferred tax liabilities	(14,508,600)	-	(14,508,600)	(14,449,120)	-	(14,449,120)	(59,479)	-	(59,479)
Net admitted deferred tax asset (liability)	22,010,874	-	22,010,874	20,400,202	-	20,400,202	1,610,672	-	1,610,672

There was no valuation allowance adjustment to gross deferred tax assets as of March 31, 2011 and December 31, 2010, respectively.

The Company has no specific tax planning strategies that would effect the determination of DTA's or the determination of net-admitted DTA's.

D. The Company's income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate of 35% to income before income taxes as follows:

	3/31/11 Total	12/31/10 Total
Current income taxes incurred	6,561,810	23,453,911
Change in deferred income tax (without tax on unrealized gains and losses)	(1,610,672)	(3,448,933)
Total income tax reported	4,951,138	20,004,978
Income before taxes	14,192,859	60,474,445
Expected Income tax expense (benefit) at 35% statutory rate	4,967,501	21,166,056
Increase (decrease) in actual tax reported resulting from:		
a. Dividends received deduction	-	(15,580)
b. Tax-exempt income	(16,363)	(68,851)
c. Change in deferred taxes on nonadmitted assets	-	(87,255)
d. Prior year Adjustment	-	(989,392)
Total income tax reported	4,951,138	20,004,978

E. Operating loss carryforward

- (1) As of March 31, 2011, there are no operating loss, net capital loss or tax credit carryforwards available for tax purposes.
- (2) The amount of Federal income taxes incurred that are available for recoupment in the event of future net losses are:

	Ordinary	Capital	Total
2011	6,266,610	295,200	6,561,810
2010	15,958,652	8,620,020	24,578,672
2009	10,122,098	803,590	10,925,688

- (3) There are no deposits admitted under Section 6603 of the Internal Revenue Code.

NOTES TO FINANCIAL STATEMENTS

F. Consolidated federal income tax return

(1) The Company's federal income tax return is consolidated with:

Munich American Holding Corporation (MAHC)	American Modern Insurance Group, Inc.
Munich Re America Corporation (MRAC)	American Modern Insurance Co. of Florida
Munich Reinsurance America, Inc. (MRAm)	American Modern Lloyds Insurance Company
American Alternative Insurance Corporation (AAIC)	American Modern Select Insurance Co.
MEAG New York Corp.	American Modern Surplus Lines Insurance Co.
Munich Re Capital Markets New York, Inc.	American Southern Home Insurance Co.
Munich American Securities Corporation	American Western Home Insurance Co.
Munich Re America Brokers, Inc.	Atlas Insurance Agency, Inc.
AM-RE Consultants, Inc.	Copper Leaf Research
Munich Re America Services, Inc.	First Marine Insurance Co.
Munich-American Global Services, Inc.	Lloyds Modern Corp.
Munich-American RiskPartners, Inc.	Marbury Agency, Inc.
Princeton Eagle West (Holding), Inc.	The Midland Co.
Princeton Eagle West Insurance Company, Ltd.	Midland-Guardian Co.
Munich-American HealthCare Services, Inc.	Midwest Enterprises, Inc.
Munich American Reassurance Company	Modern Life Insurance Company of Arizona, Inc.
Munich American Reinsurance Casualty Company	Specialty Insurance Services Corp.
Munich Atlanta Financial Corporation	Sunbelt General Agency
Agora Insurance Network Solutions, Inc.	The Hartford Steam Boiler Inspection and Insurance Company
LifePlans, Inc.	The Hartford Steam Boiler Inspection and Insurance Company of Connecticut
Family Caring Network, Inc.	HSB Group, Inc
Cairnstone, Inc.	HSB Engineering Finance Corporation
Sterling Life Insurance Company	HSB Ventures, Inc
Olympic Health Management Systems, Inc.	HSB Associates, Inc
Olympic Health Management Services, Inc.	One State Street Intermediaires, Inc
OHM Services of Texas, Inc.	HSB Investment Corporation
National Senior Membership Group	The Polytechnic Company
American Family Home Insurance Co.	RaHart Investment Company
American Modern Home Insurance Co.	HSB Professional Loss Control, Inc
American Modern Home Service Co.	EIG, Co
Windsor Health	

(2) The Company has a written tax sharing agreement with Munich American Holding Corporation approved by the Company's Board of Directors, setting forth the allocation and payment of federal income tax. The consolidated tax provision or credit is allocated to the separate companies on the basis of separate return computations. If the current year results in a reported profit for the insurance company, the tax provision recorded is currently payable to the parent company. If the current year results in a reported loss for the insurance company, the tax credit recorded is currently payable from the parent company to the insurance company. Thus, in loss years, Federal income taxes are recouped immediately and not carried forward. Estimated settlements are performed quarterly with the final amount settled once the tax return is filed.

10) Information Concerning Parent, Subsidiaries, Affiliates and Related Parties

- A) through C) No Change.
- D) As of March 31, 2011, the Company had a balance due from related parties in the amount of \$559,935 and a balance due to related parties in the amount of \$ 8,144,788.
- E) through L) No Change.

11) Debt

No Change.

12) Retirement Plans, Deferred Compensation, and Other Postretirement Benefit Plans

No Change.

13) Capital and Surplus, Dividend Restrictions, and Quasi-Reorganizations

- A) through I) No Change.
- J) The following increases (reduces) a portion of unassigned funds (Surplus):
- | | |
|-----------------------------------|------------|
| Gross Unrealized gains and losses | 83,780,106 |
|-----------------------------------|------------|
- K) through L) No change.

14) Contingencies

No Change.

15) Leases

No Change.

16) Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No Change.

17) Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A) The Company did not participate in the transfers of receivables reported as Sales.
- B) The Company did not participate in the transfers and servicing of financial assets.
- C) 1) The Company did not have any transactions involving Wash Sales.

NOTES TO FINANCIAL STATEMENTS

2) The Company does not own any NAIC designation 3 or below securities.

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

No Change.

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

No Change.

20) Fair Value Measurements

Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds				
U.S. Governments	0	0	0	0
Industrial and Misc	3,148,007	0	0	3,148,007
Parent, Subsidiaries and Affiliates	0	0	0	0
Total Bonds	3,148,007	0	0	3,148,007
Total Assets at Fair Value	3,148,007	0	0	3,148,007

21) Other Items

The Company has no extraordinary items or troubled debt restructuring items to report.

The Company does not own any hybrid securities, has no State Transferable Tax Credits or Sub Prime Mortgage Related Risk Exposure to report.

22) Events Subsequent

There are no subsequent events that may have a material effect on the financial condition of the Company.

23) Reinsurance

A) & B) No Change.

C) The maximum amount of return commission due to or from reinsurers if all reinsurance contracts were cancelled at March 31, 2011 was:

(1)	ASSUMED		CEDED		NET	
	Premium	Commission	Premium	Commission	Premium	Commission
a. Affiliates	\$289,228,470	\$71,379,962	\$199,323,368	\$44,580,680	\$ 89,905,103	\$ 26,799,282
b. All Other	\$53,613,575	\$13,025,281	\$164,582,881	\$49,077,550	\$ (110,969,306)	\$ (36,052,269)
c TOTAL	\$342,842,045	\$84,405,243	\$363,906,249	\$93,658,230	\$ (21,064,204)	\$ (9,252,987)
d. Direct Unearned Premium Reserve	\$ 216,483,078					

(2) & (3) No Change

D) through G) No Change

24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

No Change.

25) Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2010 were \$57,661 million. As of March 31, 2011 \$15,523 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$37,272 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on homeowners and private passenger auto liability and Physical Damage lines of insurance. Therefore, there has been a \$(4,866) million unfavorable (favorable) prior year development since December 31, 2010 to March 31, 2011. The increase (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.

26) Intercompany Pooling Arrangements

No Change.

NOTES TO FINANCIAL STATEMENTS

27) Structured Settlements

No Change.

28) Health Care Receivables

No Change.

29) Participating Policies

No Change.

30) Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	\$ 0
2. Date of the most recent evaluation of this liability	3/31/11
3. Was anticipated investment income utilized in the calculation	No

31) High Deductibles

No Change.

32) Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expense

No Change.

33) Asbestos/Environmental Reserves

No Change.

34) Subscriber Savings Accounts

No Change.

35) Multiple Peril Crop Insurance

No Change.

36) Financial Guaranty Insurance

No 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 [☒]
- 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 [☒]
- 2.2

If yes, date of change:
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☒] No [☐]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes [☐] No [☒] N/A [☐]

If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2009
- 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.

12/31/2009
- 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).

