



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31, 2011  
OF THE CONDITION AND AFFAIRS OF THE

American Modern Select Insurance Company

NAIC Group Code	0361 (Current)	0361 (Prior)	NAIC Company Code	38652	Employer's ID Number	38-2342976
Organized under the Laws of	Ohio			State of Domicile or Port of Entry		Ohio
Country of Domicile	United States of America					
Incorporated/Organized	08/15/1980			Commenced Business		10/01/1980
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)			800-543-2644-5478 (Area Code) (Telephone 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)			800-543-2644-5478 (Area Code) (Telephone Number)		
	Amelia , OH 45102-2607 (City or Town, State and Zip Code)			800-543-2644-5478 (Area Code) (Telephone Number)		
Internet Website 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

President / CEO	Manuel Zuniga Rios #	Senior Vice President	William Todd Gray
Chairman / Senior Vice President	Juergen Erwin Kammerlohr #	Senior Vice President	James Paul Tierney

OTHER

Matthew Joseph T. McConnell Treasurer	Senior Vice President /	Michael Lynn Flowers Vice President / Secretary	Craig Richard Smiddy Vice President
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DIRECTORS OR TRUSTEES

Juergen Erwin Kammerlohr Chairman #	Michael Lynn Flowers	James Paul Tierney
Paul Frederick Gelter	Manuel Zuniga Rios #	

State of Ohio  
County of Clermont SS:

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.

Manuel Zuniga Rios President / CEO	Michael Lynn Flowers Vice President / Secretary	Kenneth Leo Kuhn Vice President / Controller
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Subscribed and sworn to before me this	a. Is this an original filing? .....	Yes [ X ] No [ ]
day of	b. If no,	
	1. State the amendment number.....	
	2. Date filed .....	
	3. Number of pages attached.....	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	30,340,933	25.578	30,340,933	0	30,340,933	25.578
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies .....	33,089,249	27.895	33,089,249	0	33,089,249	27.895
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) .....	9,279,138	7.823	9,279,138	0	9,279,138	7.823
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations .....	1,547,068	1.304	1,547,068	0	1,547,068	1.304
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations .....	0	0.000	0	0	0	0.000
1.44 Industrial development and similar obligations .....	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA .....	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC .....	0	0.000	0	0	0	0.000
1.513 All other .....	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....	0	0.000	0	0	0	0.000
1.523 All other .....	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	34,834,295	29.366	34,834,295	0	34,834,295	29.366
2.2 Unaffiliated non-U.S. securities (including Canada) .....	9,667,370	8.150	9,667,370	0	9,667,370	8.150
2.3 Affiliated securities .....	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds .....	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated .....	0	0.000	0	0	0	0.000
3.22 Unaffiliated .....	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....	0	0.000	0	0	0	0.000
3.32 Unaffiliated .....	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated .....	0	0.000	0	0	0	0.000
3.42 Unaffiliated .....	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....	0	0.000	0	0	0	0.000
3.52 Unaffiliated .....	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development .....	0	0.000	0	0	0	0.000
4.2 Agricultural .....	0	0.000	0	0	0	0.000
4.3 Single family residential properties .....	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties .....	0	0.000	0	0	0	0.000
4.5 Commercial loans .....	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans .....	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company .....	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$ .....0 of property acquired in satisfaction of debt) .....	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$ .....0 property acquired in satisfaction of debt) .....	0	0.000	0	0	0	0.000
6. Contract loans .....	0	0.000	0	0	0	0.000
7. Derivatives .....	0	0.000	0	0	0	0.000
8. Receivables for securities .....	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments .....	(138,136)	(0.116)	(138,136)	0	(138,136)	(0.116)
11. Other invested assets .....	0	0.000	0	0	0	0.000
12. Total invested assets	118,619,917	100.000	118,619,917	0	118,619,917	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8) .....	
	2.2 Additional investment made after acquisition (Part 2, Column 9) .....	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16 .....	
	3.2 Totals, Part 3, Column 12 .....	
4.	Accrual of discount .....	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13 .....	
	5.2 Totals, Part 3, Column 9 .....	
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	
8.	Deduct amortization of premium and depreciation .....	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17 .....	
	9.2 Totals, Part 3, Column 14 .....	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15 .....	
	10.2 Totals, Part 3, Column 11 .....	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	
12.	Deduct total nonadmitted amounts .....	
13.	Statement value at end of current period (Line 11 minus Line 12) .....	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	79,910,513
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	209,536,875
3.	Accrual of discount .....	48,893
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12 .....	105,566
	4.2. Part 2, Section 1, Column 15 .....	0
	4.3. Part 2, Section 2, Column 13 .....	0
	4.4. Part 4, Column 11 .....	0
		105,566
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	3,541,550
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	173,451,758
7.	Deduct amortization of premium .....	933,585
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15 .....	0
	8.2. Part 2, Section 1, Column 19 .....	0
	8.3. Part 2, Section 2, Column 16 .....	0
	8.4. Part 4, Column 15 .....	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14 .....	0
	9.2. Part 2, Section 1, Column 17 .....	0
	9.3. Part 2, Section 2, Column 14 .....	0
	9.4. Part 4, Column 13 .....	0
		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	118,758,054
11.	Deduct total nonadmitted amounts .....	0
12.	Statement value at end of current period (Line 10 minus Line 11) .....	118,758,054

