



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 Kuczinski # SVP James Paul Tierney SVP 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 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.

Anthony Joseph Kuczinski Chairman of the Board / CEO 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 | 311,403,680 | | 311,403,680 | 318,645,722 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | 0 | 0 |
| 2.2 Common stocks | 119,945,671 | | 119,945,671 | 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 (\$ (11,051,130)), cash equivalents (\$0) and short-term investments (\$26,140,970) | 15,089,840 | | 15,089,840 | 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) | 446,739,191 | 0 | 446,739,191 | 454,793,284 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | 0 | 0 |
| 14. Investment income due and accrued | 3,852,006 | | 3,852,006 | 4,020,318 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 81,402,599 | 219,799 | 81,182,800 | 87,944,944 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 58,788,810 | | 58,788,810 | 49,545,268 |
| 15.3 Accrued retrospective premiums | | | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 87,322,926 | | 87,322,926 | 35,105,385 |
| 16.2 Funds held by or deposited with reinsured companies | 427,584,008 | | 427,584,008 | 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 | 8,630,504 | | 8,630,504 | 2,363,440 |
| 18.2 Net deferred tax asset | 20,097,957 | 271,179 | 19,826,778 | 20,400,202 |
| 19. Guaranty funds receivable or on deposit | 212,761 | | 212,761 | 212,761 |
| 20. Electronic data processing equipment and software | | | 0 | 302,513 |
| 21. Furniture and equipment, including health care delivery assets (\$) | 46,115,490 | 46,115,490 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 5,468,994 | | 5,468,994 | 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) | 1,186,215,246 | 46,606,468 | 1,139,608,778 | 1,067,238,802 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | 0 |
| 28. Total (Lines 26 and 27) | 1,186,215,246 | 46,606,468 | 1,139,608,778 | 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 \$41,321,000) | 74,461,267 | 70,898,453 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | 31,053,376 | 18,114,567 |
| 3. Loss adjustment expenses | 9,151,826 | 8,629,619 |
| 4. Commissions payable, contingent commissions and other similar charges | 29,978,223 | 33,109,205 |
| 5. Other expenses (excluding taxes, licenses and fees) | 11,704,652 | 16,266,103 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 2,881,445 | 5,483,376 |
| 7.1 Current federal and foreign income taxes (including \$1,078,579 on realized capital gains (losses)) | | 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 \$371,200,855 and including warranty reserves of \$2,521,676) | 211,003,614 | 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) | 110,452,146 | 76,627,490 |
| 13. Funds held by company under reinsurance treaties | 294,932,985 | 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 | 10,775,914 | 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 | 5,297,513 | 5,066,599 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 791,705,294 | 716,813,136 |
| 27. Protected cell liabilities | | 0 |
| 28. Total liabilities (Lines 26 and 27) | 791,705,294 | 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 | 1,122,585 | 1,072,153 |
| 33. Surplus notes | | 0 |
| 34. Gross paid in and contributed surplus | 43,105,258 | 43,105,258 |
| 35. Unassigned funds (surplus) | 298,675,641 | 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) | 347,903,484 | 350,425,667 |
| 38. Totals (Page 2, Line 28, Col. 3) | 1,139,608,778 | 1,067,238,803 |
| DETAILS OF WRITE-INS | | |
| 2501. Unclaimed Funds | 5,297,513 | 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) | 5,297,513 | 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 | 1,122,585 | 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) | 1,122,585 | 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 \$ 266,335,282) | 255,395,755 | 275,483,770 | 546,712,367 |
| 1.2 Assumed (written \$ 360,927,370) | 347,132,662 | 310,538,684 | 640,504,613 |
| 1.3 Ceded (written \$ 400,029,595) | 403,753,897 | 395,748,677 | 801,560,128 |
| 1.4 Net (written \$ 227,233,057) | 198,774,520 | 190,273,777 | 385,656,852 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$ 200,247,000): | | | |
| 2.1 Direct | 131,468,256 | 112,726,774 | 218,102,425 |
| 2.2 Assumed | 191,553,533 | 116,444,631 | 235,588,692 |
| 2.3 Ceded | 215,421,161 | 152,925,386 | 297,588,856 |
| 2.4 Net | 107,600,628 | 76,246,019 | 156,102,261 |
| 3. Loss adjustment expenses incurred | 8,294,095 | 7,144,548 | 17,460,069 |
| 4. Other underwriting expenses incurred | 99,923,792 | 96,507,680 | 193,378,219 |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 215,818,515 | 179,898,247 | 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) | (17,043,995) | 10,375,530 | 18,716,303 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned | 6,972,844 | 6,223,065 | 12,797,110 |
| 10. Net realized capital gains (losses) less capital gains tax of \$ 1,078,579 | 2,003,075 | 12,911,872 | 16,008,608 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 8,975,919 | 19,134,937 | 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 | 2,517,179 | 2,492,027 | 4,963,963 |
| 14. Aggregate write-ins for miscellaneous income | (308,107) | (324,582) | (631,562) |
| 15. Total other income (Lines 12 through 14) | 2,209,072 | 2,167,445 | 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) | (5,859,004) | 31,677,912 | 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) | (5,859,004) | 31,677,912 | 51,854,422 |
| 19. Federal and foreign income taxes incurred | (3,147,274) | 7,136,904 | 14,833,892 |
| 20. Net income (Line 18 minus Line 19)(to Line 22) | (2,711,730) | 24,541,008 | 37,020,530 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 350,425,667 | 315,069,212 | 315,069,212 |
| 22. Net income (from Line 20) | (2,711,730) | 24,541,008 | 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 \$ 482,038 | 280,934 | (2,535,095) | 10,488,796 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | 0 | 0 |
| 26. Change in net deferred income tax | (623,858) | 614,376 | 2,376,780 |
| 27. Change in nonadmitted assets | 482,038 | 2,467,153 | (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 | 50,434 | 0 | 1,072,153 |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | (2,522,182) | 25,094,373 | 35,356,455 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 347,903,485 | 340,163,585 | 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 | (308,107) | (324,582) | (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) | (308,107) | (324,582) | (631,562) |
| 3701. Net Deferred Tax Assets Admitted under SSAP10R | 50,434 | | 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) | 50,434 | 0 | 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 | 258,575,602 | 195,485,652 | 395,177,365 |
| 2. Net investment income | 8,571,674 | 5,981,073 | 13,750,481 |
| 3. Miscellaneous income | (13,847,689) | (30,405,876) | (32,375,797) |
| 4. Total (Lines 1 to 3) | 253,299,587 | 171,060,849 | 376,552,049 |
| 5. Benefit and loss related payments | 143,316,546 | 76,766,545 | 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 | 117,990,044 | 97,288,128 | 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) | 4,604,486 | 6,306,147 | 19,010,062 |
| 10. Total (Lines 5 through 9) | 265,911,076 | 180,360,820 | 369,432,217 |
| 11. Net cash from operations (Line 4 minus Line 10) | (12,611,489) | (9,299,971) | 7,119,832 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 250,256,870 | 288,027,731 | 500,313,267 |
| 12.2 Stocks | 0 | 33,931,331 | 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) | 250,256,870 | 321,959,062 | 534,244,598 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 241,146,767 | 318,639,526 | 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) | 241,146,767 | 318,639,526 | 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) | 9,110,103 | 3,319,536 | (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) | 2,549,409 | 7,272,432 | 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) | 2,549,409 | 7,272,432 | (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) .. | (951,977) | 1,291,997 | 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) | 15,089,842 | 16,882,252 | 16,041,819 |

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

| | | | |
|--|--|--|--|
| | | | |
|--|--|--|--|

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: | \$ | 9,995 |
| 2. 12 Months or Longer | \$ | 0 |

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

| | | |
|-------------------------|----|-----------|
| 1. Less than 12 Months: | \$ | 2,690,255 |
| 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 6/30/11 and 12/31/10 balances and related disclosures are calculated and presented pursuant to SSAP 10R.

A. The net deferred tax asset/(liability) at June 30 and the change from the prior year are comprised of the following components:

| | Ordinary | 6/30/11 Capital | Total | Ordinary | 12/31/10 Capital | Total | Change Ordinary | Change Capital | Change Total |
|--|--------------|--------------------|--------------|--------------|---------------------|--------------|--------------------|-------------------|-----------------|
| (1) Total gross deferred tax assets | 34,425,821 | 271,179 | 34,697,000 | 34,849,322 | 347,103 | 35,196,425 | (423,501) | (75,923) | (499,425) |
| (2) Total gross deferred tax liabilities | (14,599,043) | - | (14,599,043) | (14,449,120) | - | (14,449,120) | (149,923) | - | (149,923) |
| (3) Net deferred tax assets / (liabilities) | 19,826,777 | 271,179 | 20,097,957 | 20,400,202 | 347,103 | 20,747,305 | (573,424) | (75,923) | (649,348) |
| (4) Total Deferred tax assets nonadmitted | - | (271,179) | (271,179) | - | (347,103) | (347,103) | - | 75,923 | 75,923 |
| (5) Net admitted deferred tax assets / (liabilities) | 19,826,777 | - | 19,826,777 | 20,400,202 | - | 20,400,202 | (573,424) | - | (573,424) |
| (7) The Company has elected to admit deferred tax assets pursuant to paragraph 10.e. for the years ended 6/30/11 and 12/31/10. | | | | | | | | | |
| (8) The amount of admitted adjusted gross deferred tax assets admitted under each component of SSAP 10R: | | | | | | | | | |
| | Ordinary | 6/30/11 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 | 18,704,190 | - | 18,704,190 | 19,328,049 | - | 19,328,049 | (623,858) | - | (623,858) |
| 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 | 34,171,566 | - | 34,171,566 | 33,371,627 | - | 33,371,627 | 799,939 | - | 799,939 |
| Admitted under paragraph 10.b. (lesser of b.i. or b.ii) | - | - | - | - | - | - | - | - | - |
| Adjusted gross DTAs offsetting existing DTLs, admitted under paragraph 10.c. | 14,599,043 | - | 14,599,043 | 14,449,120 | - | 14,449,120 | 149,923 | - | 149,923 |
| Total admitted from the application of paragraph 10.a - 10.c. | 33,303,234 | - | 33,303,234 | 33,777,169 | - | 33,777,169 | (473,936) | - | (473,936) |
| Admitted under paragraph 10.e.i. from prior years income taxes paid that can be recovered through loss carrybacks | 1,122,587 | - | 1,122,587 | 1,072,153 | - | 1,072,153 | 50,434 | - | 50,434 |
| 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 | 51,257,348 | - | 51,257,348 | 50,057,441 | - | 50,057,441 | 1,199,908 | - | 1,199,908 |
| 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. | - | - | - | - | - | - | - | - | - |
| Total admitted from the application of paragraph 10.e. | 1,122,587 | - | 1,122,587 | 1,072,153 | - | 1,072,153 | 50,434 | - | 50,434 |
| Total admitted adjusted gross deferred tax assets | 34,425,821 | - | 34,425,821 | 34,849,322 | - | 34,849,322 | (423,502) | - | (423,502) |

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 and authorized control level risk based capital of \$53,367,871 and total adjusted capital of \$315,069,212 as of December 31, 2009.