12/31/2009
- 6.4

By what department or departments?
State of Ohio
- 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 [☒]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]
- 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 [☒]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐] No [☒]
- 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 [☒]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC

GENERAL INTERROGATORIES

- 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?
(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.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

559,935

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:

\$.....
13.

Amount of real estate and mortgages held in short-term investments:

\$.....
- 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 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$.....0 | \$..... |
| 14.22 Preferred Stock | \$.....0 | \$..... |
| 14.23 Common Stock | \$.....119,805,743 | \$.....123,978,708 |
| 14.24 Short-Term Investments | \$.....0 | \$..... |
| 14.25 Mortgage Loans on Real Estate | \$.....0 | \$..... |
| 14.26 All Other | \$.....0 | \$..... |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$.....119,805,743 | \$.....123,978,708 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$..... | \$..... |
- 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.

GENERAL INTERROGATORIES

16. 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 []
- 16.1 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
State Street Bank & Trust Company	801 Pennsylvania Ave, Kansas City, MO 64105

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 Identify all investment advisors, brokers/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
112020	MEAG New York Corporation	540 Madison Ave, 6th FL, New York, NY 10022

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

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

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

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

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

STATEMENT AS OF MARCH 31, 2011 OF THE American Modern Home Insurance Co.

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, etc.		Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama AL	L	3,262,011	3,607,468	1,096,716	1,327,879	949,870	1,317,074
2.	Alaska AK	L	136,093	137,425	92,948	44,515	235,426	12,112
3.	Arizona AZ	L	2,143,186	2,086,496	3,179,100	1,119,333	1,661,043	669,100
4.	Arkansas AR	L	4,302,107	4,050,228	1,808,011	1,858,391	728,557	718,476
5.	California CA	L	18,535,066	20,065,031	6,517,624	6,976,621	8,223,771	8,285,440
6.	Colorado CO	L	1,807,072	1,769,172	427,032	682,895	328,818	442,716
7.	Connecticut CT	L	3,481,684	2,655,726	2,567,244	683,059	2,639,029	1,435,674
8.	Delaware DE	L	739,827	647,393	611,936	860,332	675,885	799,901
9.	District of Columbia DC	L	165,848	145,391	70,161	52,438	40,398	39,051
10.	Florida FL	L	2,714,135	661,920	446,441	272,394	1,074,937	813,705
11.	Georgia GA	L	7,795,249	6,210,338	2,893,841	3,041,271	2,127,207	1,734,487
12.	Hawaii HI	L	351,759	411,289	129,521	116,494	56,135	105,204
13.	Idaho ID	L	340,333	502,195	72,866	157,463	28,201	70,256
14.	Illinois IL	L	3,763,856	4,276,633	1,893,907	2,006,857	968,443	1,308,845
15.	Indiana IN	L	2,467,161	2,365,847	926,554	660,446	707,403	1,496,049
16.	Iowa IA	L	704,232	986,466	121,844	382,617	318,565	316,914
17.	Kansas KS	L	618,906	936,348	233,858	293,346	238,379	181,770
18.	Kentucky KY	L	2,123,473	2,085,801	1,091,373	829,039	753,506	1,426,422
19.	Louisiana LA	L	1,877,629	1,553,516	980,340	382,308	1,205,715	968,148
20.	Maine ME	L	990,951	894,743	360,904	329,221	175,732	117,363
21.	Maryland MD	L	1,922,625	1,626,963	927,463	521,182	686,203	802,715
22.	Massachusetts MA	L	2,820,073	2,447,772	1,056,436	786,992	808,051	789,449
23.	Michigan MI	L	3,661,501	3,814,819	1,664,723	2,466,171	2,378,647	2,024,591
24.	Minnesota MN	L	2,393,020	1,766,024	1,057,634	328,253	1,237,338	438,355
25.	Mississippi MS	L	1,514,426	1,714,159	273,499	2,365,553	1,094,541	1,626,525
26.	Missouri MO	L	2,313,874	2,967,674	1,184,653	920,828	750,896	805,126
27.	Montana MT	L	839,286	929,487	349,898	320,954	894,118	623,862
28.	Nebraska NE	L	474,906	604,998	49,249	165,185	81,262	355,116
29.	Nevada NV	L	992,548	809,869	163,986	389,561	375,339	367,871
30.	New Hampshire NH	L	601,762	785,146	378,361	199,627	285,188	482,229
31.	New Jersey NJ	L	3,477,484	3,671,849	2,018,087	1,868,115	3,214,370	4,216,242
32.	New Mexico NM	L	1,186,834	769,965	419,350	291,282	365,792	162,425
33.	New York NY	L	5,534,058	6,069,848	2,505,948	1,949,570	4,211,234	3,090,215
34.	North Carolina NC	L	5,024,020	4,139,782	(217,274)	1,204,897	958,187	1,617,298
35.	North Dakota ND	L	1,074,602	507,180	377,593	294,561	1,527,366	305,755
36.	Ohio OH	L	3,439,474	3,157,996	1,160,869	2,071,688	2,109,193	1,307,881
37.	Oklahoma OK	L	4,793,730	2,383,731	1,966,989	1,150,768	2,105,208	965,028
38.	Oregon OR	L	886,464	866,039	174,893	131,248	196,363	224,454
39.	Pennsylvania PA	L	3,590,017	2,980,628	1,166,574	1,076,874	1,339,386	1,126,543
40.	Rhode Island RI	L	333,043	285,887	147,786	426,753	190,910	90,188
41.	South Carolina SC	L	4,688,241	2,860,476	982,994	773,554	1,334,565	1,120,665
42.	South Dakota SD	L	243,195	279,685	57,056	184,705	223,737	171,028
43.	Tennessee TN	L	3,723,893	3,449,870	1,358,088	1,846,348	1,563,298	1,033,628
44.	Texas TX	L	9,554,205	9,032,288	2,627,409	3,028,608	3,449,756	4,147,036
45.	Utah UT	L	432,341	16,359,989	435,365	7,764,757	11,289,663	23,365,346
46.	Vermont VT	L	260,041	251,790	76,389	89,933	137,401	257,688
47.	Virginia VA	L	2,223,873	1,912,002	419,489	838,280	683,312	641,881
48.	Washington WA	L	2,866,035	2,847,486	756,575	772,230	671,151	656,692
49.	West Virginia WV	L	992,600	886,425	568,437	321,856	787,408	1,674,293
50.	Wisconsin WI	L	1,310,937	1,622,991	783,226	808,540	2,415,157	1,644,516
51.	Wyoming WY	L	140,864	250,457	52,429	63,811	338,224	227,280
52.	American Samoa AS	N		0		0		0
53.	Guam GU	L		0		0		0
54.	Puerto Rico PR	L		0		0		0
55.	U.S. Virgin Islands VI	N		0		0		0
56.	Northern Mariana Islands MP	N		0		0		0
57.	Canada CN	N		0		0		0
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	(a) 53	131,630,550	138,102,701	50,466,395	57,499,603	70,840,284	78,620,628
DETAILS OF WRITE-INS								
5801.		XXX						
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	0	0	0	0	0	0