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States .....	63,430,183	64,988,686	63,527,974	60,020,000
	2. Canada .....	6,373,794	6,378,698	6,405,326	6,195,000
	3. Other Countries	5,086,630	5,295,000	5,135,775	4,500,000
	4. Totals	74,890,607	76,662,384	75,069,075	70,715,000
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	1,547,069	1,566,505	1,553,135	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions					
	7. Totals	0	0	0	0
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States .....	27,960,128	28,351,910	28,145,105	26,810,000
	9. Canada .....	0	0	0	0
	10. Other Countries	14,360,250	14,459,025	14,419,975	13,920,000
	11. Totals	42,320,378	42,810,935	42,565,080	40,730,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	118,758,054	121,039,824	119,187,290	112,945,000
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	0	0	0	
	15. Canada .....	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States .....	0	0	0	
	21. Canada .....	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	118,758,054	121,039,824	119,187,290	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	12,852,934	40,885,477	6,895,531	2,789,798	3,833,506	67,257,246	54.4	76,744,731	74.9	67,257,246	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	12,852,934	40,885,477	6,895,531	2,789,798	3,833,506	67,257,246	54.4	76,744,731	74.9	67,257,246	0
2. All Other Governments											
2.1 Class 1	2,000,000	5,920,038	0	0	0	7,920,038	6.4	2,000,000	2.0	7,920,038	0
2.2 Class 2	0	0	3,540,386	0	0	3,540,386	2.9	0	0.0	3,540,386	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	2,000,000	5,920,038	3,540,386	0	0	11,460,424	9.3	2,000,000	2.0	11,460,424	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	1,547,068	0	0	0	1,547,068	1.3	0	0.0	1,547,068	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	1,547,068	0	0	0	1,547,068	1.3	0	0.0	1,547,068	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	0	0	0	0	0	0	0.0	14,982,330	14.6	0	0
5.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	0	0	0	0	0	0	0.0	14,982,330	14.6	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1 .....	6,394,105	19,972,536	5,913,965	0	0	32,280,606	26.1	8,724,825	8.5	30,585,456	1,695,150
6.2 Class 2 .....	0	2,090,149	4,498,528	0	0	6,588,677	5.3	0	0.0	5,871,282	717,395
6.3 Class 3 .....	0	2,497,577	2,033,565	0	0	4,531,142	3.7	0	0.0	4,531,142	0
6.4 Class 4 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Class 6 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	6,394,105	24,560,262	12,446,058	0	0	43,400,425	35.1	8,724,825	8.5	40,987,880	2,412,545
7. Hybrid Securities											
7.1 Class 1 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6 .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 21,247,039	68,325,119	12,809,496	2,789,798	3,833,506	109,004,958	88.1	XXX	XXX	107,309,808	1,695,150
9.2 Class 2	(d) 0	2,090,149	8,038,914	0	0	10,129,063	8.2	XXX	XXX	9,411,668	717,395
9.3 Class 3	(d) 0	2,497,577	2,033,565	0	0	4,531,142	3.7	XXX	XXX	4,531,142	0
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	21,247,039	72,912,845	22,881,975	2,789,798	3,833,506	(b) 123,665,163	100.0	XXX	XXX	121,252,618	2,412,545
9.8 Line 9.7 as a % of Col. 6	17.2	59.0	18.5	2.3	3.1	100.0	XXX	XXX	XXX	98.0	2.0
10. Total Bonds Prior Year											
10.1 Class 1	27,165,789	52,928,965	3,877,839	14,842,381	3,636,912	XXX	XXX	102,451,886	100.0	102,451,886	0
10.2 Class 2	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.3 Class 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	27,165,789	52,928,965	3,877,839	14,842,381	3,636,912	XXX	XXX	(b) 102,451,886	100.0	102,451,886	0
10.8 Line 10.7 as a % of Col. 8	26.5	51.7	3.8	14.5	3.5	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1	21,247,039	66,629,969	12,809,496	2,789,798	3,833,506	107,309,808	86.8	102,451,886	100.0	107,309,808	XXX
11.2 Class 2	0	2,090,149	7,321,519	0	0	9,411,668	7.6	0	0.0	9,411,668	XXX
11.3 Class 3	0	2,497,577	2,033,565	0	0	4,531,142	3.7	0	0.0	4,531,142	XXX
11.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	21,247,039	71,217,695	22,164,580	2,789,798	3,833,506	121,252,618	98.0	102,451,886	100.0	121,252,618	XXX
11.8 Line 11.7 as a % of Col. 6	17.5	58.7	18.3	2.3	3.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	17.2	57.6	17.9	2.3	3.1	98.0	XXX	XXX	XXX	98.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	0	1,695,150	0	0	0	1,695,150	1.4	0	0.0	XXX	1,695,150
12.2 Class 2	0	0	717,395	0	0	717,395	0.6	0	0.0	XXX	717,395
12.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	0	1,695,150	717,395	0	0	2,412,545	2.0	0	0.0	XXX	2,412,545
12.8 Line 12.7 as a % of Col. 6	0.0	70.3	29.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	1.4	0.6	0.0	0.0	2.0	XXX	XXX	XXX	XXX	2.0

(a) Includes \$ 2,412,546 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 , current year \$ 0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5\* designations and \$ 0 , current year \$ 0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.  
**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations .....	12,852,934	40,885,477	6,895,531	2,789,798	3,833,506	67,257,246	54.4	76,738,791	74.9	67,257,246	0
1.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	5,940	0.0	0	0
1.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	12,852,934	40,885,477	6,895,531	2,789,798	3,833,506	67,257,246	54.4	76,744,731	74.9	67,257,246	0
2. All Other Governments											
2.1 Issuer Obligations .....	2,000,000	5,920,038	3,540,386	0	0	11,460,424	9.3	2,000,000	2.0	11,460,424	0
2.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	2,000,000	5,920,038	3,540,386	0	0	11,460,424	9.3	2,000,000	2.0	11,460,424	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations .....	0	1,547,068	0	0	0	1,547,068	1.3	0	0.0	1,547,068	0
3.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	1,547,068	0	0	0	1,547,068	1.3	0	0.0	1,547,068	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations .....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations .....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	14,982,330	14.6	0	0
5.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	0	0	0	0	0	0	0.0	14,982,330	14.6	0	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations .....	1,981,713	24,560,262	12,446,058	0	0	38,988,033	31.5	7,001,322	6.8	36,575,488	2,412,545
6.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities .....	4,412,392	0	0	0	0	4,412,392	3.6	1,723,503	1.7	4,412,392	0
6.5 Totals	6,394,105	24,560,262	12,446,058	0	0	43,400,425	35.1	8,724,825	8.5	40,987,880	2,412,545
7. Hybrid Securities											
7.1 Issuer Obligations .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations .....	16,834,647	72,912,845	22,881,975	2,789,798	3,833,506	119,252,771	96.4	XXX	XXX	116,840,226	2,412,545
9.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities .....	4,412,392	0	0	0	0	4,412,392	3.6	XXX	XXX	4,412,392	0
9.5 Totals .....	21,247,039	72,912,845	22,881,975	2,789,798	3,833,506	123,665,163	100.0	XXX	XXX	121,252,618	2,412,545
9.6 Line 9.5 as a % of Col. 6 .....	17.2	59.0	18.5	2.3	3.1	100.0	XXX	XXX	XXX	98.0	2.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations .....	24,269,367	45,082,802	0	12,936,894	3,451,050	XXX	XXX	85,740,113	83.7	85,740,113	0
10.2 Residential Mortgage-Backed Securities .....	3,166,500	5,597,861	2,562,235	1,992,457	1,669,217	XXX	XXX	14,988,270	14.6	14,988,270	0
10.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities .....	1,074,225	649,279	0	0	0	XXX	XXX	1,723,504	1.7	1,723,504	0
10.5 Totals .....	28,510,092	51,329,942	2,562,235	14,929,351	5,120,267	XXX	XXX	102,451,887	100.0	102,451,887	0
10.6 Line 10.5 as a % of Col. 8 .....	27.8	50.1	2.5	14.6	5.0	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations .....	16,834,647	71,217,694	22,164,580	2,789,798	3,833,506	116,840,225	94.5	85,740,113	83.7	116,840,225	XXX
11.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	14,988,270	14.6	0	XXX
11.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities .....	4,412,392	0	0	0	0	4,412,392	3.6	1,723,504	1.7	4,412,392	XXX
11.5 Totals .....	21,247,039	71,217,694	22,164,580	2,789,798	3,833,506	121,252,617	98.0	102,451,887	100.0	121,252,617	XXX
11.6 Line 11.5 as a % of Col. 6 .....	17.5	58.7	18.3	2.3	3.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 .....	17.2	57.6	17.9	2.3	3.1	98.0	XXX	XXX	XXX	98.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations .....	0	1,695,151	717,395	0	0	2,412,546	2.0	0	0.0	XXX	2,412,546
12.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals .....	0	1,695,151	717,395	0	0	2,412,546	2.0	0	0.0	XXX	2,412,546
12.6 Line 12.5 as a % of Col. 6 .....	0.0	70.3	29.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 .....	0.0	1.4	0.6	0.0	0.0	2.0	XXX	XXX	XXX	XXX	2.0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	4,244,431	4,244,431	0	0	0
2. Cost of short-term investments acquired .....	117,432,567	117,432,567	0	0	0
3. Accrual of discount .....	311	311	0	0	0
4. Unrealized valuation increase (decrease) .....	0	0	0	0	0
5. Total gain (loss) on disposals .....	905	905	0	0	0
6. Deduct consideration received on disposals .....	116,771,105	116,771,105	0	0	0
7. Deduct amortization of premium .....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	4,907,109	4,907,109	0	0	0
11. Deduct total nonadmitted amounts .....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,907,109	4,907,109	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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