NOTES TO FINANCIAL STATEMENTS

| | Ordinary | 6/30/11 Capital | Total | Ordinary | 12/31/10 Capital | Total | Change Ordinary | Change Capital | Change Total |
|--|-----------|--------------------|-----------|-----------|---------------------|-----------|--------------------|-------------------|-----------------|
| Increased (decreased) amount of admitted DTA- ordinary | 1,122,587 | | | 1,072,153 | | | 50,434 | | 50,434 |
| Increased (decreased) amount of admitted DTA- capital | | - | | | - | | | - | |
| Increased (decreased) amount of admitted DTA- total | | | 1,122,587 | | | 1,072,153 | | | 50,434 |

| | 6/30/11 | | 12/31/10 | | Change | Change | Change |
|---|------------|---------------|------------|---------------|-----------|---------|-------------|
| | Ordinary | Capital | Ordinary | Capital | Ordinary | Capital | Total |
| <u>SSAP 10R, Paragraphs 10a, 10b and 10c</u> | | | | | | | |
| Admitted Deferred Tax Assets | 33,303,234 | - | 33,303,234 | - | (473,936) | - | (473,936) |
| Admitted Assets | | 1,138,486,192 | | 1,066,166,649 | | | 72,319,543 |
| Adjusted Statutory Surplus | | 346,780,898 | | 349,353,514 | | | (2,572,616) |
| Total Adjusted Capital from DTAs | | 18,704,190 | | 19,328,049 | | | (623,858) |
| <u>Increase due to SSAP 10R, Paragraphs 10e</u> | | | | | | | |
| Admitted Deferred Tax Assets | 1,122,587 | - | 1,072,153 | - | 50,434 | - | 50,434 |
| Admitted Assets | | 1,122,587 | | 1,072,153 | | | 50,434 |
| Adjusted Statutory Surplus | | 1,122,587 | | 1,072,153 | | | 50,434 |

| | 6/30/11 | 12/31/10 | Change | 12/31/10 | 12/31/09 | Change |
|--|------------|------------|-----------|------------|-------------|-------------|
| Net adjusted deferred tax asset (liability) | 20,097,957 | 20,747,305 | (649,348) | 20,747,305 | 13,605,951 | 7,141,354 |
| Tax effect of unrealized gains and losses | 17,491 | 93,414 | (75,923) | 93,414 | (3,599,006) | 3,692,420 |
| Net tax effect without unrealized gains and losses | 20,080,466 | 20,653,890 | (573,424) | 20,653,890 | 17,204,957 | 3,448,933 |
| Change in deferred income tax | | | 573,424 | | | (3,448,933) |

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

| | 6/30/11 | 12/31/10 | Change |
|---|-------------|-------------|--------------|
| Current year tax expense (benefit)—ordinary income | (3,147,274) | 15,958,652 | (19,105,926) |
| Current year tax expense (benefit)—realized gains(losses) | 1,078,579 | 8,620,020 | (7,541,441) |
| Current year tax expense (benefit) incurred | (2,068,695) | 24,578,672 | (26,647,367) |
| Prior year adjustments | 0 | (1,124,761) | 1,124,761 |
| Current income taxes incurred | (2,068,695) | 23,453,911 | (25,522,606) |

| | 6/30/11 | | | 12/31/10 | | | Change | Change | Change |
|---|--------------|-----------|--------------|--------------|-----------|--------------|-------------|----------|-------------|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Deferred tax assets: | | | | | | | | | |
| Unearned Premium Reserve | 14,772,353 | - | 14,772,353 | 12,778,205 | - | 12,778,205 | 1,994,148 | - | 1,994,148 |
| Loss Reserve Discounting | 2,391,174 | - | 2,391,174 | 2,274,350 | - | 2,274,350 | 116,824 | - | 116,824 |
| Reserve for Assessments | 695,564 | - | 695,564 | 695,564 | - | 695,564 | - | - | - |
| Bond Impairments | - | 253,689 | 253,689 | - | 253,689 | 253,689 | - | - | - |
| Unrealized Losses | - | 17,491 | 17,491 | - | 93,414 | 93,414 | - | (75,923) | (75,923) |
| Nonadmitted asset | 16,140,422 | - | 16,140,422 | 16,359,492 | - | 16,359,492 | (219,071) | - | (219,071) |
| Accrued Bonus | 426,308 | - | 426,308 | 2,741,710 | - | 2,741,710 | (2,315,403) | - | (2,315,403) |
| Total gross deferred tax assets | 34,425,821 | 271,179 | 34,697,000 | 34,849,322 | 347,103 | 35,196,425 | (423,501) | (75,923) | (499,425) |
| Statutory Valuation Allowance Adjustment | - | - | - | - | - | - | - | - | - |
| Total adjusted gross deferred tax assets | 34,425,821 | 271,179 | 34,697,000 | 34,849,322 | 347,103 | 35,196,425 | (423,501) | (75,923) | (499,425) |
| Nonadmitted deferred tax assets | - | (271,179) | (271,179) | - | (347,103) | (347,103) | - | 75,923 | 75,923 |
| Admitted deferred tax assets | 34,425,821 | - | 34,425,821 | 34,849,322 | - | 34,849,322 | (423,502) | - | (423,502) |
| Deferred tax liabilities: | | | | | | | | | |
| Accelerated Depreciation | (14,580,501) | - | (14,580,501) | (14,431,484) | - | (14,431,484) | (149,017) | 0 | (149,017) |
| Unrealized <Gains> Losses | - | - | - | - | - | - | - | - | - |
| Other | (18,542) | - | (18,542) | (17,637) | - | (17,637) | (906) | - | (906) |
| Total deferred tax liabilities | (14,599,043) | - | (14,599,043) | (14,449,120) | - | (14,449,120) | (149,923) | - | (149,923) |
| Net admitted deferred tax asset (liability) | 19,826,777 | - | 19,826,777 | 20,400,202 | - | 20,400,202 | (573,424) | - | (573,424) |

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

| | 6/30/11 | 12/31/10 |
|---|-------------|-------------|
| | Total | Total |
| Current income taxes incurred | (2,068,695) | 23,453,911 |
| Change in deferred income tax (without tax on unrealized gains and losses) | 573,424 | (3,448,933) |
| Total income tax reported | (1,495,271) | 20,004,978 |
| Income before taxes | (4,780,424) | 60,474,445 |
| Expected Income tax expense (benefit) at 35% statutory rate | 35% | 35% |
| | (1,673,148) | 21,166,056 |
| Increase (decrease) in actual tax reported resulting from: | | |
| a. Dividends received deduction | - | (15,580) |
| b. Tax-exempt income | (41,193) | (68,851) |
| c. Change in deferred taxes on nonadmitted assets | 219,071 | (87,255) |
| d. Prior year Adjustment | - | (989,392) |
| Total income tax reported | (1,495,271) | 20,004,978 |

| | Ordinary | Capital | Total |
|------|------------|-----------|------------|
| 2011 | - | 1,078,579 | 1,078,579 |
| 2010 | 15,958,652 | 8,620,020 | 24,578,672 |
| 2009 | 6,974,824 | 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. |
| Calmstone, 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 Intermediares, 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 June 30, 2011, the Company had a balance due from related parties in the amount of \$5,468,994 and a balance due to related parties in the amount of \$ 10,775,914.

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 | 79,877,854 |
|-----------------------------------|------------|

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.

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

NOTES TO FINANCIAL STATEMENTS

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 | 0 | 3,165,753 | 0 | 3,165,753 |
| Parent, Subsidiaries and Affiliates | 0 | 0 | 0 | 0 |
| Total Bonds | 0 | 3,165,753 | 0 | 3,165,753 |
| Total Assets at Fair Value | 0 | 3,165,753 | 0 | 3,165,753 |

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 June 30, 2011 was:

| (1) | ASSUMED | | CEDED | | NET | |
|------------------------------------|----------------|--------------|---------------|--------------|-----------------|----------------|
| | Premium | Commission | Premium | Commission | Premium | Commission |
| a. Affiliates | \$304,228,185 | \$74,813,917 | \$189,207,428 | \$45,480,838 | \$ 115,020,758 | \$ 29,333,079 |
| b. All Other | \$48,367,130 | \$13,220,368 | \$168,889,658 | \$50,972,725 | \$(120,522,528) | \$(37,752,357) |
| c TOTAL | \$352,595,315 | \$88,034,285 | \$358,097,086 | \$96,453,563 | \$ (5,501,770) | \$ (8,419,278) |
| d. Direct Unearned Premium Reserve | \$ 229,565,275 | | | | | |

(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 June 30, 2011, \$20,827 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 \$27,974 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 \$ (8,860) million unfavorable (favorable) prior year development since December 31, 2010 to June 30, 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.

27) Structured Settlements

NOTES TO FINANCIAL STATEMENTS

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 | 6/30/11 |
| 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).

12/17/2010
- 6.4

By what department or departments?
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:\$.....

5,468,994

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 | \$.....119,945,671 |
| 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 | \$.....119,945,671 |
| 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.

STATEMENT AS OF JUNE 30, 2011 OF THE American Modern Home Insurance Co.

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 JUNE 30, 2011 OF THE American Modern Home Insurance Co.