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

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

Quarterly Statement - Schedule Y Munich American Holding Corporation

<u>Company Name</u>	<u>Federal ID Number</u>	<u>NAIC Company Code</u>	<u>State of Domicile</u>	<u>Percentage Owned</u>
Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft		AA-1340165	GERMANY	
-- Munich-American Holding Corporation	22-3753262		DE	100%
-- -- Munich Re America Corporation	13-3672116		DE	100%
-- -- -- Munich Reinsurance America, Inc.	13-4924125	10227	DE	100%
-- -- -- American Alternative Insurance Corporation	52-2048110	19720	DE	100%
-- -- -- The Princeton Excess and Surplus Lines Insurance Company	22-3410482	10786	DE	100%
-- -- -- Princeton Eagle West (Holding), Inc.	95-4551801		DE	100%
-- -- -- -- Princeton Eagle West Insurance Co., Ltd.	98-0157330	AA-3194111	BERMUDA	100%
-- -- -- -- Princeton Eagle Holding (Bermuda), Ltd.			BERMUDA	100%
-- -- -- -- Princeton Eagle Insurance Company, Ltd.			BERMUDA	100%
-- -- Munich Re Capital Markets New York, Inc.	52-2108519		DE	100%
-- -- MEAG NY Corporation	06-1398157		DE	100%
-- -- -- MEAG Hong Kong, Ltd.			HONG KONG	100%
-- -- Munich Re America Services, Inc.	13-3069874		DE	100%
-- -- Munich Health North America, Inc	54-2165277		DE	100%
-- -- -- Sterling Life Insurance Company	13-1867829	77399	IL	100%
-- -- -- -- Olympic Health Management Systems, Inc.	91-1500758		WA	100%
-- -- -- -- -- Olympic Health Management Services, Inc.	91-1599329		WA	100%
-- -- -- -- -- OHM Services of Texas, Inc.	76-0422730		WA	100%
-- -- -- -- -- National Senior Membership Group	91-1914479		WA	100%
-- -- -- Munich Re Stop Loss, Inc.	65-0644164		DE	100%
-- -- -- -- Excess Reinsurance, Inc.			TURKS & CAICOS	100%
-- -- -- Windsor Health Group, Inc	62-1832645		TN	100%
-- -- -- Windsor Management Services, Inc	62-1530448		TN	100%
-- -- -- Windsor Health Plan, Inc.	62-1531881		TN	100%
-- -- -- Windsor DME Operations, Inc	20-0011706		TN	100%
-- -- -- Windsor HomeCare Network, LLC	20-0011696		TN	100%
-- -- -- Windsor Long Term Care,, LLC	20-1806821		TN	100%
-- -- -- Tennessee Utilities Assistance Fund, Inc.	20-4622360		TN	100%
-- -- -- -- 50 Plus Strategies, Inc.	20-1806860		TN	100%
-- -- Munich-American Global Services (Munich) GmbH (A)			GERMANY	100%
-- -- Munich Re America Brokers, Inc.	13-2940720		DE	100%
-- -- Munich Re America Management, Ltd.			ENGLAND	100%
-- -- Munich American Reassurance Company	58-0828824	66346	GA	100%
-- -- -- Munich American Reinsurance Casualty Company	77-0687583		SC	100%
-- -- -- Munich Atlanta Financial Corporation	51-0264311		GA	100%
-- -- -- -- Agora Insurance Network Solutions, Inc.	36-4444532		IL	100%
-- -- -- -- LifePlans, Inc.	04-2925808		MA	100%
-- -- -- -- LifePlans LTC Services, Inc.	04-3075657		MA	100%
-- -- MR Parkview Holding Corporation			DE	100%
-- -- -- MSMR Parkview LLC			DE	38.46%
-- -- The Midland Company	31-0742526		OH	100%
-- -- -- Midland-Guardian Co.	31-0626204		OH	100%
-- -- -- -- Marbury Agency, Inc.	31-0831559		OH	100%
-- -- -- -- American Modern Insurance Group, Inc.	31-1395650		OH	100%
-- -- -- -- -- The Atlas Insurance Agency, Inc.	31-0530321		OH	100%
-- -- -- -- -- Midwest Enterprises, Inc.	59-6066315		FL	100%

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

Quarterly Statement - Schedule Y Munich American Holding Corporation

Company Name						Federal ID Number	NAIC Company Code	State of Domicile	Percentage Owned	
--	--	--	--	--	--	Copper Leaf Research	38-3470438	MI	100%	
--	--	--	--	--	--	Specialty Insurance Services Corp.	34-1894203	OH	100%	
--	--	--	--	--	--	American Modern Life Insurance Co.	86-6052181	65811	OH	100%
--	--	--	--	--	--	Southern Pioneer Life Insurance Co.	62-0754973	74365	AR	100%
--	--	--	--	--	--	Union Life Insurance Co.	71-0832310	83909	AR	100%
--	--	--	--	--	--	Ouachita Life Insurance Co.	62-1337325	88820	AR	100%
--	--	--	--	--	--	Capitol Life & Accident Insurance Co.	71-0295644	90840	AR	100%
--	--	--	--	--	--	Hyneman Life Corp.	71-0567545	AR	100%	
--	--	--	--	--	--	Arkansas Life Insurance Co.	74-2253621	97551	AZ	100%
--	--	--	--	--	--	American Modern Home Insurance Co.	31-0715697	23469	OH	100%
--	--	--	--	--	--	American Modern Lloyd's Insurance Co.	31-1056196	42005	TX	100%
--	--	--	--	--	--	First Marine Insurance Company	43-1262602	42722	MO	100%
--	--	--	--	--	--	American Western Home Insurance Co.	31-0920414	35912	OK	100%
--	--	--	--	--	--	Modern Life Insurance Co. of Arizona, Inc.	31-0920421	88226	AZ	100%
--	--	--	--	--	--	American Southern Home Insurance Co.	59-2236254	41998	FL	100%
--	--	--	--	--	--	American Modern Insurance Co. of Florida, Inc.	20-2769607	12314	FL	100%
--	--	--	--	--	--	American Modern Select Insurance Co.	38-2342976	38652	OH	100%
--	--	--	--	--	--	American Modern Home Service Co.	31-1279157	OH	100%	
--	--	--	--	--	--	Lloyd's Modern Corp.	31-1056196	TX	100%	
--	--	--	--	--	--	American Family Home Insurance Co.	31-0711074	23450	FL	100%
--	--	--	--	--	--	American Modern Surplus Lines Insurance Co.	20-3901790	12489	OH	100%
--	--	HSB Group, Inc.				13-4141052	DE	100%		
--	--	HSB Engineering Finance Corp				06-1497387	DE	100%		
--	--	--	--	HSB Ventures Inc.		06-1566995	DE	100%		
--	--	The Hartford Steam Boiler Inspection and Insurance Company				06-0384680	11452	CT	100%	
--	--	--	--	EIG, Co.		06-1413773	DE	100%		
--	--	--	--	HSB Engineering Insurance Limited				ENGLAND	100%	
--	--	--	--	--	--	The Boiler Inspection and Insurance Company of Canada		CANADA	100%	
--	--	--	--	--	--	HSB Haughton Engineering Insurance Services Limited		ENGLAND	100%	
--	--	--	--	--	--	HSB Inspection Quality, Limited		ENGLAND	100%	
--	--	--	--	HSB Solomon Associates LLC		54-2013079	DE	100%		
--	--	--	--	--	--	Solomon Associates Limited		ENGLAND	100%	
--	--	--	--	The Polytechnic Club, Inc.		06-1084969	CT	100%		
--	--	--	--	HSB Associates, Inc.		06-1041366	NY	100%		
--	--	--	--	--	--	One State Street Intermediaries, Inc.		CT	100%	

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

Quarterly Statement - Schedule Y Munich American Holding Corporation

<u>Company Name</u>				<u>Federal ID Number</u>	<u>NAIC Company Code</u>	<u>State of Domicile</u>	<u>Percentage Owned</u>
--	--	--	--	HSB Investment Corp.	06-1088420	CT	100%
--	--	--	--	TEGG Corporation	25-1688015	DE	33%
--	--	--	--	Ra-Hart Investment Company	06-1025071	TX	100%
--	--	--	--	HSB Professional Loss Control, Inc.	62-0974339	TN	100%
--	--	--	--	Global Standards, LLC	06-1636726	DE	100%
--	--	--	--	Hartford Steam Boiler Colombia Ltda.		COLOMBIA	10%
--	--	--	--	Mechanical & Materials Engineering LLC	02-0662171	DE	100%
--	--	--	--	HSB Reliability Technologies LLC	54-2061444	DE	100%
--	--	--	--	HSB Japan KK		JAPAN	100%
--	--	--	--	The Hartford Steam Boiler Inspection and Insurance Company of Connecticut	06-1240885	CT	100%
--	--	--	--	Hartford Steam Boiler Colombia Ltda.		COLOMBIA	90%
--	--	--	--	Hartford Steam Boiler (M) Sdn. Bhd.		MALAYSIA	100%
--	--	--	--	HSB Technical Consulting & Service (Shanghai) Company, Ltd.		CHINA	100%
--	--	--	--	Hartford Steam Boiler International-GmbH		GERMANY	100%
--	--	--	--	Hartford Steam Boiler International India Pvt. Ltd.		INDIA	100%
--	--	--	--	Hartford Steam Boiler (Singapore) PTE, Ltd.		SINGAPORE	100%