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

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

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

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

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	18,296,942	18,296,942	0
2. Cost of cash equivalents acquired .....	32,665,621	32,665,621	0
3. Accrual of discount .....	9,626	9,626	0
4. Unrealized valuation increase (decrease) .....	0	0	0
5. Total gain (loss) on disposals .....	1,032	1,032	0
6. Deduct consideration received on disposals .....	50,973,221	50,973,221	0
7. Deduct amortization of premium .....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	0	0	0
11. Deduct total nonadmitted amounts .....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3133XM-Q8-7	FHLB AGENCY BND				1	6,897,068		120,3630	5,750,000	6,895,531	0	(1,537)	0	0	5.000	1.450	MM	35,139	0	12/28/2011	11/17/2017
3133XY-WB-7	FHLB AGENCY BND				1	2,346,969		100,4450	2,350,000	2,349,100	0	1,391	0	0	0.875	0.935	FA	7,368	20,563	06/18/2010	08/22/2012
31359M-AA-5	FNMA AGENCY BND				1	335,410		113,9010	300,000	329,289	0	(6,121)	0	0	5.000	1.920	AO	3,167	7,500	04/12/2011	04/15/2015
31359M-WJ-8	FNMA AGENCY BND				1	4,439,436		111,1760	4,447,040	4,357,365	0	(82,072)	0	0	4.625	1.347	AO	39,056	92,500	05/05/2011	10/15/2014
313590-ES-8	FNMA AGENCY BND				1	8,811,513		101,1330	8,750,000	8,811,412	0	(100)	0	0	1.375	1.226	MM	15,373	0	12/28/2011	11/15/2016
3137EA-CD-9	FHLMC AGENCY BND				1	8,435,752		106,2950	8,000,000	8,347,726	0	(88,027)	0	0	3.000	1.278	JJ	102,000	120,000	04/29/2011	07/28/2014
3137EA-CU-1	FHLMC AGENCY AGENCY BND				1	1,998,560		101,1940	2,000,000	1,998,828	0	268	0	0	1.000	1.023	JJ	11,611	0	06/01/2011	07/30/2014
912810-FE-3	UNITED STATES TREASURY GOVT BND				1	2,800,391		141,1610	2,100,000	2,789,798	0	(10,593)	0	0	5.500	2.980	FA	43,626	0	08/31/2011	08/15/2028
912810-QN-1	UNITED STATES TREASURY GOVT BND				1	1,058,402		137,8290	1,000,000	1,057,815	0	(588)	0	0	4.750	4.396	FA	17,942	23,750	04/29/2011	02/15/2041
912810-QS-0	UNITED STATES TREASURY GOVT BND				1	2,776,573		117,5910	2,500,000	2,775,691	0	(881)	0	0	3.750	3.173	FA	35,411	0	10/31/2011	08/15/2041
912828-QN-4	UNITED STATES TREASURY GOVT IBND TIPS				1	1,794,039		112,0870	1,600,000	1,797,157	80,773	(56,799)	0	0	2.000	(0,312)	AO	7,609	35,240	01/15/2010	04/15/2012
912828-JZ-4	UNITED STATES TREASURY GOVT BND	SD			1	423,374		103,0780	425,000	424,304	0	338	0	0	1.750	1.312	JJ	7,438	0	02/04/2009	01/31/2014
912828-KB-5	UNITED STATES TREASURY GOVT BND				1	4,648,459		100,0270	4,680,000	4,679,588	0	10,878	0	0	1.125	1.359	JJ	24,322	52,650	02/02/2009	01/15/2012
912828-LS-7	UNITED STATES TREASURY GOVT BND				1	124,130		105,6330	120,000	123,118	0	(1,012)	0	0	2.375	1.434	AO	485	2,850	01/20/2011	10/31/2014
912828-MH-0	UNITED STATES TREASURY GOVT BND				1	412,878		105,6430	415,000	413,662	0	414	0	0	2.250	2.359	JJ	3,908	9,338	02/01/2010	01/31/2015
912828-MY-3	UNITED STATES TREASURY GOVT IBND				1	2,968,740		109,1980	2,800,000	3,027,095	80,806	(22,450)	0	0	0.500	(0,546)	AO	3,117	14,435	04/05/2011	04/15/2015
912828-NX-4	UNITED STATES TREASURY GOVT BND				1	200,071		100,1880	200,000	200,027	0	(36)	0	0	0.375	0.357	MS	191	750	10/19/2010	09/30/2012
912828-PB-0	UNITED STATES TREASURY GOVT BND	SD			1	4,699,648		100,4390	4,680,000	4,697,238	0	(2,435)	0	0	0.500	0.293	AO	4,987	11,975	09/26/2011	10/15/2013
912828-QA-1	UNITED STATES TREASURY GOVT BND				1	6,850,291		106,6680	6,850,000	6,850,261	0	(29)	0	0	2.250	2.249	MS	39,163	0	04/05/2011	03/31/2016
912828-QS-2	UNITED STATES TREASURY GOVT BND				1	1,506,270		101,0940	1,500,000	1,505,178	0	(1,091)	0	0	0.750	0.608	JD	523	5,625	06/24/2011	06/15/2014
01999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						63,527,974	XXX	64,988,686	60,020,000	63,430,183	161,579	(260,482)	0	0	XXX	XXX	XXX	398,110	481,677	XXX	XXX
05999999. Total - U.S. Government Bonds						63,527,974	XXX	64,988,686	60,020,000	63,430,183	161,579	(260,482)	0	0	XXX	XXX	XXX	398,110	481,677	XXX	XXX
683234-DP-0	ONTARIO PROVINCE CORP BND		A		1FE	2,192,366		99,8860	2,195,000	2,192,508	0	142	0	0	1.600	1.625	MS	9,756	0	09/14/2011	09/21/2016