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1 NAIC Company Code | 2 Federal ID Number | 3 Name of Reinsurer | 4 Domiciliary Jurisdiction | 5 Is Insurer Authorized? (Yes or No) |
|---------------------------|---------------------------|------------------------|-------------------------------|---|
| <h1>NONE</h1> | | | | |

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 | 6,873,070 | 7,080,023 | 7,329,286 | 2,400,621 | 1,573,480 | 885,786 |
| 2. | Alaska AK | L | 295,321 | 278,637 | 140,563 | 49,098 | 192,766 | 7,288 |
| 3. | Arizona AZ | L | 4,298,749 | 4,666,644 | 5,243,993 | 1,849,481 | 1,282,168 | 706,656 |
| 4. | Arkansas AR | L | 8,529,861 | 7,809,610 | 7,969,049 | 3,774,704 | 2,252,355 | 888,047 |
| 5. | California CA | L | 38,519,377 | 43,587,116 | 12,098,858 | 12,526,865 | 10,162,119 | 7,019,794 |
| 6. | Colorado CO | L | 3,851,590 | 3,712,336 | 963,989 | 1,401,397 | 330,335 | 778,326 |
| 7. | Connecticut CT | L | 7,528,451 | 5,834,817 | 3,894,454 | 1,622,207 | 2,759,318 | 1,854,993 |
| 8. | Delaware DE | L | 1,955,293 | 1,594,398 | 768,113 | 1,714,316 | 742,752 | 397,373 |
| 9. | District of Columbia DC | L | 332,883 | 293,051 | 109,936 | 86,962 | 4,895 | 0 |
| 10. | Florida FL | L | 3,242,917 | 3,360,781 | 955,254 | 601,822 | 2,587,260 | 1,031,929 |
| 11. | Georgia GA | L | 15,923,004 | 13,074,558 | 7,253,442 | 5,270,861 | 2,417,819 | 2,262,275 |
| 12. | Hawaii HI | L | 471,489 | 1,642,155 | 233,262 | 248,363 | 38,370 | 35,507 |
| 13. | Idaho ID | L | 632,831 | 1,054,325 | 99,146 | 230,784 | 83,023 | 27,597 |
| 14. | Illinois IL | L | 7,868,902 | 8,539,279 | 3,381,058 | 3,545,071 | 1,181,241 | 1,754,361 |
| 15. | Indiana IN | L | 5,370,004 | 5,142,552 | 2,315,231 | 1,366,129 | 887,727 | 811,021 |
| 16. | Iowa IA | L | 1,672,872 | 2,031,648 | 613,458 | 1,150,848 | 509,061 | 390,574 |
| 17. | Kansas KS | L | 1,408,469 | 1,940,366 | 537,757 | 524,458 | 332,474 | 159,026 |
| 18. | Kentucky KY | L | 5,004,146 | 4,308,806 | 2,161,073 | 1,592,020 | 639,243 | 1,087,191 |
| 19. | Louisiana LA | L | 4,198,691 | 3,510,978 | 2,289,632 | 1,031,539 | 1,391,236 | 1,074,107 |
| 20. | Maine ME | L | 2,243,965 | 2,028,366 | 644,958 | 466,201 | 509,852 | 155,649 |
| 21. | Maryland MD | L | 3,992,204 | 3,552,566 | 1,534,278 | 949,148 | 638,283 | 1,093,143 |
| 22. | Massachusetts MA | L | 6,125,062 | 5,322,800 | 2,661,005 | 1,281,967 | 1,064,577 | 911,113 |
| 23. | Michigan MI | L | 7,947,716 | 8,390,071 | 3,621,359 | 4,194,416 | 2,269,396 | 2,172,835 |
| 24. | Minnesota MN | L | 5,345,545 | 4,029,061 | 2,045,899 | 998,143 | 2,066,296 | 1,040,263 |
| 25. | Mississippi MS | L | 2,718,444 | 3,342,083 | 1,334,081 | 3,460,080 | 1,339,265 | 1,102,047 |
| 26. | Missouri MO | L | 5,062,972 | 5,738,299 | 2,535,078 | 1,907,442 | 1,149,937 | 731,890 |
| 27. | Montana MT | L | 1,814,160 | 1,929,307 | 739,812 | 700,945 | 1,220,606 | 1,112,874 |
| 28. | Nebraska NE | L | 1,099,786 | 1,455,507 | 219,701 | 650,049 | 200,915 | 259,500 |
| 29. | Nevada NV | L | 2,067,181 | 1,773,090 | 509,838 | 771,939 | 145,392 | 292,491 |
| 30. | New Hampshire NH | L | 1,582,912 | 1,854,537 | 655,738 | 620,622 | 305,756 | 426,250 |
| 31. | New Jersey NJ | L | 7,956,161 | 8,140,766 | 3,784,019 | 4,032,940 | 2,771,862 | 3,461,446 |
| 32. | New Mexico NM | L | 2,246,631 | 2,168,076 | 907,123 | 682,407 | 287,211 | 565,532 |
| 33. | New York NY | L | 12,426,824 | 13,180,459 | 4,475,355 | 3,156,958 | 4,585,937 | 3,623,022 |
| 34. | North Carolina NC | L | 9,768,696 | 9,143,581 | 4,222,045 | 3,102,628 | 1,512,919 | 893,035 |
| 35. | North Dakota ND | L | 2,042,632 | 1,214,192 | 704,546 | 587,352 | 1,630,486 | 448,993 |
| 36. | Ohio OH | L | 7,004,174 | 6,283,004 | 2,972,646 | 3,081,723 | 2,137,458 | 1,587,451 |
| 37. | Oklahoma OK | L | 10,084,311 | 5,176,750 | 6,411,409 | 4,479,397 | 1,855,626 | 938,338 |
| 38. | Oregon OR | L | 2,054,830 | 2,111,171 | 505,290 | 414,041 | 228,660 | 362,846 |
| 39. | Pennsylvania PA | L | 7,886,919 | 6,675,865 | 2,422,430 | 2,192,367 | 1,593,317 | 1,110,689 |
| 40. | Rhode Island RI | L | 831,544 | 753,482 | 294,768 | 691,740 | 286,481 | 184,814 |
| 41. | South Carolina SC | L | 8,106,701 | 6,177,737 | 3,187,093 | 1,764,664 | 1,619,829 | 1,055,986 |
| 42. | South Dakota SD | L | 554,810 | 647,503 | 172,908 | 289,339 | 280,721 | 271,306 |
| 43. | Tennessee TN | L | 8,186,919 | 7,580,941 | 6,011,024 | 3,292,277 | 2,249,992 | 899,011 |
| 44. | Texas TX | L | 19,466,002 | 19,296,022 | 6,266,201 | 5,325,131 | 4,873,439 | 4,185,258 |
| 45. | Utah UT | L | (8,134,977) | 16,984,557 | 517,833 | 14,695,931 | 3,009,539 | 16,916,997 |
| 46. | Vermont VT | L | 581,901 | 534,503 | 280,983 | 193,084 | 213,369 | 273,789 |
| 47. | Virginia VA | L | 4,702,184 | 4,271,293 | 1,200,128 | 1,564,410 | 804,303 | 584,972 |
| 48. | Washington WA | L | 5,763,515 | 6,002,806 | 1,538,784 | 1,287,442 | 679,725 | 810,829 |
| 49. | West Virginia WV | L | 3,101,002 | 1,820,570 | 1,097,978 | 699,142 | 687,650 | 1,648,616 |
| 50. | Wisconsin WI | L | 3,302,469 | 4,045,952 | 1,753,227 | 1,480,026 | 2,542,929 | 1,656,824 |
| 51. | Wyoming WY | L | 424,165 | 891,650 | 113,147 | 254,754 | 350,143 | 249,730 |
| 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 | 266,335,280 | 281,978,647 | 123,698,238 | 110,256,251 | 74,479,513 | 72,199,390 |
| 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% |
| -- -- -- 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% |
| -- -- -- -- 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-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

Annual 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> | |
|---------------------|----|--|----|---------------------------------------|----|---|--------------------------|--------------------------|-------------------------|------|
| -- | -- | -- | -- | -- | -- | 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. | | 06-1120606 | | CT | 100% | |

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

Annual 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 | 29890 | 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 | 71,055,161 | 40,446,647 | 56.9 | 35.6 |
| 2. | Allied Lines | 44,726,089 | 22,941,564 | 51.3 | 30.7 |
| 3. | Farmowners multiple peril | | | 0.0 | 0.0 |
| 4. | Homeowners multiple peril | 76,226,654 | 45,810,665 | 60.1 | 41.8 |
| 5. | Commercial multiple peril | 109,062 | (714) | (0.7) | 0.0 |
| 6. | Mortgage guaranty | | | 0.0 | 0.0 |
| 8. | Ocean marine | 4,248,715 | 2,761,576 | 65.0 | 47.3 |
| 9. | Inland marine | 24,348,276 | 10,197,738 | 41.9 | 37.9 |
| 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 | 1,051,155 | | 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 | 6,400,845 | (794,049) | (12.4) | 69.0 |
| 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 | 5,752,852 | 3,374,339 | 58.7 | 22.7 |
| 19.3,19.4 | Commercial auto liability | 1,167,680 | 783,630 | 67.1 | 24.1 |
| 21. | Auto physical damage | 19,855,493 | 5,921,982 | 29.8 | 50.5 |
| 22. | Aircraft (all perils) | | | 0.0 | 0.0 |
| 23. | Fidelity | | | 0.0 | 0.0 |
| 24. | Surety | 73,755 | 8,003 | 10.9 | 7.8 |
| 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 | 380,018 | 16,875 | 4.4 | 71.9 |
| 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 | 255,395,755 | 131,468,256 | 51.5 | 40.9 |
| 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 | 33,416,890 | 69,190,611 | 73,193,076 |
| 2. | Allied Lines | 20,997,664 | 43,836,006 | 45,748,675 |
| 3. | Farmowners multiple peril | 0 | | 0 |
| 4. | Homeowners multiple peril | 47,418,892 | 84,770,732 | 72,555,322 |
| 5. | Commercial multiple peril | 751,837 | 801,827 | 0 |
| 6. | Mortgage guaranty | 0 | | 0 |
| 8. | Ocean marine | 3,733,158 | 5,752,213 | 4,939,103 |
| 9. | Inland marine | 9,622,647 | 23,005,177 | 23,946,655 |
| 10. | Financial guaranty | 0 | | 0 |
| 11.1 | Medical professional liability - occurrence | 0 | | 0 |
| 11.2 | Medical professional liability - claims-made | 0 | | 0 |
| 12. | Earthquake | 795,473 | 1,580,741 | 843,586 |
| 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 | 1,128,335 | 8,514,529 | 29,771,100 |
| 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 | 4,046,779 | 7,465,437 | 7,561,335 |
| 19.3,19.4 | Commercial auto liability | 557,426 | 1,167,387 | 1,083,635 |
| 21. | Auto physical damage | 11,972,027 | 19,680,191 | 21,646,451 |
| 22. | Aircraft (all perils) | 0 | | 0 |
| 23. | Fidelity | 0 | | 0 |
| 24. | Surety | 35,800 | 75,700 | 77,300 |
| 26. | Burglary and theft | 0 | | 0 |
| 27. | Boiler and machinery | 0 | | 0 |
| 28. | Credit | 0 | | 0 |
| 29. | International | 0 | | 0 |
| 30. | Warranty | 227,804 | 494,731 | 612,409 |
| 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 | 134,704,732 | 266,335,282 | 281,978,647 |
| 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 JUNE 30, 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 | 3,127 | 16,009 | 2,195 | 243 | 2,438 | 9,164 | 406 | 2,216 | 11,786 | (1,523) | (262) | (1,785) | | | | | | | | | |
| 2. 2009 | 15,428 | 2,663 | 18,091 | 2,169 | 256 | 2,425 | 6,584 | 651 | 1,558 | 8,793 | (6,675) | (198) | (6,873) | | | | | | | | | |
| 3. Subtotals 2009 + Prior | 28,310 | 5,790 | 34,100 | 4,364 | 499 | 4,863 | 15,748 | 1,057 | 3,774 | 20,579 | (8,198) | (460) | (8,658) | | | | | | | | | |
| 4. 2010 | 29,351 | 16,078 | 45,429 | 16,463 | 8,285 | 24,748 | 12,226 | 3,169 | 4,466 | 19,861 | (662) | (158) | (820) | | | | | | | | | |
| 5. Subtotals 2010 + Prior | 57,661 | 21,868 | 79,529 | 20,827 | 8,784 | 29,611 | 27,974 | 4,226 | 8,240 | 40,440 | (8,860) | (618) | (9,478) | | | | | | | | | |
| 6. 2011 | XXX | XXX | XXX | XXX | 82,200 | 82,200 | XXX | 30,601 | 12,572 | 43,173 | XXX | XXX | XXX | | | | | | | | | |
| 7. Totals | 57,661 | 21,868 | 79,529 | 20,827 | 90,984 | 111,811 | 27,974 | 34,827 | 20,812 | 83,613 | (8,860) | (618) | (9,478) | | | | | | | | | |
| 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. (15.4) | 2. (2.8) | 3. (11.9) | | | | | | | | | |
| | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 | | | | | | | | | | | |
| | | | | | | | | | | | 4. (2.7) | | | | | | | | | | | |