(A) In run-off

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	36,445,136	15,803,342	43.4	39.1
2.	Allied Lines	22,865,003	9,109,056	39.8	30.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril	37,418,552	14,854,415	39.7	38.6
5.	Commercial multiple peril	26,751	(42,276)	(158.0)	0.0
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine	2,076,295	1,041,033	50.1	34.9
9.	Inland marine	13,197,122	3,808,581	28.9	39.4
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake	464,721		0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence	7,584,598	2,789,026	36.8	67.9
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1,19.2	Private passenger auto liability	2,371,001	1,732,005	73.0	13.2
19.3,19.4	Commercial auto liability	610,171	479,355	78.6	20.6
21.	Auto physical damage	10,490,258	523,400	5.0	46.5
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety	36,480	(17,436)	(47.8)	(1.0)
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty	187,132	23,106	12.3	43.9
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	133,773,220	50,103,607	37.5	41.7
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	35,773,721	35,773,721	35,521,171
2.	Allied Lines	22,838,342	22,838,342	22,791,243
3.	Farmowners multiple peril	0		0
4.	Homeowners multiple peril	37,351,840	37,351,840	33,197,748
5.	Commercial multiple peril	49,990	49,990	0
6.	Mortgage guaranty	0		0
8.	Ocean marine	2,019,055	2,019,055	1,722,636
9.	Inland marine	13,382,530	13,382,530	9,614,927
10.	Financial guaranty	0		0
11.1	Medical professional liability - occurrence	0		0
11.2	Medical professional liability - claims-made	0		0
12.	Earthquake	785,268	785,268	329,764
13.	Group accident and health	0		0
14.	Credit accident and health	0		0
15.	Other accident and health	0		0
16.	Workers' compensation	0		0
17.1	Other liability - occurrence	0		0
17.2	Other liability - claims-made	7,386,194	7,386,194	21,922,276
17.3	Excess workers' compensation	0		0
18.1	Products liability - occurrence	0		0
18.2	Products liability - claims-made	0		0
19.1,19.2	Private passenger auto liability	3,418,658	3,418,658	3,623,009
19.3,19.4	Commercial auto liability	609,961	609,961	593,259
21.	Auto physical damage	7,708,164	7,708,164	8,471,961
22.	Aircraft (all perils)	0		0
23.	Fidelity	0		0
24.	Surety	39,900	39,900	22,500
26.	Burglary and theft	0		0
27.	Boiler and machinery	0		0
28.	Credit	0		0
29.	International	0		0
30.	Warranty	266,927	266,927	292,207
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	131,630,550	131,630,550	138,102,701
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2011 OF THE American Modern Home Insurance Co.

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13	
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)	
1. 2008 + Prior	12,882	3,126	16,008	1,652	73	1,725	10,681	216	3,096	13,993	(549)	259	(290)	
2. 2009	15,428	2,663	18,091	1,091	89	1,180	7,497	463	8,179	16,139	(6,840)	6,068	(772)	
3. Subtotals 2009 + Prior	28,310	5,789	34,099	2,743	162	2,905	18,178	679	11,275	30,132	(7,389)	6,327	(1,062)	
4. 2010	29,351	16,078	45,429	12,780	5,109	17,889	19,094	3,999	2,477	25,570	2,523	(4,493)	(1,970)	
5. Subtotals 2010 + Prior	57,661	21,867	79,528	15,523	5,271	20,794	37,272	4,678	13,752	55,702	(4,866)	1,834	(3,032)	
6. 2011	XXX	XXX	XXX	XXX	22,300	22,300	XXX	16,480	6,889	23,369	XXX	XXX	XXX	
7. Totals	57,661	21,867	79,528	15,523	27,571	43,094	37,272	21,158	20,641	79,071	(4,866)	1,834	(3,032)	
8. Prior Year-End Surplus As Regards Policyholders	350,426										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7	
												1. (8.4)	2. 8.4	3. (3.8)
													Col. 13, Line 7 As a % of Col. 1 Line 8	
4. (0.9)														

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.

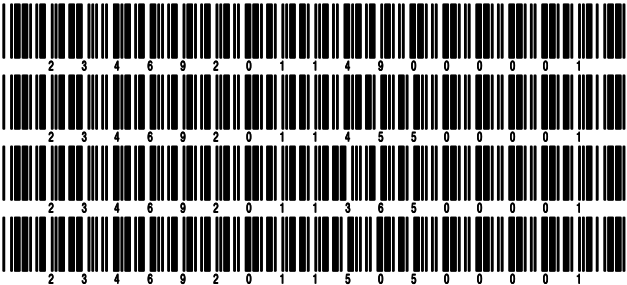
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Supplement A to Schedule T [Document Identifier 455]
- 3. Medicare Part D Coverage Supplement [Document Identifier 365]
- 4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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 the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

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

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	300,000	300,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation		0
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	300,000	300,000
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	300,000	300,000

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	438,451,465	404,841,326
2. Cost of bonds and stocks acquired	129,798,469	538,750,191
3. Accrual of discount	65,162	147,964
4. Unrealized valuation increase (decrease)	4,062,471	6,796,375
5. Total gain (loss) on disposals	843,426	24,628,629
6. Deduct consideration for bonds and stocks disposed of	106,405,888	534,244,599
7. Deduct amortization of premium	761,049	2,468,421
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9)	466,054,056	438,451,465
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	466,054,056	438,451,465

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	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. Class 1 (a)	201,487,518	223,551,213	192,920,498	(282,086)	231,836,147	0	0	201,487,518
2. Class 2 (a)	116,527,414	40,500,521	37,138,255	(331,824)	119,557,856	0	0	116,527,414
3. Class 3 (a)	27,370,197	2,655,330	5,790,404	107,530	24,342,653	0	0	27,370,197
4. Class 4 (a)	0	0	0	0	0	0	0	0
5. Class 5 (a)	0	0	0	0	0	0	0	0
6. Class 6 (a)	47,520	0	0	0	47,520	0	0	47,520
7. Total Bonds	345,432,649	266,707,064	235,849,157	(506,380)	375,784,176	0	0	345,432,649
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	345,432,649	266,707,064	235,849,157	(506,380)	375,784,176	0	0	345,432,649

(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 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 ;
NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	32,209,099	XXX	32,209,099	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,786,927	21,019,059
2. Cost of short-term investments acquired	131,909,724	366,350,770
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	126,487,552	360,582,902
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,209,099	26,786,927
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	32,209,099	26,786,927

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards
N O N E

Schedule DB - Part B - Verification - Futures Contracts
N O N E

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

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

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

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	4,998,871	159,273,962
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	3,799,142	159,273,962
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,199,729	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,199,729	0

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2011 OF THE American Modern Home Insurance Co.