74408F-AB-5	ONTARIO PROVINCE CORP BND		A		1FE	2,000,000		100,1510	2,000,000	2,000,000	0	0	0	0	0.938	1.166	FMAN	2,084	14,968	05/22/2009	05/22/2012
748148-FM-7	QUEBEC PROVINCE OF CORP BND		A		1FE	2,212,960		109,1590	2,000,000	2,181,286	0	(31,674)	0	0	4.875	0.954	MM	15,167	48,750	07/28/2011	05/05/2014
195325-BL-8	COLOMBIA REPUBLIC OF GOVT BND		F		2FE	1,803,525		126,2500	1,893,750	1,779,077	0	(24,448)	0	0	7.375	4.342	MS	31,651	55,313	03/28/2011	03/18/2019
715638-AA-2	REPUBLIC OF PERU GOVT BND		F		2FE	1,784,250		186,2500	1,500,000	1,761,309	0	(22,941)	0	0	7.125	4.300	MS	27,016	53,438	03/29/2011	03/30/2019
731011-AS-1	POLAND REPUBLIC OF GOVT BND		F		1FE	1,548,000		101,0000	1,500,000	1,546,243	0	(1,757)	0	0	3.875	2.951	JJ	26,641	0	11/04/2011	07/16/2015
06999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						11,541,101	XXX	11,673,698	10,695,000	11,460,423	0	(80,678)	0	0	XXX	XXX	XXX	112,315	172,469	XXX	XXX
10999999. Total - All Other Government Bonds						11,541,101	XXX	11,673,698	10,695,000	11,460,423	0	(80,678)	0	0	XXX	XXX	XXX	112,315	172,469	XXX	XXX
452152-HQ-7	ILLINOIS ST MUNITAX BND GO				1FE	1,033,120		103,8410	1,000,000	1,029,083	0	(4,037)	0	0	4.511	3.531	MS	15,037	21,427	07/07/2011	03/01/2015
452152-HR-5	ILLINOIS ST MUNI BND GO				1FE	520,015		105,6190	500,000	517,986	0	(2,029)	0	0	4.961	4.014	MS	8,268	11,782	06/21/2011	03/01/2016
11999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,553,135	XXX	1,566,505	1,500,000	1,547,069	0	(6,066)	0	0	XXX	XXX	XXX	23,305	33,209	XXX	XXX
17999999. Total - U.S. States, Territories and Possessions Bonds						1,553,135	XXX	1,566,505	1,500,000	1,547,069	0	(6,066)	0	0	XXX	XXX	XXX	23,305	33,209	XXX	XXX
24999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
31999999. Total - U.S. Special Revenues Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
06051G-EG-0	BANK OF AMERICA CORP BND				1FE	1,322,752		91,8310	1,258,089	1,324,225	0	1,473	0	0	3.625	4.500	MS	14,347	6,706	11/04/2011	03/17/2016
125896-BC-3	CHS ENERGY CO CORP BND				3FE	607,440		118,5000	500,000	592,500	(10,867)	(4,073)	0	0	8.750	5.350	JD	1,944	21,875	08/16/2011	06/15/2019
14912L-3U-3	CATERPILLAR FINL SERV CORP BND MTN				1FE	1,670,580		117,2320	1,500,000	1,654,595	0	(15,986)	0	0	5.450	3.603	AO	17,258	81,750	04/01/2011	04/15/2018
172967-EZ-0	CITIGROUP INC CORP BND				1FE	1,141,582		110,5970	1,080,000	1,135,310	0	(6,271)	0	0	5.500	3.553	AO	12,540	29,700	08/26/2011	10/15/2014
172967-FH-9	CITIGROUP INC CORP BND				1FE	208,214		100,1690	200,000	207,647	0	(567)	0	0	4.587	3.542	JD	408	4,587	08/31/2011	12/15/2015
17314J-AT-0	CITIBANK NA CORP BND GOVT GUAR				1FE	904,773		101,5150	900,000	901,667	0	(1,649)	0	0	1.750	1.561	JD	131	15,750	02/09/2010	12/28/2012
20825C-AU-8	CONOCOPHILLIPS CORP BND				1FE	1,725,945		123,9170	1,500,000	1,709,903	0	(16,042)	0	0	6.000	3.951	JJ	41,500	45,000	04/01/2011	01/15/2020
233851-AG-9	DAIMLER FINANCE NORTH AMERICA CORP BND 144A				1FE	1,694,628		99,6410	1,700,000	1,695,151	0	523	0	0	1.875	1.984	MS	9,474	0	09/07/2011	09/15/2014
28370T-AA-7	EL PASO PIPELINE PARTNERS OPER CORP BND				3FE	551,565		110,2130	500,000	551,065	(7,837)	(2,863)	0	0	6.500	4.762	AO	8,125	16,250	06/28/2011	04/01/2020
345397-VC-4	FORD MOTOR CREDIT COMPANY CORP BND				3FE	1,698,750		114,0000	1,500,000	1,682,146	0	(16,604)	0	0	8.000	5.188	JD	5,333	60,000	06/21/2011	12/15/2016
361652-AA-8	GFI GROUP INC CORP BND	E			3FE	927,070		89,0000	1,000,000	890,000	(37,509)	439	0	0	8.375	9.904	JJ	37,688	0	12/15/2011	07/19/2018
36962G-4G-6	GE CAPITAL CORP CORP BND				1FE	2,082,280		105,1070	2,000,000	2,066,075	0	(16,205)	0	0	3.750	2.548	MM	9,792	75,000	04/01/2011	11/14/2014
594918-AG-9	MICROSOFT CORPORATION CORP BND				1FE	1,180,230		101,9540	1,160,000	1,178,354	0	(1,876)	0	0	1.625	1.190	MS	5,027	9,425	08/09/2011	09/25/2015
61746B-DB-9	MORGAN STANLEY CORP BND MTN				1FE	322,500		97,1820	300,000	320,576	0	(1,924)	0	0	5.750	4.157	AO	3,498	8,625	06/29/2011	10/18/2016
63946B-AD-2	NBC UNIVERSAL MEDIA LLC CORP BND				2FE	1,657,836		112,1850	1,500,000	1,652,299	0	(5,536)	0	0	5.150	3.721	AO	13,090	38,625	08/22/2011	04/30/2020
652482-CB-4	NEWS AMERICA INC CORP BND				2FE	910,905		105,1640	900,000	910,587	0	(319)	0	0	4.500	4.342	FA	15,300	0	08/26/2011	02/15/2021