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.

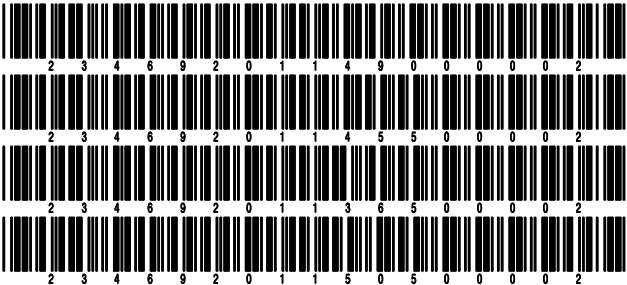
| | Response |
|---|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | NO |
| 3. Will the Medicare Part D Coverage 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 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | 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 | 2 |
|---|--------------|---------------------------------|
| | Year to Date | 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 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | 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 | 2 |
|---|--------------|---------------------------------|
| | Year to Date | 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 | 241,146,767 | 538,750,191 |
| 3. Accrual of discount | 188,073 | 147,964 |
| 4. Unrealized valuation increase (decrease) | 356,853 | 6,796,375 |
| 5. Total gain (loss) on disposals | 3,081,654 | 24,628,629 |
| 6. Deduct consideration for bonds and stocks disposed of | 250,256,870 | 534,244,599 |
| 7. Deduct amortization of premium | 1,618,591 | 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) | 431,349,351 | 438,451,465 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 431,349,351 | 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) | 231,836,147 | 203,620,901 | 233,576,144 | (260,461) | 231,836,147 | 201,620,443 | 0 | 201,487,518 |
| 2. Class 2 (a) | 119,557,856 | 8,046,523 | 21,589,242 | (357,924) | 119,557,856 | 105,657,213 | 0 | 116,527,414 |
| 3. Class 3 (a) | 24,342,653 | 10,599,159 | 4,633,516 | (88,822) | 24,342,653 | 30,219,474 | 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 | 47,520 | 0 | 47,520 |
| 7. Total Bonds | 375,784,176 | 222,266,583 | 259,798,902 | (707,207) | 375,784,176 | 337,544,650 | 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 | 375,784,176 | 222,266,583 | 259,798,902 | (707,207) | 375,784,176 | 337,544,650 | 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 | 26,140,970 | XXX | 26,140,970 | 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 | 242,828,010 | 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 | 243,473,967 | 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) | 26,140,970 | 26,786,927 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 26,140,970 | 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 | 4,998,872 | 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 | 4,998,872 | 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) | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 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 JUNE 30, 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) |
| 3137EA-CD-9 | FEDERAL HOME LN MTG CORP | | .05/02/2011 | BANC OF AMERICA SECUR | | 6,326,814 | 6,000,000 | 47,000 | 1 |
| 3137EA-CU-1 | FEDERAL HOME LN MTG CORP | | .06/02/2011 | CITIGROUP GLOBAL MARKETS | | 8,993,520 | 9,000,000 | .0 | 1 |
| 313373-JR-4 | FEDERAL HOME LOAN BANK | | .05/04/2011 | MORGAN STANLEY & COMPANY | | 9,049,887 | 9,000,000 | 6,531 | 1 |
| 3135G0-BJ-1 | FEDERAL NATL MTG ASSN | | .05/16/2011 | MORGAN STANLEY & COMPANY | | 8,988,171 | 9,000,000 | .0 | 1 |
| 912810-EW-4 | U.S. TREASURY BOND | | .06/06/2011 | DEUTSCHE BANK SECURITIES | | 89,379 | 70,000 | 1,288 | 1 |
| 912810-FP-8 | U.S. TREASURY BOND | | .06/06/2011 | BANC OF AMERICA SECUR | | 2,420,555 | 2,000,000 | 32,963 | 1 |
| 912810-FT-0 | U.S. TREASURY BOND | | .05/27/2011 | J P MORGAN SEC INC | | 3,167,356 | 3,000,000 | 37,666 | 1 |
| 912828-AF-7 | U.S. TREASURY IPS | | .04/06/2011 | BARCLAYS CAPITAL FIXED | | 2,892,346 | 2,200,000 | 18,103 | 1 |
| 912828-CP-3 | U.S. TREASURY IPS | | .04/05/2011 | UBS SECURITIES LLC | | 2,445,163 | 2,221,613 | 9,942 | 1 |
| 912828-PB-0 | U.S. TREASURY NOTES | | .05/26/2011 | VENDOR CODE NOMU NOT IN T | | 548,519 | 550,000 | 308 | 1FE |
| 912828-PX-2 | U.S. TREASURY NOTES | | .05/18/2011 | VARIOUS | | 1,252,663 | 1,210,000 | 11,019 | 1 |
| 912828-QA-1 | U.S. TREASURY NOTES | | .05/04/2011 | GOLDMAN SACHS & CO | | 3,348,727 | 3,300,000 | 6,898 | 1 |
| 912828-QF-0 | U.S. TREASURY NOTES | | .05/24/2011 | VARIOUS | | 3,687,268 | 3,650,000 | 4,231 | 1 |
| 912828-QL-7 | U.S. TREASURY NOTES | | .04/06/2011 | GOLDMAN SACHS & CO | | 5,493,573 | 5,500,000 | 676 | 1 |
| 912828-QN-3 | U.S. TREASURY NOTES | | .06/10/2011 | VARIOUS | | 4,730,350 | 4,720,000 | 6,427 | 1 |
| 912828-QP-8 | U.S. TREASURY NOTES | | .06/15/2011 | CREDIT SUISSE SECURITIES | | 2,330,133 | 2,310,000 | 1,434 | 1 |
| 0599999. Bonds - U.S. Governments | | | | | | 65,764,424 | 63,731,613 | 184,486 | XXX |
| 445545-AE-6 | REPUBLIC OF HUNGARY | R | .04/07/2011 | DEUTSCHE BANK SECURITIES | | 1,554,600 | 1,500,000 | 2,125 | 2FE |
| 445545-AF-3 | REPUBLIC OF HUNGARY | | .04/11/2011 | DEUTSCHE BANK SECURITIES | | 1,044,170 | 1,000,000 | 2,542 | 2FE |
| 78307A-DA-8 | RUSSIAN FOREIGN BOND | | .04/07/2011 | BNY CLEARING SERVICES | | 2,534,375 | 2,500,000 | 39,774 | 2FE |
| 900123-BA-7 | TURKEY REPUBLIC | | .04/08/2011 | J P MORGAN SEC INC | | 1,925,250 | 1,700,000 | 1,594 | 3FE |
| 1099999. Bonds - All Other Governments | | | | | | 7,058,395 | 6,700,000 | 46,035 | XXX |
| 13063A-7G-3 | CALIFORNIA ST | | .06/17/2011 | GOLDMAN SACHS & CO | | 1,650,375 | 1,500,000 | 19,633 | 1FE |
| 452152-HR-5 | ILLINOIS ST | | .06/17/2011 | MORGAN STANLEY & COMPANY | | 2,071,680 | 2,000,000 | 26,734 | 1FE |
| 745235-TH-4 | PUERTO RICO PUB BLDGS AUTH REV | | .06/13/2011 | GOLDMAN SACHS & CO | | 543,255 | 500,000 | 12,375 | 1FE |
| 1799999. Bonds - U.S. States, Territories and Possessions | | | | | | 4,265,310 | 4,000,000 | 58,742 | XXX |
| 00724F-AA-9 | ADOBE SYSTEMS INC | | .06/02/2011 | STIFEL, NICOLAUS & CO., IN | | 1,042,490 | 1,000,000 | 10,924 | 2FE |
| 03064P-AC-5 | AMERICREDIT AUTOMOBILE RECEIVA | | .06/15/2011 | J P MORGAN SEC INC | | 2,499,678 | 2,500,000 | .0 | 1FE |
| 032511-BH-9 | ANADARKO PETROLEUM CORP | | .05/03/2011 | CITIGROUP GLOBAL MARKETS | | 1,129,150 | 1,000,000 | 8,500 | 3FE |
| 25466A-AA-9 | DISCOVER BANK | | .04/08/2011 | UBS SECURITIES LLC | | 1,566,708 | 1,300,000 | 43,983 | 3FE |
| 254683-AC-9 | DISCOVER CARD MASTER TRUST | | .05/04/2011 | VARIOUS | | 6,001,566 | 5,300,000 | 20,513 | 1FE |
| 254683-AH-8 | DISCOVER CARD MASTER TRUST | | .05/13/2011 | BARCLAYS CAPITAL FIXED | | 2,410,031 | 2,200,000 | 9,668 | 1FE |
| 36962G-4G-6 | GENERAL ELEC CAP CORP | | .04/06/2011 | BNP PARIBAS SECURITIES | | 1,041,140 | 1,000,000 | 14,792 | 1FE |
| 38141E-A7-4 | GOLDMAN SACHS GROUP INC | | .06/16/2011 | GOLDMAN SACHS & CO | | 2,166,743 | 2,130,000 | 29,554 | 1FE |
| 38143U-SC-6 | GOLDMAN SACHS GROUP INC | | .04/12/2011 | GOLDMAN SACHS & CO | | 796,048 | 800,000 | 5,236 | 1FE |
| 455780-AY-2 | INDONESIA REP | | .05/06/2011 | BNY CLEARING SERVICES | | 1,151,250 | 1,000,000 | 20,816 | 3FE |
| 594918-AC-8 | MICROSOFT CORP | | .04/06/2011 | BANC OF AMERICA SECUR | | 1,552,740 | 1,500,000 | 21,875 | 1FE |
| 628530-AL-1 | MYLAN INC | | .05/23/2011 | VARIOUS | | 1,342,000 | 1,200,000 | 30,669 | 3FE |
| 62889K-AB-7 | NCUA GUARANTEED NOTES | | .06/16/2011 | BARCLAYS CAPITAL FIXED | | 2,196,942 | 2,200,000 | .0 | 1FE |
| 652482-BZ-2 | NEWS AMERICA INC | | .06/03/2011 | CITIGROUP GLOBAL MARKETS | | 1,204,992 | 1,200,000 | 16,050 | 2FE |
| 958254-AA-2 | WESTERN GAS PARTNERS | | .05/18/2011 | MORGAN STANLEY & COMPANY | | 622,301 | 630,000 | .0 | 3FE |
| 02364W-AV-7 | AMERICA MOVIL SAB DE CV | F | .04/07/2011 | GOLDMAN SACHS & CO | | 1,557,810 | 1,500,000 | 1,458 | 1FE |
| 02364W-AX-3 | AMERICA MOVIL SAB DE CV | F | .04/18/2011 | HSBC SECURITIES | | 2,450,186 | 2,380,000 | 661 | 1FE |
| 03938L-AL-8 | ARCELOMITTAL | F | .05/05/2011 | CREDIT SUISSE SECURITIES | | 665,896 | 550,000 | 11,000 | 2FE |
| 455780-AQ-9 | INDONESIA REP | F | .04/11/2011 | CREDIT SUISSE SECURITIES | | 2,862,500 | 2,500,000 | 86,094 | 3FE |
| 3899999. Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 34,260,171 | 31,890,000 | 331,793 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 111,348,300 | 106,321,613 | 621,056 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 111,348,300 | 106,321,613 | 621,056 | 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 | | | | | | 111,348,300 | XXX | 621,056 | XXX |