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)
912810-FA-1	U.S. TREASURY BOND		.02/01/2011	CREDIT SUISSE SECURITIES		3,791,965	3,000,000	88,349	1
912810-QP-6	U.S. TREASURY IPS		.03/01/2011	GOLDMAN SACHS & CO		779,970	750,645	617	1
912828-KQ-2	U.S. TREASURY NOTES		.03/04/2011	GOLDMAN SACHS & CO		715,453	714,000	6,718	1FE
912828-NH-0	U.S. TREASURY NOTES		.03/02/2011	VARIOUS		1,277,951	1,250,000	2,222	1
912828-PC-8	U.S. TREASURY NOTES		.02/22/2011	VARIOUS		3,079,224	3,320,000	21,344	1FE
912828-PF-1	U.S. TREASURY NOTES		.03/03/2011	MORGAN STANLEY & COMPANY		682,119	720,000	4,587	1FE
912828-PJ-3	U.S. TREASURY NOTES		.02/01/2011	MORGAN STANLEY & COMPANY		7,815,339	8,000,000	19,038	1FE
912828-PM-6	U.S. TREASURY NOTES		.02/25/2011	VARIOUS		4,735,009	4,720,000	10,118	1FE
912828-PT-1	U.S. TREASURY NOTES		.02/25/2011	DEUTSCHE BANK SECURITIES		1,233,257	1,250,000	2,266	1
912828-PX-2	U.S. TREASURY NOTES		.03/07/2011	VARIOUS		5,923,824	5,860,000	6,604	1
912828-QA-1	U.S. TREASURY NOTES		.03/31/2011	DIRECT FROM ISSUER		4,507,398	4,500,000	0	1
912828-QB-9	U.S. TREASURY NOTES		.03/31/2011	GOLDMAN SACHS & CO		3,997,516	4,000,000	0	1
912828-QJ-2	U.S. TREASURY NOTES		.03/14/2011	VARIOUS		13,472,894	13,480,000	3,391	1
0599999. Bonds - U.S. Governments						52,011,919	51,564,645	165,254	XXX
68323A-AC-8	PROVINCE OF ONTARIO CANADA	F	.02/09/2011	VENDOR CODE NBCN NOT IN T		835,049	850,000	4,016	1FE
226775-AB-0	REPUBLIC OF CROATIA	F	.03/31/2011	CITIGROUP GLOBAL MARKETS		1,680,000	1,600,000	43,500	2FE
445545-AE-6	REPUBLIC OF HUNGARY	F	.03/29/2011	DEUTSCHE BANK SECURITIES		495,310	500,000	0	2FE
910860-AX-6	UNITED MEXICAN STS	F	.03/31/2011	SCOTIA CAPITAL (USA) INC		6,069,250	5,500,000	38,595	2FE
1099999. Bonds - All Other Governments						9,079,609	8,450,000	86,111	XXX
13063B-FU-1	CALIFORNIA ST		.02/24/2011	BARCLAYS CAPITAL FIXED		841,144	800,000	23,836	1FE
13063B-JA-1	CALIFORNIA ST		.02/01/2011	GOLDMAN SACHS & CO		1,483,125	1,500,000	14,250	1FE
452152-HR-5	ILLINOIS ST		.03/18/2011	GOLDMAN SACHS & CO		5,660,382	5,650,000	3,087	1FE
1799999. Bonds - U.S. States, Territories and Possessions						7,984,651	7,950,000	41,173	XXX
312946-MC-7	FHLMC POOL A97555		.03/22/2011	BANC OF AMERICA SECUR		4,973,322	4,841,873	12,710	1
31292L-A5-4	FHLMC POOL C03628		.03/18/2011	NOMURA SECURITIES		2,720,849	2,577,858	6,087	1
3128MB-MG-6	FHLMC POOL G06359		.03/22/2011	BARCLAYS CAPITAL FIXED		4,729,404	4,750,000	11,083	1
31418M-K7-6	FNMA POOL AD0317		.02/10/2011	NOMURA SECURITIES		278,574	260,730	359	1
3199999. Bonds - U.S. Special Revenues						12,702,149	12,430,461	30,239	XXX
01741R-AE-2	ALLEGHENY TECHNOLOGIES		.01/07/2011	VARIOUS		1,511,614	1,500,000	0	2FE
018802-AA-6	ALLIANT ENERGY CORP		.02/08/2011	MORGAN KEEGAN & COMPANY I		520,130	500,000	6,278	2FE
02209S-AD-5	ALTRIA GROUP INC		.01/10/2011	CITIGROUP GLOBAL MARKETS		2,226,388	1,700,000	27,483	2FE
03523T-BD-9	ANHEUSER BUSCH		.03/16/2011	BOND EXCHANGE		4,134,964	4,000,000	0	2FE
06051G-EA-3	BANK OF AMERICA CORP		.01/12/2011	GOLDMAN SACHS & CO		992,232	900,000	26,163	1FE
15189W-AE-0	CENTERPOINT ENERGY RESOU		.01/20/2011	VARIOUS		421,820	422,000	0	2FE
166754-AG-6	CHEVRON PHILLIPS CHEMICA		.01/11/2011	BNY CLEARING SERVICES		451,976	400,000	2,022	2FE
202795-HN-3	COMMONWEALTH EDISON CO		.02/14/2011	MORGAN KEEGAN & COMPANY I		1,122,890	1,000,000	29,585	2FE
23311R-AC-0	DCP MIDSTREAM LLC		.01/14/2011	WELLS FARGO BROKERAGE SER		1,943,565	1,500,000	48,344	2FE
28370T-AA-7	EL PASO PIPELINE PART OP		.02/18/2011	CITIGROUP GLOBAL MARKETS		537,150	500,000	12,368	3FE
316773-CK-4	FIFTH THIRD BANCORP		.01/25/2011	J P MORGAN SEC INC		1,747,935	1,750,000	0	2FE
369622-SM-8	GENERAL ELEC CAP CORP		.02/14/2011	CITIGROUP GLOBAL MARKETS		398,588	400,000	0	1FE
36962G-4R-2	GENERAL ELEC CAP CORP		.03/14/2011	CITIGROUP GLOBAL MARKETS		407,690	420,000	9,085	1FE
36962G-4X-9	GENERAL ELEC CAP CORP		.01/07/2011	BARCLAYS CAPITAL FIXED		1,999,020	2,000,000	0	1FE
460690-BF-6	INTERPUBLIC GROUP COS		.02/14/2011	DEUTSCHE BANK SECURITIES		740,180	622,000	5,011	3FE
485260-BL-6	KANSAS GAS + ELEC CO		.03/25/2011	MORGAN KEEGAN & COMPANY I		292,393	250,000	4,653	2FE
49326E-ED-1	KEYCORP		.03/24/2011	J P MORGAN SEC INC		699,349	700,000	0	2FE
49446Q-BF-7	KIMCO REALTY CORP		.02/04/2011	WELLS FARGO BROKERAGE SER		830,993	750,000	14,819	2FE
55264T-CN-9	MBNA CR CARD MASTER NT TR		.03/31/2011	J P MORGAN SEC INC		1,062,617	1,000,000	1,978	1FE
67103H-AA-5	O REILLY AUTOMOTIVE INC		.02/15/2011	BANC OF AMERICA SECUR		1,558,960	1,600,000	6,717	2FE
72650R-AY-8	PLAINS ALL AMER PIPELINE		.01/14/2011	WELLS FARGO BROKERAGE SER		1,492,815	1,500,000	0	2FE
740816-AF-0	PRESIDENT + FELLOWS HARVARD		.02/15/2011	GOLDMAN SACHS & CO		2,601,102	2,380,000	9,917	1FE
98458P-AB-1	YALE UNIVERSITY		.02/16/2011	MORGAN KEEGAN & COMPANY I		3,249,345	3,154,000	30,743	1FE
49455W-AD-8	KINDER MORGAN FIN CORP		.02/18/2011	DEUTSCHE BANK SECURITIES		833,000	800,000	5,447	3FE
03965T-AA-1	ARCOS DORADOS	F	.02/11/2011	MORGAN STANLEY & COMPANY		545,000	500,000	13,542	3FE
05957N-AQ-4	BANCO DO BRASIL	F	.02/04/2011	DEUTSCHE BANK SECURITIES		417,500	400,000	600	2FE
059614-AE-7	BANCO NACIONAL DE DESENVOLVIME	F	.02/04/2011	BANC OF AMERICA SECUR		506,000	460,000	3,906	2FE
15132H-AA-9	CENCOSUD SA	F	.02/14/2011	CITIGROUP GLOBAL MARKETS		1,112,625	1,150,000	4,217	2FE
296464-AA-8	ESKOM HOLDINGS LIMITED	F	.01/26/2011	BNY CLEARING SERVICES		1,489,095	1,500,000	0	2FE
46131N-AA-2	INVERSIONES OIPC SA	F	.01/20/2011	CITIGROUP GLOBAL MARKETS		1,386,850	1,400,000	185	2FE
50066A-AA-1	KOREA GAS CORP	F	.02/17/2011	J P MORGAN SEC INC		1,170,175	1,250,000	15,495	1FE
66989P-AB-6	NOVATEK FINANCE LTD	D	.02/03/2011	BNP PARIBAS SECURITIES		1,000,000	1,000,000	0	2FE
71645W-AT-8	PETROBRAS INTL FIN CO	F	.03/15/2011	VARIOUS		2,017,740	2,000,000	7,750	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL	F	.02/04/2011	R B C DOMINION SECURITIES		1,127,379	1,100,000	19,731	2FE

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)
88166C-AA-6	TEVA PHARMA FIN II III	F.....	..02/03/2011	NOMURA SECURITIES .....	.....	.....1,228,080 .....	.....1,200,000 .....	.....4,800	1FE.....
902133-AK-3	TYCO ELECTRONICS GROUP .....	.....	..01/11/2011	VARIOUS .....	.....	.....554,581 .....	.....550,000 .....	.....1,530	2FE.....
91086Q-AL-2	UNITED MEXICAN STATES	F.....	..03/31/2011	CITIGROUP GLOBAL MARKETS .....	.....	.....3,678,400 .....	.....3,200,000 .....	.....15,900	2FE.....
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						48,020,141	45,458,000	328,269	XXX
8399997. Total - Bonds - Part 3						129,798,469	125,853,106	651,046	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						129,798,469	125,853,106	651,046	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						129,798,469	XXX	651,046	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0

STATEMENT AS OF MARCH 31, 2011 OF THE American Modern Home Insurance Co.