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
674599-CB-9	OCCIDENTAL PETROLEUM CORP BND				1FE	1,010,680	100.0510	1,000,512	1,000,000	1,010,403	.0	(277)	.0	.0	1.750	1.538	FA	6,465	.0	11/04/2011	02/15/2017
704549-AE-4	PEABODY ENERGY CORP BND				3FE	819,375	110.5000	828,750	750,000	815,431	.0	(3,944)	.0	.0	7.375	5.304	MN	9,219	27,656	08/24/2011	11/01/2016
743410-AW-2	PROLOGIS CORP BND		1		2FE	831,675	110.5280	828,958	750,000	825,653	.0	(6,022)	.0	.0	6.875	5.303	MS	15,182	51,563	03/09/2011	12/15/2019
931142-DC-4	WAL-MART STORES INC CORP BND				1FE	1,354,652	106.2820	1,381,669	1,300,000	1,349,851	.0	(4,801)	.0	.0	2.800	1.865	AO	7,684	17,897	07/21/2011	04/15/2016
98310W-AB-4	WYNNDHAM WORLDWIDE CORP CORP BND				2FE	1,076,250	109.0000	1,090,000	1,000,000	1,074,299	.0	(1,951)	.0	.0	6.000	4.306	JD	5,000	30,000	11/04/2011	12/01/2016
02364W-AH-8	AMERICA MOVIL SA CORP BND		F		1FE	1,694,085	110.9400	1,664,100	1,500,000	1,670,630	.0	(23,455)	.0	.0	5.750	1.880	JJ	39,771	.0	07/21/2011	01/15/2015
045167-BX-0	ASIAN DEVELOPMENT BANK CORP BND		F		1FE	2,313,630	105.6230	2,323,706	2,200,000	2,300,584	.0	(13,046)	.0	.0	2.625	1.123	FA	22,779	28,875	07/29/2011	02/09/2015
219868-BP-0	CORP ANDINA DE FOMENTO CORP BND		F		1FE	1,273,963	101.3490	1,266,868	1,250,000	1,271,806	.0	(2,156)	.0	.0	3.750	3.285	JJ	21,615	.0	07/21/2011	01/15/2016
293580-AA-7	ENSCO INTL INC CORP BND		F		2FE	392,100	102.8270	411,309	400,000	392,594	.0	494	.0	.0	4.700	4.953	MS	5,536	9,296	03/08/2011	03/15/2021
38060A-AA-2	GOLD FIELDS OROGEN HOLDING BVI CORP BND 144A		F		2FE	715,860	89.0200	667,646	750,000	717,395	.0	1,535	.0	.0	4.875	5.507	AO	8,531	18,281	06/22/2011	10/07/2020
459058-AY-9	INTL BANK FOR RECON & DEVELOP CORP BND		F		1FE	1,010,990	101.5470	1,015,470	1,000,000	1,009,527	.0	(1,463)	.0	.0	1.125	0.761	FA	3,938	5,630	07/29/2011	08/25/2014
500769-EK-6	KREDITANSTALT FUER WIDERAUFBAU CORP BND GOVT GUAR GMITN		F		1FE	2,156,104	101.2720	2,146,966	2,120,000	2,150,549	.0	(5,556)	.0	.0	1.500	0.854	AO	7,685	15,900	07/28/2011	04/04/2014
655620-AP-0	NORDIC INVESTMENT BANK CORP BND		F		1FE	2,302,784	105.1050	2,312,310	2,200,000	2,292,249	.0	(10,535)	.0	.0	2.500	1.284	JJ	25,361	.0	07/28/2011	07/15/2015
822582-AJ-1	SHELL INTL FINAN CORP BND		F		1FE	1,542,210	115.0430	1,725,649	1,500,000	1,539,066	.0	(3,144)	.0	.0	4.300	3.906	MS	17,738	32,250	04/01/2011	09/22/2019
87927V-AL-2	TELECOM ITALIA CAPITAL CORP BND		F		2FE	1,018,250	92.5000	925,000	1,000,000	1,015,850	.0	(2,400)	.0	.0	4.950	4.331	MS	12,513	24,750	07/13/2011	09/30/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						38,129,658	XXX	38,328,874	36,330,000	37,907,987	(56,013)	(164,201)	0	0	XXX	XXX	XXX	404,472	675,391	XXX	XXX
36186C-BF-9	ALLY FINANCIAL INC CORP BND GOVT GUAR				1FE	1,996,820	101.9010	2,038,020	2,000,000	1,999,109	.0	.911	.0	.0	2.200	2.247	JD	1,467	44,000	06/08/2009	12/19/2012
36967H-AV-9	GENERAL ELECTRIC CAPITAL CORPO CORP BND GOVT GUAR				1FE	2,438,603	101.8350	2,444,040	2,400,000	2,413,283	.0	(13,506)	.0	.0	2.125	1.548	JD	1,417	51,000	02/11/2010	12/21/2012
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,435,423	XXX	4,482,060	4,400,000	4,412,392	0	(12,595)	0	0	XXX	XXX	XXX	2,884	95,000	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						42,565,081	XXX	42,810,934	40,730,000	42,320,379	(56,013)	(176,796)	0	0	XXX	XXX	XXX	407,356	770,391	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						114,751,868	XXX	116,557,763	108,545,000	114,345,662	105,566	(511,427)	0	0	XXX	XXX	XXX	938,202	1,362,746	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						4,435,423	XXX	4,482,060	4,400,000	4,412,392	0	(12,595)	0	0	XXX	XXX	XXX	2,884	95,000	XXX	XXX
8399999 - Total Bonds						119,187,291	XXX	121,039,823	112,945,000	118,758,054	105,566	(524,022)	0	0	XXX	XXX	XXX	941,086	1,457,746	XXX	XXX