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

STATEMENT AS OF JUNE 30, 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-foreign | 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 Design-ation or Market In-dicator (a) |
| .3137EA-CU-1 | FEDERAL HOME LN MTG CORP | | 06/16/2011 | BNP PARIBAS SECURITIES | | 3,010,308 | 3,000,000 | 2,997,840 | .0 | .0 | .7 | .0 | .7 | .0 | 2,997,847 | .0 | 12,461 | 12,461 | 1,167 | 07/30/2014 | 1 |
| .313373-JR-4 | FEDERAL HOME LOAN BANK | | 05/16/2011 | MORGAN STANLEY & COMPANY | | 9,067,405 | 9,000,000 | 9,049,887 | .0 | .0 | (534) | .0 | (534) | .0 | 9,049,353 | .0 | 18,051 | 18,051 | 10,656 | 05/28/2014 | 1 |
| | | | | CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | | | |
| .313500-BJ-1 | FEDERAL NATL MTG ASSN | | 06/02/2011 | | | 9,038,520 | 9,000,000 | 8,988,171 | .0 | .0 | 166 | .0 | 166 | .0 | 8,988,337 | .0 | 50,183 | 50,183 | 4,500 | 06/27/2014 | 1 |
| .36202D-J8-5 | GNMA 11 P/T POOL 2987 | | 06/20/2011 | PRINCIPAL RECEIPT | | 144 | 144 | 144 | 144 | .0 | .0 | .0 | .0 | .0 | 144 | .0 | .0 | .0 | .4 | 10/20/2030 | 1 |
| .36202D-LV-1 | GNMA 11 P/T POOL 3040 | | 06/20/2011 | PRINCIPAL RECEIPT | | 380 | 380 | 383 | 383 | .0 | (3) | .0 | (3) | .0 | 380 | .0 | .0 | .0 | 11 | 02/20/2031 | 1 |
| .36205Y-F9-8 | GNMA P/T POOL 404392 | | 06/15/2011 | PRINCIPAL RECEIPT | | 199 | 199 | 201 | 201 | .0 | (2) | .0 | (2) | .0 | 199 | .0 | .0 | .0 | .6 | 09/15/2025 | 1 |
| .36206P-UR-9 | GNMA P/T POOL 417392 | | 06/15/2011 | PRINCIPAL RECEIPT | | 1,343 | 1,343 | 1,377 | 1,375 | .0 | (32) | .0 | (32) | .0 | 1,343 | .0 | .0 | .0 | 45 | 05/15/2026 | 1 |
| .36206V-JP-3 | GNMA P/T POOL 422470 | | 06/15/2011 | PRINCIPAL RECEIPT | | 94 | 94 | 94 | 94 | .0 | .0 | .0 | .0 | .0 | 94 | .0 | .0 | .0 | 3 | 03/15/2026 | 1 |
| .36207F-LH-2 | GNMA P/T POOL 430628 | | 06/15/2011 | PRINCIPAL RECEIPT | | 124 | 124 | 124 | 124 | .0 | .0 | .0 | .0 | .0 | 124 | .0 | .0 | .0 | 4 | 10/15/2029 | 1 |
| .36225A-C8-1 | GNMA P/T POOL 780095 | | 06/15/2011 | PRINCIPAL RECEIPT | | 242 | 242 | 260 | 256 | .0 | (14) | .0 | (14) | .0 | 242 | .0 | .0 | .0 | 10 | 03/15/2025 | 1 |
| .912810-EV-6 | U.S. TREASURY BOND | | 04/06/2011 | BANC OF AMERICA SECUR | | 722,926 | 550,000 | 769,014 | 768,041 | .0 | (3,014) | .0 | (3,014) | .0 | 765,027 | .0 | (42,102) | (42,102) | 24,129 | 08/15/2025 | 1 |
| .912810-EW-4 | U.S. TREASURY BOND | | 06/24/2011 | VARIOUS | | 697,446 | 570,000 | 689,459 | 596,329 | .0 | (1,242) | .0 | (1,242) | .0 | 684,465 | .0 | 12,981 | 12,981 | 20,640 | 02/15/2026 | 1 |
| .912810-FA-1 | U.S. TREASURY BOND | | 06/24/2011 | VARIOUS | | 7,860,855 | 6,000,000 | 7,688,305 | 3,881,462 | .0 | (25,445) | .0 | (25,445) | .0 | 7,647,983 | .0 | 212,872 | 212,872 | 296,490 | 08/15/2027 | 1 |
| .912810-FP-8 | U.S. TREASURY BOND | | 06/24/2011 | RBS SECURITIES INC. | | 2,422,414 | 2,000,000 | 2,420,555 | .0 | .0 | (716) | .0 | (716) | .0 | 2,419,839 | .0 | 2,575 | 2,575 | 38,308 | 02/15/2031 | 1 |
| .912810-OP-6 | U.S. TREASURY IPS | | 04/06/2011 | GOLDMAN SACHS & CO | | 811,450 | 750,645 | 779,970 | .0 | .0 | (70) | .0 | (70) | .0 | 779,900 | .0 | 31,550 | 31,550 | 2,216 | 02/15/2041 | 1 |
| | | | | CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | | | | | |
| .912828-KB-5 | U.S. TREASURY NOTES | | 04/06/2011 | | | 110,747 | 110,000 | 109,304 | 109,750 | .0 | .63 | .0 | .63 | .0 | 109,813 | .0 | .934 | .934 | 800 | 01/15/2012 | 1 |
| .912828-MH-0 | U.S. TREASURY NOTES | | 06/24/2011 | BNP PARIBAS SECURITIES | | 1,310,836 | 1,250,000 | 1,277,951 | .0 | .0 | (2,204) | .0 | (2,204) | .0 | 1,275,747 | .0 | 35,089 | 35,089 | 11,188 | 01/31/2015 | 1 |
| .912828-NY-2 | U.S. TREASURY NOTES | | 06/24/2011 | CITIGROUP | | 228,746 | 227,000 | 228,277 | 228,189 | .0 | (208) | .0 | (208) | .0 | 227,981 | .0 | 765 | 765 | 1,319 | 09/15/2013 | 1 |
| .912828-PB-0 | U.S. TREASURY NOTES | | 06/24/2011 | BANC OF AMERICA SECUR | | 551,008 | 550,000 | 548,519 | .0 | .0 | 49 | .0 | 49 | .0 | 548,568 | .0 | 2,440 | 2,440 | 576 | 10/15/2013 | 1FE |
| .912828-PD-6 | U.S. TREASURY NOTES | | 06/13/2011 | VARIOUS | | 5,002,214 | 5,000,000 | 4,992,400 | 4,992,738 | .0 | 1,541 | .0 | 1,541 | .0 | 4,994,279 | .0 | 7,935 | 7,935 | 10,510 | 10/31/2012 | 1FE |
| .912828-PE-4 | U.S. TREASURY NOTES | | 06/24/2011 | BARCLAYS CAPITAL FIXED | | 1,964,051 | 1,960,000 | 1,935,813 | 1,936,384 | .0 | 2,263 | .0 | 2,263 | .0 | 1,938,647 | .0 | 25,404 | 25,404 | 15,912 | 10/31/2015 | 1FE |
| .912828-PJ-3 | U.S. TREASURY NOTES | | 06/24/2011 | VARIOUS | | 5,293,919 | 5,400,000 | 5,225,608 | 4,347,671 | .0 | 10,873 | .0 | 10,873 | .0 | 5,237,769 | .0 | 56,150 | 56,150 | 31,035 | 11/30/2015 | 1FE |
| .912828-PM-6 | U.S. TREASURY NOTES | | 06/24/2011 | VARIOUS | | 4,711,367 | 4,720,000 | 4,735,009 | .0 | .0 | (685) | .0 | (685) | .0 | 4,734,324 | .0 | (22,957) | (22,957) | 28,329 | 12/31/2015 | 1FE |
| .912828-PX-2 | U.S. TREASURY NOTES | | 06/24/2011 | RBS SECURITIES INC. | | 1,286,093 | 1,210,000 | 1,252,663 | .0 | .0 | (394) | .0 | (394) | .0 | 1,252,269 | .0 | 33,824 | 33,824 | 15,631 | 02/15/2021 | 1 |
| .912828-QA-1 | U.S. TREASURY NOTES | | 05/04/2011 | VARIOUS | | 7,913,953 | 7,800,000 | 7,856,124 | .0 | .0 | (130) | .0 | (130) | .0 | 7,855,994 | .0 | 57,959 | 57,959 | 16,303 | 03/31/2016 | 1 |