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
.36202D-J8-5	GNMA 11 P/T POOL 2987		03/21/2011	PRINCIPAL RECEIPT		123	123	122	122	.0	.0	.0	.0	.0	123	.0	.0	.0	.2	10/20/2030	1
.36202D-LV-1	GNMA 11 P/T POOL 3040		03/21/2011	PRINCIPAL RECEIPT		560	560	565	565	.0	(4)	.0	(4)	.0	560	.0	.0	.0	.6	02/20/2031	1
.36205Y-F9-8	GNMA P/T POOL 404392		03/15/2011	PRINCIPAL RECEIPT		195	195	197	197	.0	(2)	.0	(2)	.0	195	.0	.0	.0	.2	09/15/2025	1
.36206P-UR-9	GNMA P/T POOL 417392		03/15/2011	PRINCIPAL RECEIPT		653	653	670	669	.0	(16)	.0	(16)	.0	653	.0	.0	.0	.10	05/15/2026	1
.36206V-JP-3	GNMA P/T POOL 422470		03/15/2011	PRINCIPAL RECEIPT		94	94	95	95	.0	.0	.0	.0	.0	94	.0	.0	.0	.1	03/15/2026	1
.36207F-LH-2	GNMA P/T POOL 430628		03/15/2011	PRINCIPAL RECEIPT		123	123	124	124	.0	.0	.0	.0	.0	123	.0	.0	.0	.2	10/15/2029	1
.36225A-C8-1	GNMA P/T POOL 780095		03/15/2011	PRINCIPAL RECEIPT		2,200	2,200	2,367	2,330	.0	(129)	.0	(129)	.0	2,200	.0	.0	.0	.50	03/15/2025	1
.912828-KQ-2	U.S. TREASURY NOTES		03/24/2011	RBS SECURITIES INC.		721,807	714,000	715,453	.0	.0	(9)	.0	(9)	.0	715,445	.0	6,362	6,362	7,951	05/15/2019	1FE
.912828-PC-8	U.S. TREASURY NOTES		03/01/2011	VARIOUS		3,060,896	3,320,000	3,079,224	.0	.0	532	.0	532	.0	3,079,756	.0	(18,860)	(18,860)	23,688	11/15/2020	1FE
.912828-PF-1	U.S. TREASURY NOTES		03/31/2011	BANC OF AMERICA SECUR		680,285	720,000	682,119	.0	.0	403	.0	403	.0	682,522	.0	(2,237)	(2,237)	5,631	10/31/2017	1FE
.912828-PJ-3	U.S. TREASURY NOTES		03/31/2011	VARIOUS		6,849,390	7,100,000	6,936,114	.0	.0	4,249	.0	4,249	.0	6,940,362	.0	(90,972)	(90,972)	29,664	11/30/2015	1FE
.912828-PT-1	U.S. TREASURY NOTES		03/31/2011	UBS SECURITIES LLC		1,232,759	1,250,000	1,233,257	.0	.0	205	.0	205	.0	1,233,462	.0	(703)	(703)	5,348	01/31/2018	1
.912828-PX-2	U.S. TREASURY NOTES		03/07/2011	VARIOUS		5,960,928	5,860,000	5,923,824	.0	.0	(39)	.0	(39)	.0	5,923,786	.0	37,142	37,142	8,957	02/15/2021	1
.912828-QJ-2	U.S. TREASURY NOTES		03/18/2011	VARIOUS		6,470,106	6,475,000	6,472,239	.0	.0	18	.0	18	.0	6,472,257	.0	(2,151)	(2,151)	5,007	02/29/2016	1
0599999. Bonds - U.S. Governments						24,980,119	25,442,949	25,046,370	4,102	0	5,208	0	5,208	0	25,051,538	0	(71,419)	(71,419)	86,319	XXX	XXX
.683234-BK-7	ONTARIO (PROVINCE OF)	A	02/01/2011	SCOTIA CAPITAL (USA) INC		1,145,331	1,100,000	1,203,840	1,201,190	.0	(799)	.0	(799)	.0	1,200,391	.0	(55,060)	(55,060)	14,386	04/14/2020	1FE
.465410-BS-6	REPUBLIC OF ITALY	F	03/01/2011	R B C DOMINION		370,374	350,000	393,075	391,199	.0	(929)	.0	(929)	.0	390,270	.0	(19,897)	(19,897)	4,128	06/12/2017	1FE
.50064F-AJ-3	REPUBLIC OF KOREA	F	02/17/2011	J P MORGAN SEC INC		1,465,388	1,250,000	1,487,413	1,473,260	.0	(2,885)	.0	(2,885)	.0	1,470,375	.0	(4,988)	(4,988)	29,935	04/16/2019	1FE
1099999. Bonds - All Other Governments						2,981,093	2,700,000	3,084,328	3,065,649	0	(4,613)	0	(4,613)	0	3,061,036	0	(79,945)	(79,945)	48,449	XXX	XXX
13063B-JA-1	CALIFORNIA ST		02/22/2011	GOLDMAN SACHS & CO		1,332,032	1,350,000	1,334,813	.0	.0	60	.0	60	.0	1,334,872	.0	(2,841)	(2,841)	17,314	11/01/2021	1FE
452151-BT-3	ILLINOIS ST		01/07/2011	GOLDMAN SACHS & CO		99,623	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(377)	(377)	1,716	01/01/2013	1FE
1799999. Bonds - U.S. States, Territories and Possessions						1,431,655	1,450,000	1,434,813	100,000	0	60	0	60	0	1,434,872	0	(3,218)	(3,218)	19,030	XXX	XXX
.3128K9-AB-0	FHLMC GOLD P/T POOL A48102		03/15/2011	PRINCIPAL RECEIPT		297,126	297,126	280,598	282,865	.0	14,261	.0	14,261	.0	297,126	.0	.0	.0	2,721	01/01/2036	1
.3128KC-GA-9	FHLMC GOLD P/T POOL A50193		03/15/2011	PRINCIPAL RECEIPT		168,332	168,332	154,471	156,287	.0	12,045	.0	12,045	.0	168,332	.0	.0	.0	672	06/01/2036	1
.31292G-7H-3	FHLMC GOLD P/T POOL C00896		03/15/2011	PRINCIPAL RECEIPT		597	597	597	597	.0	.0	.0	.0	.0	597	.0	.0	.0	.7	12/01/2029	1
.31292H-D4-3	FHLMC GOLD P/T POOL C01023		03/15/2011	PRINCIPAL RECEIPT		495	495	509	508	.0	(13)	.0	(13)	.0	495	.0	.0	.0	.3	07/01/2030	1
.31292H-D6-8	FHLMC GOLD P/T POOL C01025		03/15/2011	PRINCIPAL RECEIPT		70	70	70	70	.0	.0	.0	.0	.0	70	.0	.0	.0	.1	07/01/2030	1
.31292H-QC-1	FHLMC GOLD P/T POOL C01351		03/15/2011	PRINCIPAL RECEIPT		1,760	1,760	1,786	1,777	.0	(18)	.0	(18)	.0	1,760	.0	.0	.0	.19	05/01/2032	1
.31293K-7A-8	FHLMC GOLD P/T POOL C22689		03/15/2011	PRINCIPAL RECEIPT		808	808	773	775	.0	32	.0	32	.0	808	.0	.0	.0	.11	03/01/2029	1
.31293S-DX-4	FHLMC GOLD P/T POOL C28218		03/15/2011	PRINCIPAL RECEIPT		1,447	1,447	1,446	1,446	.0	.0	.0	.0	.0	1,447	.0	.0	.0	.11	06/01/2029	1
.31293Y-BX-3	FHLMC GOLD P/T POOL C32754		03/15/2011	PRINCIPAL RECEIPT		208	208	204	204	.0	4	.0	4	.0	208	.0	.0	.0	.2	11/01/2029	1
.31298F-U3-4	FHLMC GOLD P/T POOL C46902		03/15/2011	PRINCIPAL RECEIPT		1,974	1,974	1,971	1,971	.0	2	.0	2	.0	1,974	.0	.0	.0	.12	09/01/2030	1
.31298G-S7-6	FHLMC GOLD P/T POOL C47742		03/15/2011	PRINCIPAL RECEIPT		16	16	17	17	.0	(1)	.0	(1)	.0	16	.0	.0	.0	.0	02/01/2031	1
.31283G-MN-4	FHLMC GOLD P/T POOL G00365		03/15/2011	PRINCIPAL RECEIPT		299	299	305	305	.0	(6)	.0	(6)	.0	299	.0	.0	.0	.5	06/01/2025	1
.31294G-MC-7	FHLMC POOL A97555		03/22/2011	BANC OF AMERICA SECUR		1,284,180	1,250,000	1,283,936	.0	.0	.0	.0	.0	.0	1,283,936	.0	244	244	3,281	03/01/2041	1
.3128M8-MG-6	FHLMC POOL G06359		03/22/2011	BARCLAYS CAPITAL FIXED		1,491,387	1,500,000	1,493,496	.0	.0	.0	.0	.0	.0	1,493,496	.0	(2,109)	(2,109)	3,500	02/01/2041	1
.31398K-CN-8	FHLMC REMIC		03/15/2011	PRINCIPAL RECEIPT		390,181	390,181	411,153	410,298	.0	(20,117)	.0	(20,117)	.0	390,181	.0	.0	.0	3,216	10/15/2039	1
.31371F-MU-3	FNMA P/T POOL 250671		03/25/2011	PRINCIPAL RECEIPT		823	823	836	824	.0	(1)	.0	(1)	.0	823	.0	.0	.0	.10	09/01/2011	1
.31374G-WP-8	FNMA P/T POOL 313954		03/25/2011	PRINCIPAL RECEIPT		12,048	12,048	12,480	12,474	.0	(426)	.0	(426)	.0	12,048	.0	.0	.0	.125	01/01/2028	1
.31375H-YM-0	FNMA P/T POOL 335616		03/25/2011	PRINCIPAL RECEIPT		182	182	172	173	.0	9	.0	9	.0	182	.0	.0	.0	.2	04/01/2026	1
.31379K-MY-6	FNMA P/T POOL 421675		03/25/2011	PRINCIPAL RECEIPT		1,061	1,061	1,070	1,069	.0	(9)	.0	(9)	.0	1,061	.0	.0	.0	.10	03/01/2028	1
.31381G-RA-8	FNMA P/T POOL 460481		03/25/2011	PRINCIPAL RECEIPT		306,406	306,406	340,445	309,695	.0	(3,289)	.0	(3,289)	.0	306,406	.0	.0	.0	2,878	08/01/2011	1
.31384H-7K-3	FNMA P/T POOL 524798		03/25/2011	PRINCIPAL RECEIPT		13	13	13	13	.0	1	.0	1	.0	13	.0	.0	.0	.0	01/01/2030	1
.31384U-4E-1	FNMA P/T POOL 534621		03/25/2011	PRINCIPAL RECEIPT		74	74	75	75	.0	(1)	.0	(1)	.0	74	.0	.0	.0	.1	11/01/2029	1
.31384V-T8-5	FNMA P/T POOL 535275		03/25/2011	PRINCIPAL RECEIPT		1,344	1,344	1,336	1,336	.0	8	.0	8	.0	1,344	.0	.0	.0	.14	05/01/2030	1
.31384V-2A-9	FNMA P/T POOL 535469		03/25/2011	PRINCIPAL RECEIPT		498	498														