Schedule D - Part 2 - Section 1 - Preferred Stocks Owned  
**N O N E**

Schedule D - Part 2 - Section 2 - Common Stocks Owned  
**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3133XM-Q8-7	FHLB AGENCY BND 5.000% 11/17/17		12/28/2011	CITICORP SECURITIES MARKETS		8,897,067	5,750,000	33,542
31359M-A4-5	FNMA AGENCY BND 5.000% 04/15/15		04/12/2011	MORGAN STANLEY & CO. INC		335,410	300,000	.0
31359M-IUJ-8	FNMA AGENCY BND 4.625% 10/15/14		05/05/2011	CITICORP SECURITIES MARKETS		4,439,435	4,000,000	10,792
3135G0-ES-8	FNMA AGENCY BND 1.375% 11/15/16		12/28/2011	CITICORP SECURITIES MARKETS		8,811,513	8,750,000	14,705
3137EA-CD-9	FHLMC AGENCY BND 3.000% 07/28/14		04/29/2011	BANC OF AMERICA SECURITIES LLC		8,435,751	8,000,000	62,667
3137EA-CU-1	FHLMC AGENCY AGENCY BND 1.000% 07/30/14		06/01/2011	CITICORP SECURITIES MARKETS		1,998,560	2,000,000	.0
912810-FE-3	UNITED STATES TREASURY GOVT BND 5.500% 08/15/28		08/31/2011	BANC OF AMERICA SECURITIES LLC		2,800,391	2,100,000	5,336
912810-QN-1	UNITED STATES TREASURY GOVT BND 4.750% 02/15/41		04/29/2011	DEUTSCHE BANK AG		1,058,402	1,000,000	9,972
912810-QS-0	UNITED STATES TREASURY GOVT BND 3.750% 08/15/41		10/31/2011	JEFFRIES & CO. INC.		2,776,573	2,500,000	19,871
912828-LS-7	UNITED STATES TREASURY GOVT BND 2.375% 10/31/14		01/20/2011	Various		124,130	120,000	646
912828-MY-3	UNITED STATES TREASURY GOVT IBND 0.500% 04/15/15		04/05/2011	MORGAN STANLEY & CO. INC		2,968,740	2,800,000	6,767
912828-PB-0	UNITED STATES TREASURY GOVT BND 0.500% 10/15/13		09/26/2011	JEFFRIES & CO. INC.		4,590,008	4,570,000	10,301
912828-QA-1	UNITED STATES TREASURY GOVT BND 2.250% 03/31/16		04/05/2011	BANC OF AMERICA SECURITIES LLC		6,850,291	6,850,000	2,527
912828-QS-2	UNITED STATES TREASURY GOVT BND 0.750% 06/15/14		06/24/2011	NOMURA SECURITIES INTL. INC.		1,506,270	1,500,000	277
0599999. Subtotal - Bonds - U.S. Governments						53,592,541	50,240,000	177,403
683234-DP-0	ONTARIO PROVINCE CORP BND 1.600% 09/21/16	A.	09/14/2011	Various		2,192,365	2,195,000	.0
748148-RM-7	QUEBEC PROVINCE OF CORP BND 4.875% 05/05/14	A.	07/28/2011	RBC DOMINION SECURITIES INC.		2,212,960	2,000,000	23,563
195325-BL-8	COLOMBIA REPUBLIC OF GOVT BND 7.375% 03/18/19	F.	03/28/2011	GREENWICH CAPITAL MARKETS		1,803,525	1,500,000	3,688
715638-AW-2	REPUBLIC OF PERU GOVT BND 7.125% 03/30/19	F.	03/29/2011	SCOTIA CAPITAL		1,784,250	1,500,000	.0
731011-AS-1	POLAND REPUBLIC OF GOVT BND 3.875% 07/16/15	F.	11/04/2011	ROYAL BANK OF SCOTLAND		1,548,000	1,500,000	18,245
1099999. Subtotal - Bonds - All Other Governments						9,541,100	8,695,000	45,496
452152-HQ-7	ILLINOIS ST MUNITAX BND GO 4.511% 03/01/15		07/07/2011	GOLDMAN SACHS & CO.		1,033,120	1,000,000	15,287
452152-HR-5	ILLINOIS ST MUNI BND GO 4.961% 03/01/16		06/21/2011	GOLDMAN SACHS & CO.		520,015	500,000	7,166
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,553,135	1,500,000	22,453
06051G-E6-0	BANK OF AMERICA CORP BND 3.625% 03/17/16		11/04/2011	Various		1,322,751	1,370,751	9,074
125896-BC-3	CMS ENERGY CO CORP BND 8.750% 06/15/19		08/16/2011	DEUTSCHE BANK AG		607,440	500,000	7,778
14912L-3U-3	CATERPILLAR FINL SERV CORP BND MTN 5.450% 04/15/18		04/01/2011	WELLS FARGO ADVISORS		1,670,580	1,500,000	38,831
172967-EZ-0	CITIGROUP INC CORP BND 5.500% 10/15/14		08/26/2011	CITICORP SECURITIES MARKETS		1,141,582	1,080,000	22,440
172967-FH-9	CITIGROUP INC CORP BND 4.587% 12/15/15		08/31/2011	CITICORP SECURITIES MARKETS		208,214	200,000	2,064
20825C-AU-8	CONOCOPHILLIPS CORP BND 6.000% 01/15/20		04/01/2011	ROYAL BANK OF SCOTLAND		1,725,945	1,500,000	20,250
233851-AG-9	DAIMLER FINANCE NORTH AMERICA CORP BND 144A 1.875% 09/15/14		09/07/2011	DEUTSCHE BANK AG		1,694,627	1,700,000	.0
28370T-AA-7	EL PASO PIPELINE PARTNERS OPER CORP BND 6.500% 04/01/20		06/28/2011	CITICORP SECURITIES MARKETS		561,565	500,000	8,035
345397-VC-4	FORD MOTOR CREDIT COMPANY CORP BND 8.000% 12/15/16		06/21/2011	ROYAL BANK OF SCOTLAND		1,698,750	1,500,000	3,000
361652-AA-8	GFI GROUP INC CORP BOND 8.375% 07/19/18	E.	12/15/2011	Tax Free Exchange		927,070	1,000,000	33,965
36962G-AG-6	GE CAPITAL CORP CORP BND 3.750% 11/14/14		04/01/2011	BNP PARIBAS		2,082,280	2,000,000	29,583
594918-AG-9	MICROSOFT CORPORATION CORP BND 1.625% 09/25/15		08/08/2011	BANK OF MONTREAL		1,180,230	1,160,000	7,121
61746B-DB-9	MORGAN STANLEY CORP BND MTN 5.750% 10/18/16		06/29/2011	UBS WARBURG LLC		322,500	300,000	3,450
63946B-AD-2	NBC UNIVERSAL MEDIA LLC CORP BND 5.150% 04/30/20		08/22/2011	Tax Free Exchange		1,657,835	1,500,000	24,033
652482-CB-4	NEWS AMERICA INC CORP BND 4.500% 02/15/21		08/26/2011	Tax Free Exchange		910,905	900,000	1,238
674599-CB-9	OCCIDENTAL PETROLEUM CORP BND 1.750% 02/15/17		11/04/2011	DIRECT		1,010,680	1,000,000	3,938
704549-AE-4	PEABODY ENERGY CORP BND 7.375% 11/01/16		08/24/2011	BANK OF MONTREAL		819,375	750,000	18,130
743410-AW-2	PROLOGIS CORP BND 6.875% 03/15/20		03/09/2011	DEUTSCHE BANK AG		831,675	750,000	25,638
931142-DC-4	WAL-MART STORES INC CORP BND 2.800% 04/15/16		07/21/2011	DEUTSCHE BANK AG		1,354,652	1,300,000	9,909
98310W-AB-4	WYNDHAM WORLDWIDE CORP CORP BND 6.000% 12/01/16		11/04/2011	BARCLAYS CAPITAL		1,076,250	1,000,000	26,333
02364W-AH-8	AMERICA MOVIL SA CORP BND 5.750% 01/15/15	F.	07/21/2011	MORGAN STANLEY & CO. INC		1,694,085	1,500,000	2,635
045167-BX-0	ASIAN DEVELOPMENT BANK CORP BND 2.625% 02/09/15	F.	07/29/2011	TD GLOBAL FINANCE		2,313,630	2,200,000	27,913
219868-BP-0	CORP ANDINA DE FOIMENTO CORP BND 3.750% 01/15/16	F.	07/21/2011	GOLDMAN SACHS & CO.		1,273,962	1,250,000	1,432
29358Q-AA-7	ENSCO INTL INC CORP BND 4.700% 03/15/21	F.	03/08/2011	CITICORP SECURITIES MARKETS		392,100	400,000	.0
38060A-AA-2	GOLD FIELDS OROGEN HOLDING BVI CORP BND 144A 4.875% 10/07/20	F.	06/22/2011	JEFFRIES & CO. INC.		715,860	750,000	8,125
459058-AY-9	INTL BANK FOR RECON & DEVELOP CORP BND 1.125% 08/25/14	F.	07/29/2011	UBS WARBURG LLC		1,010,990	1,000,000	4,938
500769-EK-6	KREDITANSTALT FUER WIDERAUFBAU CORP BND GOVT GUAR GMTN 1.500% 04/04/14	F.	07/28/2011	HSBC SECURITIES INC.		2,156,103	2,120,000	10,423
65562Q-AP-0	NORDIC INVESTMENT BANK CORP BND 2.500% 07/15/15	F.	07/28/2011	MORGAN STANLEY & CO. INC		2,302,783	2,200,000	2,597
822582-AJ-1	SHELL INTL FINAN CORP BND 4.300% 09/22/19	F.	04/01/2011	BANC OF AMERICA SECURITIES LLC		1,542,210	1,500,000	2,508
87927V-AL-2	TELECOM ITALIA CAPITAL CORP BND 4.950% 09/30/14	F.	07/13/2011	BARCLAYS CAPITAL		1,018,250	1,000,000	14,850
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						37,224,879	35,430,000	370,231
8399997. Total - Bonds - Part 3						101,911,655	95,865,000	615,583
8399998. Total - Bonds - Part 5						107,625,220	106,280,522	185,862
8399999. Total - Bonds						209,536,875	202,145,522	801,445
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						209,536,875	XXX	801,445