| .912828-QB-9 | U.S. TREASURY NOTES | | 04/06/2011 | VARIOUS | | 3,987,988 | 4,000,000 | 3,997,516 | .0 | .0 | .5 | .0 | .5 | .0 | 3,997,521 | .0 | (9,533) | (9,533) | 1,885 | 03/31/2018 | 1 |
| .912828-QF-0 | U.S. TREASURY NOTES | | 06/24/2011 | VARIOUS | | 3,742,361 | 3,650,000 | 3,687,268 | .0 | .0 | (525) | .0 | (525) | .0 | 3,686,743 | .0 | 55,618 | 55,618 | 10,014 | 04/30/2016 | 1 |
| .912828-QJ-2 | U.S. TREASURY NOTES | | 05/02/2011 | BNP PARIBAS SECURITIES | | 7,078,310 | 7,005,000 | 7,000,654 | .0 | .0 | 120 | .0 | 120 | .0 | 7,000,774 | .0 | 77,536 | 77,536 | 25,484 | 02/29/2016 | 1 |
| .912828-QL-7 | U.S. TREASURY NOTES | | 06/24/2011 | CITIGROUP | | 5,541,232 | 5,500,000 | 5,493,573 | .0 | .0 | 694 | .0 | 694 | .0 | 5,494,267 | .0 | 46,965 | 46,965 | 9,580 | 03/31/2013 | 1 |
| .912828-QN-3 | U.S. TREASURY NOTES | | 06/24/2011 | VARIOUS | | 4,736,061 | 4,720,000 | 4,730,350 | .0 | .0 | (14) | .0 | (14) | .0 | 4,730,336 | .0 | 5,725 | 5,725 | 8,364 | 05/15/2021 | 1 |
| .912828-OP-8 | U.S. TREASURY NOTES | | 06/24/2011 | VARIOUS | | 2,324,134 | 2,310,000 | 2,330,133 | .0 | .0 | (55) | .0 | (55) | .0 | 2,330,078 | .0 | (5,943) | (5,943) | 2,042 | 05/31/2016 | 1 |
| 0599999. Bonds - U.S. Governments | | | | | | 89,416,870 | 86,285,170 | 88,786,946 | 16,863,141 | 0 | (19,506) | 0 | (19,506) | 0 | 88,750,387 | 0 | 666,482 | 666,482 | 587,161 | XXX | XXX |
| .748148-RT-2 | QUEBEC PROV CDA | A | 04/08/2011 | VENDOR CODE NBCN NOT IN T | | 1,616,280 | 1,500,000 | 1,708,440 | 1,705,175 | .0 | (6,807) | .0 | (6,807) | .0 | 1,698,369 | .0 | (82,089) | (82,089) | 27,750 | 05/14/2018 | 1FE |
| .226775-AB-0 | REPUBLIC OF CROATIA | | 06/16/2011 | UBS SECURITIES LLC | | 1,194,875 | 1,100,000 | 1,155,000 | .0 | .0 | (1,035) | .0 | (1,035) | .0 | 1,153,965 | .0 | 40,910 | 40,910 | 45,488 | 11/05/2019 | 2FE |
| .445545-AF-3 | REPUBLIC OF HUNGARY | | 04/11/2011 | CREDIT SUISSE SECURITIES | | 1,058,750 | 1,000,000 | 1,044,170 | .0 | .0 | .0 | .0 | .0 | .0 | 1,044,170 | .0 | 14,580 | 14,580 | 2,542 | 03/29/2041 | 2FE |
| 1099999. Bonds - All Other Governments | | | | | | 3,869,905 | 3,600,000 | 3,907,610 | 1,705,175 | .0 | (7,842) | 0 | (7,842) | 0 | 3,896,504 | 0 | (26,599) | (26,599) | 75,780 | XXX | XXX |
| .13063B-FU-1 | CALIFORNIA ST | | 05/16/2011 | GOLDMAN SACHS & CO | | 873,544 | 800,000 | 841,144 | .0 | .0 | (937) | .0 | (937) | .0 | 840,207 | .0 | 33,337 | 33,337 | 35,133 | 03/01/2019 | 1FE |
| .452152-HR-5 | ILLINOIS ST | | 05/09/2011 | GOLDMAN SACHS & CO | | 4,332,139 | 4,200,000 | 4,216,782 | .0 | .0 | (378) | .0 | (378) | .0 | 4,216,404 | .0 | 115,735 | 115,735 | 31,737 | 03/01/2016 | 1FE |
| 1799999. Bonds - U.S. States, Territories and Possessions | | | | | | 5,205,683 | 5,000,000 | 5,057,926 | 0 | 0 | (1,315) | 0 | (1,315) | 0 | 5,056,611 | 0 | 149,072 | 149,072 | 66,870 | XXX | XXX |
| .3128K9-AB-0 | FHLMC GOLD P/T POOL A48102 | | 06/15/2011 | PRINCIPAL RECEIPT | | 291,469 | 291,469 | 275,256 | 277,479 | .0 | 13,990 | .0 | 13,990 | .0 | 291,469 | .0 | .0 | .0 | 5,629 | 01/01/2036 | 1 |
| .3128KC-GA-9 | FHLMC GOLD P/T POOL A50193 | | 06/15/2011 | PRINCIPAL RECEIPT | | 11,868 | 11,868 | 10,891 | 11,019 | .0 | 849 | .0 | 849 | .0 | 11,868 | .0 | .0 | .0 | 224 | 06/01/2036 | 1 |
| .31292G-7H-3 | FHLMC GOLD P/T POOL C00896 | | 06/15/2011 | PRINCIPAL RECEIPT | | 388 | 388 | 388 | 388 | .0 | .0 | .0 | .0 | .0 | 388 | .0 | .0 | .0 | 12 | 12/01/2029 | 1 |
| .31292H-D4-3 | FHLMC GOLD P/T POOL C01023 | | 06/15/2011 | PRINCIPAL RECEIPT | | 25 | 25 | 25 | 25 | .0 | (1) | .0 | (1) | .0 | 25 | .0 | .0 | .0 | .1 | 07/01/2030 | 1 |
| .31292H-D6-8 | FHLMC GOLD P/T POOL C01025 | | 06/15/2011 | PRINCIPAL RECEIPT | | 99 | 99 | 99 | 99 | .0 | .0 | .0 | .0 | .0 | 99 | .0 | .0 | .0 | .3 | 07/01/2030 | 1 |
| .31292H-QC-1 | FHLMC GOLD P/T POOL C01351 | | 06/15/2011 | PRINCIPAL RECEIPT | | 1,531 | 1,531 | 1,554 | 1,547 | .0 | (15) | .0 | (15) | .0 | 1,531 | .0 | .0 | .0 | 41 | 05/01/2032 | 1 |
| .31293K-7A-8 | FHLMC GOLD P/T POOL C22689 | | 06/15/2011 | PRINCIPAL RECEIPT | | 29 | 29 | 28 | 28 | .0 | .1 | .0 | .1 | .0 | 29 | .0 | .0 | .0 | .1 | 03/01/2029 | 1 |
| .31293S-DX-4 | FHLMC GOLD P/T POOL C28218 | | 06/15/2011 | PRINCIPAL RECEIPT | | 1,090 | 1,090 | 1,090 | 1,090 | .0 | .0 | .0 | .0 | .0 | 1,090 | .0 | .0 | .0 | 29 | 06/01/2029 | 1 |
| .31293Y-BX-3 | FHLMC GOLD P/T POOL C32754 | | 06/15/2011 | PRINCIPAL RECEIPT | | 212 | 212 | 208 | 208 | .0 | .4 | .0 | .4 | .0 | 212 | .0 | .0 | .0 | .6 | 11/01/2029 | 1 |
| .31298F-U3-4 | FHLMC GOLD P/T POOL C46902 | | 06/15/2011 | PRINCIPAL RECEIPT | | 327 | 327 | 327 | 327 | .0 | .0 | .0 | .0 | .0 | 327 | .0 | .0 | .0 | .9 | 09/01/2030 | 1 |
| .31298G-S7-6 | FHLMC GOLD P/T POOL C47742 | | 06/15/2011 | PRINCIPAL RECEIPT | | 23 | 23 | 23 | 24 | .0 | (1) | .0 | (1) | .0 | 23 | .0 | .0 | .0 | .1 | 02/01/2031 | 1 |
| .31283G-MN-4 | FHLMC GOLD P/T POOL G00365 | | 06/15/2011 | PRINCIPAL RECEIPT | | 277 | 277 | 283 | 283 | .0 | (6) | .0 | (6) | .0 | 277 | .0 | .0 | .0 | .9 | 06/01/2025 | 1 |
| .312946-MC-7 | FHLMC POOL A97555 | | 06/15/2011 | PRINCIPAL RECEIPT | | 15,655 | 15,655 | 16,080 | .0 | .0 | (425) | .0 | (425) | .0 | 15,655 | .0 | .0 | .0 | 120 | 03/01/2041 | 1 |
| .31292L-A5-4 | FHLMC POOL C03628 | | 06/15/2011 | PRINCIPAL RECEIPT | | 102,800 | 102,800 | 108,503 | .0 | .0 | (5,702) | .0 | (5,702) | .0 | 102,800 | .0 | .0 | .0 | 467 | 11/01/2040 | 1 |