STATEMENT AS OF MARCH 31, 2011 OF THE American Modern Home Insurance Co.

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
.00442#-AA-0	ACCENT TEXAS FUND		03/01/2011	MATURITY		263,395	263,395	263,395	263,395	.0	.0	.0	.0	.0	263,395	.0	.0	.0	2,821	03/01/2011	1FE
.01741R-AE-2	ALLEGHENY TECHNOLOGIES		02/23/2011	VARIOUS		1,562,398	1,500,000	1,511,614	.0	.0	(42)	.0	(42)	.0	1,511,572	.0	50,826	50,826	7,644	01/15/2021	2FE
.02209S-AJ-2	ALTRIA GROUP INC		01/10/2011	CITIGROUP GLOBAL MARKETS		1,593,563	1,230,000	1,592,875	1,579,864	.0	(819)	.0	(819)	.0	1,579,045	.0	14,519	14,519	48,670	08/06/2019	2FE
.029912-BB-7	AMERICAN TOWER CORP		03/02/2011	BNY CLEARING SERVICES		937,710	900,000	957,150	940,221	13,750	(2,024)	.0	11,726	.0	951,947	.0	(14,237)	(14,237)	17,459	04/01/2020	3FE
.03523T-AA-6	ANHEUSER BUSCH		03/15/2011	BOND EXCHANGE		4,134,964	4,000,000	4,220,300	4,143,872	.0	(8,908)	.0	(8,908)	.0	4,134,964	.0	.0	.0	144,000	01/15/2014	2FE
.05946X-BV-4	BANC AMER FDG CORP		03/21/2011	PRINCIPAL RECEIPT		1,561	1,561	1,594	1,574	.0	(13)	.0	(13)	.0	1,561	.0	.0	.0	16	05/30/2033	1Z*
.09247X-AC-5	BLACKROCK INC		03/14/2011	CREDIT SUISSE SECURITIES		1,378,632	1,200,000	1,328,232	1,314,876	.0	(3,006)	.0	(3,006)	.0	1,311,870	.0	66,762	66,762	37,292	09/15/2017	1FE
.15189Y-AB-2	CENTERPOINT ENERGY		02/03/2011	VARIOUS		229,312	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	29,312	29,312	4,558	04/01/2013	2FE
.172967-EV-9	CITIGROUP INC		03/31/2011	VARIOUS		2,871,003	2,330,000	2,848,938	2,845,697	.0	(11,613)	.0	(11,613)	.0	2,834,084	.0	36,919	36,919	68,038	05/22/2019	1FE
.125896-BC-3	CMS ENERGY CORP		03/04/2011	DEUTSCHE BANK		840,042	700,000	819,903	819,843	.0	(1,897)	.0	(1,897)	.0	817,946	.0	22,096	22,096	13,441	06/15/2019	3FE
.254709-AD-0	DISCOVER FINL SVCS		03/03/2011	CREDIT SUISSE SECURITIES		815,580	750,000	817,613	780,900	35,018	(1,501)	.0	33,517	.0	814,417	.0	1,163	1,163	10,884	06/12/2017	3FE
.257469-AF-3	DOMINION RES INC		01/14/2011	VARIOUS		3,226,890	3,000,000	3,029,280	3,014,966	.0	(268)	.0	(268)	.0	3,014,698	.0	212,192	212,192	54,863	09/17/2012	2FE
.34529E-AC-4	FORD CREDIT AUTO OWNER TRUST		03/15/2011	PRINCIPAL RECEIPT		326,424	326,424	326,401	326,417	.0	.7	.0	.7	.0	326,424	.0	.0	.0	1,496	08/15/2013	1FE
.34529G-AF-2	FORD CREDIT AUTO OWNER TRUST		03/15/2011	PRINCIPAL RECEIPT		541,012	541,012	540,948	540,988	.0	24	.0	24	.0	541,012	.0	.0	.0	2,225	10/15/2013	1FE
.35671D-AS-4	FREEMONT MCMORAN COPPER + GOLD		03/01/2011	BNY CLEARING SERVICES		1,663,125	1,500,000	1,680,000	1,635,415	.0	(9,486)	.0	(9,486)	.0	1,625,929	.0	37,196	37,196	52,344	04/01/2017	2FE
.35906A-AD-0	FRONTIER COMMUNICATIONS		03/04/2011	DEUTSCHE BANK		555,000	500,000	501,616	501,514	.0	(53)	.0	(53)	.0	501,462	.0	53,538	53,538	15,203	04/15/2015	3FE
.369622-SM-8	GENERAL ELEC CAP CORP		03/14/2011	CITIGROUP GLOBAL MARKETS		406,704	400,000	398,588	.0	.0	9	.0	9	.0	398,597	.0	8,107	8,107	1,943	02/11/2021	1FE
.36962G-4R-2	GENERAL ELEC CAP CORP		03/31/2011	BNP PARIBAS SECURITIES		3,017,758	3,120,000	3,136,724	2,728,575	.0	(553)	.0	(553)	.0	3,135,712	.0	(117,954)	(117,954)	73,938	09/16/2020	1FE
.36962G-4X-9	GENERAL ELEC CAP CORP		03/22/2011	UBS SECURITIES LLC		2,004,940	2,000,000	1,999,020	.0	.0	66	.0	66	.0	1,999,086	.0	5,854	5,854	8,750	01/07/2014	1FE
.42217K-AT-3	HEALTH CARE REIT INC		01/18/2011	WELLS FARGO BROKERAGE		2,003,040	2,000,000	1,994,200	1,994,416	.0	34	.0	34	.0	1,994,450	.0	8,590	8,590	33,422	09/15/2017	2FE
.494550-AX-4	KINDER MORGAN ENER PART		01/14/2011	SER		1,287,060	1,200,000	1,244,492	1,227,402	.0	(567)	.0	(567)	.0	1,226,834	.0	60,226	60,226	23,205	09/15/2012	2FE
.50540R-AJ-1	LAB CORP OF AMER HLDGS		03/02/2011	CREDIT SUISSE SECURITIES		399,944	400,000	398,168	398,185	.0	25	.0	25	.0	398,209	.0	1,735	1,735	5,293	11/15/2020	2FE
.52107Q-AE-5	LAZARD GROUP LLC		03/11/2011	MORGAN KEEGAN & COMPANY		1,061,620	1,000,000	1,064,280	1,046,120	15,535	(1,540)	.0	13,995	.0	1,060,115	.0	1,505	1,505	16,364	06/15/2017	3FE
.58405U-AC-6	MEDCO HEALTH SOLUTIONS INC		01/25/2011	CANTOR FITZGERALD & CO		1,130,010	1,000,000	1,156,830	1,137,699	.0	(3,429)	.0	(3,429)	.0	1,134,270	.0	(4,260)	(4,260)	32,222	08/15/2013	2FE
.59562V-AV-9	MIDAMERICAN ENERGY HLDGS		01/13/2011	JEFFERIES & CO INC		3,083,520	3,000,000	2,999,130	2,999,514	.0	10	.0	10	.0	2,999,525	.0	83,995	83,995	46,725	07/15/2012	2FE
.65475D-AC-4	NISSAN AUTO LEASE TRUST		03/31/2011	VARIOUS		4,014,564	4,000,000	3,999,317	3,999,834	.0	83	.0	83	.0	3,999,917	.0	14,647	14,647	23,874	01/15/2015	1FE
.72650R-AY-8	PLAINS ALL AMER PIPELINE		02/18/2011	WELLS FARGO BROKERAGE		1,288,144	1,300,000	1,293,773	.0	.0	45	.0	45	.0	1,293,818	.0	(5,674)	(5,674)	6,139	02/01/2021	2FE
.69349L-AC-2	PNC BANK NA		03/14/2011	UBS SECURITIES LLC		1,577,730	1,500,000	1,514,835	1,513,257	.0	(344)	.0	(344)	.0	1,512,913	.0	64,817	64,817	35,141	09/21/2017	1FE
.760759-AH-3	REPUBLIC SERVICES INC		01/12/2011	NOMURA SECURITIES		1,310,850	1,250,000	1,249,819	1,249,825	.0	.0	.0	.0	.0	1,249,825	.0	61,025	61,025	22,743	03/01/2020	2FE
.771196-AQ-5	ROCHE HLDGS INC		03/25/2011	CALLED		799,198	727,000	733,659	731,405	.0	(303)	.0	(303)	.0	731,101	.0	68,097	68,097	19,019	03/01/2014	1FE
.86358R-XZ-5	STRUCTURED ASSET SEC		03/25/2011	PRINCIPAL RECEIPT		10,545	10,545	7,555	7,609	.0	2,936	.0	2,936	.0	10,545	.0	.0	.0	.0	04/25/2032	1Z*
.86359B-KB-6	STRUCTURED ASSET SEC		03/25/2011	PRINCIPAL RECEIPT		1,662	1,662	1,708	1,686	.0	(24)	.0	(24)	.0	1,662	.0	.0	.0	.0	01/15/2034	1Z*
.88166B-AB-6	TEVA PHARMA FIN III LLC		02/03/2011	NOMURA SECURITIES		2,018,000	2,000,000	1,998,040	1,998,562	.0	87	.0	87	.0	1,998,648	.0	19,352	19,352	4,000	06/15/2012	1FE
.88732J-AG-3	TIME WARNER CABLE INC		01/25/2011	VARIOUS		1,795,555	1,694,000	1,637,246	1,666,905	.0	1,131	.0	1,131	.0	1,668,036	.0	127,519	127,519	51,582	07/02/2012	2FE
.92343V-AL-8	VERIZON COMMUNICATIONS INC		02/25/2011	CREDIT SUISSE SECURITIES		1,371,850	1,250,000	1,324,100	1,318,366	.0	(1,230)	.0	(1,230)	.0	1,317,136	.0	54,714	54,714	36,285	02/15/2018	1FE
.929903-OT-6	WACHOVIA CORP		01/25/2011	WELLS FARGO BROKERAGE		1,940,733	1,750,000	1,959,563	1,957,746	.0	(1,894)	.0	(1,894)	.0	1,955,852	.0	(15,120)	(15,120)	11,181	06/15/2017	1FE
.949746-NX-5	WELLS FARGO + CO		03/31/2011	CREDIT SUISSE SECURITIES		1,203,191	1,100,000	1,229,162	1,228,134	.0	(4,057)	.0	(4,057)	.0	1,224,077	.0	(20,886)	(20,886)	18,906	12/11/2017	1FE
.984121-BS-1	XEROX CORPORATION		02/08/2011	MORGAN STANLEY & COMPANY		526,570	500,000	489,850	496,844	.0	226	.0	226	.0	497,071	.0	29,499	29,499	6,340	05/15/2012	2FE
.03965T-AA-1	ARCOS DORADOS	F	02/25/2011	MORGAN STANLEY & COMPANY		377,125	350,000	381,500	.0	.0	(178)	.0	(178)	.0	381,322	.0	(4,197)	(4,197)	10,500	10/01/2019	3FE
.105756-BG-4	BRAZILIAN GOVT INTL	F	03/15/2011	VARIOUS		4,772,200	4,000,000	4,720,000	4,597,510	.0	(22,637)	.0	(22,637)	.0	4,574,873	.0	197,327	197,327	153,563	03/07/2015	2FE
.29268B-AB-7	ENEL FINANCE INT	F	03/14/2011	HSBC SECURITIES		219,566	200,000	199,622	199,721	.0	.7	.0	.7	.0	199,728	.0	19,838	19,838	6,215	09/15/2017	1FE
.296464-AA-8	ESKOM HOLDINGS LIMITED		02/23/2011	CREDIT SUISSE SECURITIES		1,477,500	1,500,000	1,489,095	.0	.0	60	.0	60	.0	1,489,155	.0	(11,655)	(11,655)	6,469	01/26/2021	2FE