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3133XY-WB-7	PHLB AGENCY BND 0.875% 08/22/12		09/26/2011	DIRECT CITICORP SECURITIES		653,887	650,000	649,162	649,366	0	284	0	284	0	649,650	0	4,237	4,237	6,240	08/22/2012
36206P-UR-9	GNMA POOL # 417392 7.500% 05/15/26		12/08/2011	MARKETS		2,252	2,048	2,101	2,097	0	(7)	0	(7)	0	2,089	0	163	163	161	05/15/2026
36206P-UR-9	GNMA POOL # 417392 7.500% 05/15/26		12/01/2011	Paydown		767	767	787	785	0	(18)	0	(18)	0	767	0	0	0	27	05/15/2026
36207F-LH-2	GNMA POOL # 430628 7.500% 10/15/29		12/08/2011	MARKETS		3,280	2,982	2,983	2,983	0	(1)	0	(1)	0	2,982	0	298	298	235	10/15/2029
36207F-LH-2	GNMA POOL # 430628 7.500% 10/15/29		12/01/2011	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	3	10/15/2029
912810-FD-5	3.625% 04/15/28 UNITED STATES TREASURY GOVT IBND TIPS		04/05/2011	NOMURA SECURITIES INTL. INC.		2,482,809	1,400,000	2,320,395	2,319,652	0	(24,406)	0	(24,406)	0	2,295,245	0	187,564	187,564	32,869	04/15/2028
912810-FH-6	3.875% 04/15/29 UNITED STATES TREASURY GOVT IBND TIPS		04/05/2011	UBS WARBURG LLC		2,989,197	1,650,000	2,835,690	2,829,994	0	(29,661)	0	(29,661)	0	2,800,332	0	188,864	188,864	40,741	04/15/2029
912810-FQ-6	3.375% 04/15/32 UNITED STATES TREASURY GOVT IBND TIPS		04/05/2011	UBS WARBURG LLC		767,862	475,000	723,251	724,093	0	(7,250)	0	(7,250)	0	716,842	0	51,020	51,020	9,461	04/15/2032
912810-FR-4	2.375% 01/15/25 UNITED STATES TREASURY GOVT IBND TIPS		04/05/2011	MERRILL LYNCH & CO.		3,178,953	2,400,000	2,934,292	2,952,137	0	(30,858)	0	(30,858)	0	2,921,279	0	257,674	257,674	47,988	01/15/2025
912810-FS-2	2.000% 01/15/26 UNITED STATES TREASURY GOVT BND		04/05/2011	UBS WARBURG LLC		2,033,808	1,700,000	1,879,319	1,896,751	0	(19,242)	0	(19,242)	0	1,877,508	0	156,300	156,300	27,185	01/15/2026
912810-FT-0	4.500% 02/15/36 UNITED STATES TREASURY GOVT IBND TIPS		04/20/2011	ROYAL BANK OF SCOTLAND		1,018,980	1,000,000	1,107,895	1,107,382	0	(730)	0	(730)	0	1,106,652	0	(87,672)	(87,672)	30,580	02/15/2036
912810-PV-4	1.750% 01/15/28 UNITED STATES TREASURY GOVT IBND TIPS		04/05/2011	NOMURA SECURITIES INTL. INC.		1,516,792	1,400,000	1,391,779	1,408,877	0	(14,120)	0	(14,120)	0	1,394,757	0	122,034	122,034	18,559	01/15/2028
912810-PZ-5	2.500% 01/15/29 UNITED STATES TREASURY GOVT BND		04/05/2011	BARCLAYS CAPITAL		1,645,816	1,400,000	1,519,772	1,529,484	0	(15,692)	0	(15,692)	0	1,513,792	0	132,024	132,024	25,870	01/15/2029
912810-QE-1	4.625% 02/15/40 UNITED STATES TREASURY GOVT BND		04/20/2011	CREDIT SUISSE FIRST BOSTON COR		515,486	500,000	507,541	507,437	0	(27)	0	(27)	0	507,410	0	8,076	8,076	15,715	02/15/2040
912810-QH-4	4.375% 05/15/40 UNITED STATES TREASURY GOVT BND		01/05/2011	CREDIT SUISSE FIRST BOSTON COR		989,926	1,013,000	1,112,721	1,112,139	0	(116)	0	(116)	0	1,112,023	0	(122,097)	(122,097)	6,366	05/15/2040
912828-EX-4	4.500% 02/28/11 UNITED STATES TREASURY GOVT IBND TIPS		02/28/2011	Maturity		55,000	55,000	54,340	54,976	0	24	0	24	0	55,000	0	0	0	1,238	02/28/2011
912828-GN-4	2.000% 04/15/12 UNITED STATES TREASURY GOVT BND		04/05/2011	MARKETS		4,544,859	4,000,000	4,485,097	4,432,958	0	(69,076)	0	(69,076)	0	4,363,881	0	180,977	180,977	41,298	04/15/2012
912828-JZ-4	1.750% 01/31/14 UNITED STATES TREASURY GOVT BND		05/05/2011	Various		8,137,720	7,975,000	7,929,233	7,945,913	0	3,194	0	3,194	0	7,949,107	0	188,613	188,613	102,394	01/31/2014
912828-KC-3	1.375% 02/15/12 UNITED STATES TREASURY GOVT BND		04/05/2011	CITICORP SECURITIES		111,039	110,000	111,603	111,291	0	(299)	0	(299)	0	110,992	0	48	48	965	02/15/2012
912828-NX-4	0.375% 09/30/12 UNITED STATES TREASURY GOVT BND		11/08/2011	Various		1,802,025	1,800,000	1,800,639	1,800,572	0	(181)	0	(181)	0	1,800,392	0	1,634	1,634	5,121	09/30/2012
912828-NZ-9	1.250% 09/30/15 UNITED STATES TREASURY GOVT BND		07/28/2011	JEFFRIES & CO. INC.		3,011,240	3,000,000	3,018,760	3,018,010	0	(2,161)	0	(2,161)	0	3,015,849	0	(4,609)	(4,609)	31,455	09/30/2015
912828-PB-0	0.500% 10/15/13 UNITED STATES TREASURY GOVT BND		04/29/2011	GOLDMAN SACHS & CO.		9,821,200	9,890,000	9,857,548	9,859,845	0	3,466	0	3,466	0	9,863,311	0	(42,110)	(42,110)	27,022	10/15/2013
0599999. Subtotal - Bonds - U.S. Governments						45,282,974	40,423,873	44,244,984	44,266,818	0	(206,877)	0	(206,877)	0	44,059,936	0	1,223,038	1,223,038	471,493	XXX
31403D-DX-4	FNMA POOL # 745418 5.500% 04/01/36		02/01/2011	NOMURA SECURITIES INTL. INC.		5,234,072	4,875,992	4,696,484	4,720,956	0	(23,653)	0	(23,653)	0	4,697,303	0	536,769	536,769	51,401	04/01/2036
31403D-DX-4	FNMA POOL # 745418 5.500% 04/01/36		02/01/2011	Paydown		300,996	300,996	289,915	291,426	0	9,570	0	9,570	0	300,996	0	0	0	2,028	04/01/2036
31416W-6G-2	FNMA POOL # AB1770 3.000% 11/01/25		01/14/2011	INC.		6,257,615	6,411,191	6,545,425	6,543,596	0	671	0	671	0	6,544,266	0	(286,651)	(286,651)	25,645	11/01/2025
31416W-6G-2	FNMA POOL # AB1770 3.000% 11/01/25		01/01/2011	Paydown		33,703	33,703	34,409	34,399	0	(696)	0	(696)	0	33,703	0	0	0	84	11/01/2025
31418X-2F-4	FNMA POOL # AD9773 4.500% 07/01/40		12/06/2011	GOLDMAN SACHS & CO.		3,036,585	2,862,171	3,000,808	2,990,799	0	9,302	0	9,302	0	3,000,100	0	36,485	36,485	132,733	07/01/2040
31418X-2F-4	FNMA POOL # AD9773 4.500% 07/01/40		12/01/2011	Paydown		383,902	383,902	402,497	401,155	0	(17,253)	0	(17,253)	0	383,902	0	0	0	8,940	07/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						15,246,873	14,867,955	14,969,538	14,982,331	0	(22,059)	0	(22,059)	0	14,960,270	0	286,603	286,603	220,831	XXX
17313U-AA-7	CITIGROUP INC - GTD CORP BND 2.875% 12/09/11		04/12/2011	BARCLAYS CAPITAL		1,525,775	1,500,000	1,550,370	1,522,862	0	(6,986)	0	(6,986)	0	1,515,875	0	9,898	9,898	15,094	12/09/2011
34529E-AC-4	FORDO ABS 09-B A3 2.790% 08/15/13		12/07/2011	ROYAL BANK OF SCOTLAND		569,048	566,305	566,265	566,292	0	8	0	8	0	566,300	0	2,748	2,748	15,668	06/15/2012
34529E-AC-4	FORDO ABS 09-B A3 2.790% 08/15/13		11/15/2011	Paydown		1,157,237	1,157,237	1,157,154	1,157,210	0	26	0	26	0	1,157,237	0	0	0	15,622	06/15/2012