STATEMENT AS OF JUNE 30, 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-foreign | 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 Design-ation or Market In-dicator (a) |
| 3128M6-MG-6 | FHLMC POOL G06359 | | 06/15/2011 | PRINCIPAL RECEIPT | | 30,167 | 30,167 | 30,036 | .0 | .0 | .131 | .0 | .131 | .0 | 30,167 | .0 | .0 | .0 | .218 | 02/01/2041 | 1 |
| 31398K-CN-8 | FHLMC REMIC | | 06/15/2011 | PRINCIPAL RECEIPT | | 253,391 | 253,391 | 267,011 | 266,455 | .0 | (13,064) | .0 | (13,064) | .0 | 253,391 | .0 | .0 | .0 | 4,444 | 10/15/2039 | 1 |
| 31371F-MU-3 | FNMA P/T POOL 250671 | | 06/27/2011 | PRINCIPAL RECEIPT | | 734 | 734 | 746 | 735 | .0 | (1) | .0 | (1) | .0 | 734 | .0 | .0 | .0 | 23 | 09/01/2011 | 1 |
| 31374G-WP-8 | FNMA P/T POOL 313954 | | 06/27/2011 | PRINCIPAL RECEIPT | | 7,466 | 7,466 | 7,734 | 7,730 | .0 | (264) | .0 | (264) | .0 | 7,466 | .0 | .0 | .0 | 194 | 01/01/2028 | 1 |
| 31375H-YM-0 | FNMA P/T POOL 335616 | | 06/27/2011 | PRINCIPAL RECEIPT | | 185 | 185 | 175 | 176 | .0 | .9 | .0 | .9 | .0 | 185 | .0 | .0 | .0 | .5 | 04/01/2026 | 1 |
| 31379K-MY-6 | FNMA P/T POOL 421675 | | 06/27/2011 | PRINCIPAL RECEIPT | | 252 | 252 | 255 | 254 | .0 | (2) | .0 | (2) | .0 | 252 | .0 | .0 | .0 | .7 | 03/01/2028 | 1 |
| 31381G-RA-8 | FNMA P/T POOL 460481 | | 06/27/2011 | PRINCIPAL RECEIPT | | 264,872 | 264,872 | 294,297 | 267,715 | .0 | (2,843) | .0 | (2,843) | .0 | 264,872 | .0 | .0 | .0 | 7,193 | 08/01/2011 | 1 |
| 31384H-7K-3 | FNMA P/T POOL 524798 | | 06/27/2011 | PRINCIPAL RECEIPT | | 14 | 14 | 13 | 13 | .0 | .1 | .0 | .1 | .0 | 14 | .0 | .0 | .0 | .0 | 01/01/2030 | 1 |
| 31384U-4E-1 | FNMA P/T POOL 534621 | | 06/27/2011 | PRINCIPAL RECEIPT | | 75 | 75 | 76 | 76 | .0 | (1) | .0 | (1) | .0 | 75 | .0 | .0 | .0 | .2 | 11/01/2029 | 1 |
| 31384V-T8-5 | FNMA P/T POOL 535275 | | 06/27/2011 | PRINCIPAL RECEIPT | | 1,772 | 1,772 | 1,761 | 1,761 | .0 | .11 | .0 | .11 | .0 | 1,772 | .0 | .0 | .0 | .49 | 05/01/2030 | 1 |
| 31384V-2A-9 | FNMA P/T POOL 535469 | | 06/27/2011 | PRINCIPAL RECEIPT | | 393 | 393 | 369 | 370 | .0 | .23 | .0 | .23 | .0 | 393 | .0 | .0 | .0 | .11 | 07/01/2030 | 1 |
| 31402R-R9-2 | FNMA P/T POOL 735912 | | 06/27/2011 | PRINCIPAL RECEIPT | | 107,171 | 107,171 | 112,873 | 112,228 | .0 | (5,057) | .0 | (5,057) | .0 | 107,171 | .0 | .0 | .0 | 2,436 | 10/01/2035 | 1 |
| 31403D-SE-0 | FNMA P/T POOL 745817 | | 06/27/2011 | PRINCIPAL RECEIPT | | 11,795 | 11,795 | 11,310 | 11,377 | .0 | .418 | .0 | .418 | .0 | 11,795 | .0 | .0 | .0 | 242 | 09/01/2036 | 1 |
| 31407H-HS-8 | FNMA P/T POOL 831041 | | 06/27/2011 | PRINCIPAL RECEIPT | | 7,148 | 7,148 | 6,937 | 6,967 | .0 | .181 | .0 | .181 | .0 | 7,148 | .0 | .0 | .0 | 152 | 10/01/2035 | 1 |
| 31407M-MR-3 | FNMA P/T POOL 834768 | | 06/27/2011 | PRINCIPAL RECEIPT | | 7,250 | 7,250 | 7,123 | 7,143 | .0 | .107 | .0 | .107 | .0 | 7,250 | .0 | .0 | .0 | 168 | 07/01/2035 | 1 |
| 31410G-KD-4 | FNMA P/T POOL 888692 | | 06/27/2011 | PRINCIPAL RECEIPT | | 315,232 | 315,232 | 338,973 | 336,852 | .0 | (21,619) | .0 | (21,619) | .0 | 315,232 | .0 | .0 | .0 | 7,073 | 09/01/2036 | 1 |
| 31410X-HR-0 | FNMA P/T POOL 900340 | | 06/27/2011 | PRINCIPAL RECEIPT | | 19,486 | 19,486 | 19,781 | 19,707 | .0 | (221) | .0 | (221) | .0 | 19,486 | .0 | .0 | .0 | .490 | 09/01/2036 | 1 |
| 31418M-K7-6 | FNMA POOL AD0317 | | 06/27/2011 | PRINCIPAL RECEIPT | | 17,926 | 17,926 | 19,152 | .0 | .0 | (1,227) | .0 | (1,227) | .0 | 17,926 | .0 | .0 | .0 | 239 | 01/01/2039 | 1 |
| 31396L-AA-8 | FNMA SERIES 2006-99 CLASS PA | | 06/27/2011 | PRINCIPAL RECEIPT | | 25,645 | 25,645 | 25,605 | 25,633 | .0 | .13 | .0 | .13 | .0 | 25,645 | .0 | .0 | .0 | 577 | 05/25/2030 | 1 |
| 3199999. Bonds - U.S. Special Revenues | | | | | | 1,496,767 | 1,496,769 | 1,558,981 | 1,357,709 | .0 | (34,711) | .0 | (34,711) | .0 | 1,496,767 | .0 | .0 | .0 | 30,075 | XXX | XXX |
| 02005F-AC-1 | ALLY AUTO REC TR | | 06/15/2011 | PRINCIPAL RECEIPT | | 329,962 | 329,962 | 329,920 | 329,943 | .0 | .19 | .0 | .19 | .0 | 329,962 | .0 | .0 | .0 | 3,844 | 06/17/2013 | 1FE |
| 032511-BC-0 | ANADARKO PETE CORP | | 05/16/2011 | MORGAN STANLEY & COMPANY | | 798,645 | 630,000 | 799,924 | 769,362 | 28,156 | (6,332) | .0 | 21,824 | .0 | 791,186 | .0 | 7,458 | 7,458 | 36,692 | 03/15/2019 | 3FE |
| 032511-AX-5 | ANADARKO PETROLEUM CORP | | 05/03/2011 | CITIGROUP GLOBAL MARKETS | | 1,114,630 | 1,000,000 | 1,053,050 | 1,052,694 | .0 | (2,743) | .0 | (2,743) | .0 | 1,049,951 | .0 | 64,679 | 64,679 | 37,683 | 09/15/2016 | 2FE |
| 03523T-BD-9 | ANHEUSER BUSCH | | 04/07/2011 | CREDIT SUISSE SECURITIES | | 4,553,520 | 4,000,000 | 4,134,964 | .0 | .0 | (2,554) | .0 | (2,554) | .0 | 4,132,410 | .0 | 421,110 | 421,110 | 65,600 | 01/15/2014 | 2FE |
| 037735-CQ-8 | APPALACHIAN POWER CO | | 04/07/2011 | STIFEL, NICOLAUS & CO., IN | | 2,258,961 | 2,220,000 | 2,213,939 | 2,214,615 | .0 | .304 | .0 | .304 | .0 | 2,214,919 | .0 | 44,042 | 44,042 | 27,886 | 05/24/2015 | 2FE |
| 044209-AD-6 | ASHLAND INC | | 05/13/2011 | BANC OF AMERICA SECUR | | 577,500 | 500,000 | 569,995 | 566,526 | .0 | (3,108) | .0 | (3,108) | .0 | 563,418 | .0 | 14,082 | 14,082 | 20,531 | 06/01/2017 | 3FE |
| 05946X-BV-4 | BANC AMER FDG CORP | | 06/20/2011 | PRINCIPAL RECEIPT | | 616 | 616 | 629 | 621 | .0 | (5) | .0 | (5) | .0 | 616 | .0 | .0 | .0 | 13 | 05/30/2033 | 1Z* |
| 06051G-EC-9 | BANK OF AMERICA CORP | | 05/27/2011 | BNP PARIBAS SECURITIES | | 2,930,872 | 2,800,000 | 2,807,758 | 2,807,775 | .0 | (259) | .0 | (259) | .0 | 2,807,516 | .0 | 123,356 | 123,356 | 146,563 | 07/01/2020 | 1FE |
| 149123-BH-3 | CATERPILLAR INC. | | 05/01/2011 | MATURITY | | 300,000 | 300,000 | 300,694 | 300,028 | .0 | (28) | .0 | (28) | .0 | 300,000 | .0 | .0 | .0 | 9,825 | 05/01/2011 | 1FE |
| 166751-AH-0 | CHEVRON CORP | | 06/28/2011 | JEFFERIES & CO INC | | 2,161,400 | 2,000,000 | 1,996,320 | 1,997,581 | .0 | .355 | .0 | .355 | .0 | 1,997,936 | .0 | 163,464 | 163,464 | 64,736 | 03/03/2014 | 1FE |
| 166754-AG-6 | CHEVRON PHILLIPS CHEMICA | | 05/13/2011 | BNY CLEARING SERVICES | | 283,730 | 250,000 | 282,485 | .0 | .0 | (3,065) | .0 | (3,065) | .0 | 279,420 | .0 | 4,310 | 4,310 | 7,194 | 06/15/2014 | 2FE |
| 224044-BM-8 | COX COMMUNICATIONS INC | | 05/13/2011 | CITIGROUP GLOBAL MARKETS | | 1,113,480 | 1,000,000 | 1,086,890 | 1,070,193 | .0 | (6,100) | .0 | (6,100) | .0 | 1,064,093 | .0 | 49,387 | 49,387 | 22,406 | 12/15/2014 | 2FE |
| 25459H-AG-0 | DIRECTV HOLDINGS | | 05/13/2011 | GOLDMAN SACHS & CO | | 1,100,000 | 1,000,000 | 1,093,750 | 1,082,793 | .0 | (4,893) | .0 | (4,893) | .0 | 1,077,900 | .0 | 22,100 | 22,100 | 37,701 | 05/15/2016 | 2FE |
| 25459H-AT-2 | DIRECTV HOLDINGS | | 04/07/2011 | UBS SECURITIES LLC | | 1,554,840 | 1,500,000 | 1,487,239 | 1,487,809 | .0 | .278 | .0 | .278 | .0 | 1,488,086 | .0 | 66,754 | 66,754 | 43,767 | 03/15/2020 | 2FE |
| 29364N-AN-8 | ENTERGY MISSISSIPPI | | 06/13/2011 | CALLED | | 1,000,000 | 1,000,000 | 999,660 | 999,803 | .0 | .15 | .0 | .15 | .0 | 999,818 | .0 | 182 | 182 | 51,307 | 02/01/2016 | 2FE |
| 34529E-AC-4 | FORD CREDIT AUTO OWNER TRUST | | 06/15/2011 | PRINCIPAL RECEIPT | | 336,507 | 336,507 | 336,483 | 336,500 | .0 | .7 | .0 | .7 | .0 | 336,507 | .0 | .0 | .0 | .3 | 08/15/2013 | 1FE |
| 34529G-AF-2 | FORD CREDIT AUTO OWNER TRUST | | 06/15/2011 | PRINCIPAL RECEIPT | | 730,087 | 730,087 | 730,000 | 730,054 | .0 | .32 | .0 | .32 | .0 | 730,087 | .0 | .0 | .0 | 6,533 | 10/15/2013 | 1FE |
| 356710-AS-4 | FREEMPT MCMORAN COPPER + GOLD | | 04/12/2011 | BARCLAYS CAPITAL FIXED | | 552,000 | 500,000 | 560,000 | 547,224 | .0 | (5,805) | .0 | (5,805) | .0 | 541,419 | .0 | 10,581 | 10,581 | 22,217 | 04/01/2017 | 2FE |
| 38141G-DQ-4 | GOLDMAN SACHS GROUP INC | | 06/16/2011 | GOLDMAN SACHS & CO | | 3,753,855 | 3,500,000 | 3,758,520 | 3,695,754 | .0 | (31,008) | .0 | (31,008) | .0 | 3,664,746 | .0 | 89,110 | 89,110 | 123,010 | 10/15/2013 | 1FE |
| 49306C-AH-4 | KEY BK N A MTN | | 05/13/2011 | WELLS FARGO BROKERAGE | | 548,635 | 500,000 | 540,665 | 539,914 | .0 | (3,957) | .0 | (3,957) | .0 | 535,956 | .0 | 12,679 | 12,679 | 25,133 | 07/01/2014 | 2FE |
| 52107Q-AE-5 | LAZARD GROUP LLC | | 06/15/2011 | SER | | 2,228,612 | 2,000,000 | 2,112,440 | 2,083,544 | 23,302 | (6,236) | .0 | 17,066 | .0 | 2,100,610 | .0 | 128,002 | 128,002 | 75,911 | 06/15/2017 | 3FE |
| 59018Y-NS-6 | MERRILL LYNCH | | 06/30/2011 | CREDIT SUISSE SECURITIES | | 160,778 | 150,000 | 149,802 | 149,901 | .0 | .20 | .0 | .20 | .0 | 149,921 | .0 | 10,857 | 10,857 | 6,278 | 04/25/2013 | 1FE |
| 61747Y-CG-8 | MORGAN STANLEY | | 05/27/2011 | CREDIT SUISSE SECURITIES | | 1,321,764 | 1,150,000 | 1,295,337 | 1,290,472 | .0 | (5,459) | .0 | (5,459) | .0 | 1,285,014 | .0 | 36,750 | 36,750 | 45,240 | 05/13/2019 | 1FE |
| 62912X-AA-2 | NGPL PIPECO | | 05/13/2011 | BANC OF AMERICA SECUR | | 587,203 | 556,000 | 556,000 | 556,000 | .0 | .0 | .0 | .0 | .0 | 556,000 | .0 | 31,203 | 31,203 | 14,890 | 12/15/2012 | 3FE |
| 717081-DB-6 | PFIZER INC | | 04/11/2011 | GOLDMAN SACHS & CO | | 344,166 | 300,000 | 355,800 | 353,226 | .0 | (1,557) | .0 | (1,557) | .0 | 351,669 | .0 | (7,503) | (7,503) | 10,643 | 03/15/2019 | 1FE |
| 740816-AF-0 | PRESIDENT + FELLOWS HARVARD | | 06/02/2011 | CALLED | | 1,622,633 | 1,622,633 | 1,773,376 | .0 | .0 | (15,013) | .0 | (15,013) | .0 | 1,758,363 | .0 | (135,730) | (135,730) | 19,239 | 01/15/2014 | 1FE |
| 743263-AM-7 | PROGRESS ENERGY INC | | 05/13/2011 | VARIOUS | | 2,666,076 | 2,400,000 | 2,400,112 | 2,400,071 | .0 | .15 | .0 | .15 | .0 | 2,400,086 | .0 | 265,990 | 265,990 | 83,893 | 03/15/2014 | 2FE |
| 86358R-XZ-5 | STRUCTURED ASSET SEC | | 06/27/2011 | PRINCIPAL RECEIPT | | 10,466 | 10,466 | 7,498 | 7,552 | .0 | 2,914 | .0 | 2,914 | .0 | 10,466 | .0 | .0 | .0 | .0 | 04/25/2032 | 1Z* |
| 86359B-KB-6 | STRUCTURED ASSET SEC | | 06/27/2011 | PRINCIPAL RECEIPT | | 1,558 | 1,558 | 1,600 | 1,580 | .0 | (22) | .0 | (22) | .0 | 1,558 | .0 | .0 | .0 | .0 | 01/15/2034 | 1Z* |
| 87875U-AC-6 | TECO FINANCE INC | | 05/13/2011 | GOLDMAN SACHS & CO | | 1,139,810 | 1,000,000 | 1,128,570 | 1,114,617 | .0 | (8,998) | .0 | (8,998) | .0 | 1,105,620 | .0 | 34,190 | 34,190 | 36,000 | 05/01/2015 | 2FE |