STATEMENT AS OF MARCH 31, 2011 OF THE American Modern Home Insurance Co.

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..31572U-AB-2	FIBRIA OVERSEAS FINANCE	F.....	02/16/2011 ..	MORGAN STANLEY & COMPANY .....	.....	1,267,800	1,200,000	1,265,500	1,260,000	3,814	(618)	.....0	3,196	.....0	1,263,195	.....0	4,605	4,605	25,500	05/04/2020	3FE
..45905U-HG-2	INTL BANK FOR RECON & DEVELOP	F.....	02/15/2011 ..	BANC OF AMERICA SECUR .....	.....	2,705,076	2,700,000	2,699,730	2,699,803	.....0	.....16	.....0	.....16	.....0	2,699,819	.....0	5,257	5,257	5,625	06/15/2012	1FE
..46131N-AA-2	INVERSIONES CMPC SA .....	.....	02/23/2011 ..	MORGAN STANLEY & COMPANY .....	.....	1,345,400	1,400,000	1,396,850	.....0	.....0	.....35	.....0	.....35	.....0	1,396,885	.....0	(51,485)	(51,485)	6,281	01/19/2018	2FE
..500769-CR-3	KREDITANSTALT FUR WIEDERAUFBAU	F.....	02/01/2011 ..	BNY CLEARING SERVICES ..	.....	1,621,635	1,500,000	1,729,545	1,724,356	.....0	(2,408)	.....0	(2,408)	.....0	1,721,948	.....0	(100,313)	(100,313)	24,792	03/15/2018	1FE
..66989P-AB-6	NOVATEK FINANCE LTD .....	.....	02/03/2011 ..	HSBC SECURITIES .....	.....	1,001,500	1,000,000	1,000,000	.....0	.....0	.....0	.....0	.....0	.....0	1,000,000	.....0	1,500	1,500	.....0	02/03/2021	2FE
..87944L-AE-9	TELEMAR NORTE LESTE SA	F.....	02/25/2011 ..	HSBC SECURITIES .....	.....	1,196,875	1,250,000	1,249,888	1,249,890	.....0	.....1	.....0	.....1	.....0	1,249,891	.....0	(53,016)	(53,016)	30,556	10/23/2020	2FE
..92911H-AA-5	VOTO-VOTORANTIM	F.....	02/16/2011 ..	MORGAN STANLEY & COMPANY .....	.....	630,000	600,000	596,400	596,565	.....0	.....29	.....0	.....29	.....0	596,594	.....0	33,406	33,406	14,738	04/05/2021	2FE
..947075-AF-4	WEATHERFORD INTL LTD	F.....	03/07/2011 ..	VARIOUS .....	.....	2,280,225	1,750,000	2,324,245	2,312,425	.....0	(9,813)	.....0	(9,813)	.....0	2,302,612	.....0	(22,387)	(22,387)	85,155	03/01/2019	2FE
8399999. Bonds - Industrial and Miscellaneous (Unaffiliated)						72,088,701	67,595,600	71,522,293	61,251,896	68,117	(84,394)	.....0	(16,277)	.....0	71,113,747	.....0	974,954	974,954	1,327,486	XXX	XXX
8399997. Total - Bonds - Part 4						106,405,890	102,069,977	106,052,411	66,571,011	68,117	(117,119)	.....0	(49,002)	.....0	105,562,461	.....0	843,426	843,426	1,506,605	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						106,405,890	102,069,977	106,052,411	66,571,011	68,117	(117,119)	.....0	(49,002)	.....0	105,562,461	.....0	843,426	843,426	1,506,605	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						106,405,890	XXX	106,052,411	66,571,011	68,117	(117,119)	.....0	(49,002)	.....0	105,562,461	.....0	843,426	843,426	1,506,605	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

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

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]