STATEMENT AS OF JUNE 30, 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 During Year | Maturity Date | NAIC Desig- nation or Market In- dicator (a) |
| 929903-DT-6 | WACHOVIA CORP | | 04/12/2011 .. | VARIOUS | | 882,784 | 800,000 | 891,516 | 890,838 | 0 | (3,503) | 0 | (3,503) | 0 | 887,335 | 0 | (4,551) | (4,551) | 14,950 | 06/15/2017 .. | 1FE |
| 931142-CU-5 | WAL MART STORES INC | | 04/08/2011 .. | VARIOUS | | 1,257,087 | 1,300,000 | 1,337,188 | 1,336,622 | 0 | (885) | 0 | (885) | 0 | 1,335,736 | 0 | (78,649) | (78,649) | 35,344 | 07/08/2020 .. | 1FE |
| 942683-AE-3 | WATSON PHARMACEUTICALS | | 06/10/2011 .. | VARIOUS | | 2,555,640 | 2,250,000 | 2,524,120 | 2,512,163 | 0 | (10,735) | 0 | (10,735) | 0 | 2,501,428 | 0 | 54,212 | 54,212 | 110,890 | 08/15/2019 .. | 2FE |
| 958254-AA-2 | WESTERN GAS PARTNERS | | 05/18/2011 .. | VARIOUS | | 630,756 | 630,000 | 622,301 | 0 | 0 | 0 | 0 | 0 | 0 | 622,301 | 0 | 8,455 | 8,455 | 0 | 06/01/2021 .. | 3FE |
| 02364W-AV-7 | AMERICA MOVIL SAB DE CV | F | 04/18/2011 .. | HSBC SECURITIES | | 2,453,185 | 2,380,000 | 2,440,750 | 882,856 | 0 | (232) | 0 | (232) | 0 | 2,440,434 | 0 | 12,751 | 12,751 | 27,950 | 03/30/2020 .. | 1FE |
| 3899999. Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 43,861,758 | 40,647,828 | 42,679,295 | 34,108,631 | 51,458 | (118,538) | 0 | (67,080) | 0 | 42,412,487 | 0 | 1,449,271 | 1,449,271 | 1,237,902 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 143,850,983 | 137,029,767 | 141,990,758 | 54,034,656 | 51,458 | (181,912) | 0 | (130,454) | 0 | 141,612,756 | 0 | 2,238,226 | 2,238,226 | 1,997,788 | 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 | | | | | | 143,850,983 | 137,029,767 | 141,990,758 | 54,034,656 | 51,458 | (181,912) | 0 | (130,454) | 0 | 141,612,756 | 0 | 2,238,226 | 2,238,226 | 1,997,788 | 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 | | | | | | 143,850,983 | XXX | 141,990,758 | 54,034,656 | 51,458 | (181,912) | 0 | (130,454) | 0 | 141,612,756 | 0 | 2,238,226 | 2,238,226 | 1,997,788 | 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]

STATEMENT AS OF JUNE 30, 2011 OF THE American Modern Home Insurance Co.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|----------------------------------|------|---------------|------------------|---------------|---------------------------------|---------------------------------------|--------------------------------|
| Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| NONE | | | | | | | |
| 8699999 - Total Cash Equivalents | | | | | | | |