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
90333W-AA-6	US BANK NA CORP BND 6.375% 08/01/11		08/01/2011	Maturity		150,000	150,000	151,971	150,156	0	(156)	0	(156)	0	150,000	0	0	0	9,563	08/01/2011
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,402,060	3,373,542	3,425,760	3,396,520	0	(7,108)	0	(7,108)	0	3,389,412	0	12,646	12,646	55,947	XXX
8399997. Total - Bonds - Part 4						63,931,907	58,665,370	62,640,282	62,645,669	0	(236,044)	0	(236,044)	0	62,409,618	0	1,522,287	1,522,287	748,271	XXX
8399998. Total - Bonds - Part 5						109,519,851	106,280,522	107,625,220	0	0	(124,628)	0	(124,628)	0	107,500,590	0	2,019,263	2,019,263	1,037,333	XXX
8399999. Total - Bonds						173,451,758	164,945,892	170,265,502	62,645,669	0	(360,672)	0	(360,672)	0	169,910,208	0	3,541,550	3,541,550	1,785,604	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						173,451,758	XXX	170,265,502	62,645,669	0	(360,672)	0	(360,672)	0	169,910,208	0	3,541,550	3,541,550	1,785,604	XXX

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
313373-JR-4	FHLB AGENCY BND 1.375% 05/28/14		04/29/2011	MORGAN STANLEY & CO. INC	05/12/2011	MORGAN STANLEY & CO. INC	2,000,000	2,011,086	2,014,979	2,010,946	0	(140)	0	(140)	0	0	4,033	4,033	2,368	1,299
3135G0-BJ-1	FNMA AGENCY BND 1.125% 06/27/14		05/12/2011	MORGAN STANLEY & CO. INC	06/01/2011	MORGAN STANLEY & CO. INC	2,000,000	1,997,371	2,008,560	1,997,407	0	36	0	36	0	0	11,153	11,153	1,000	0
3137EA-CM-9	FHLMC AGENCY BND 1.750% 09/10/15		05/04/2011	BANC OF AMERICA SECURITIES LLC	08/08/2011	MARKETS	3,000,000	2,990,862	3,056,824	2,991,217	0	355	0	355	0	0	65,607	65,607	16,941	8,021
62889K-AB-7	NATIONAL CREDIT UNION ADMINIST AGENCY BND 1.400% 06/12/15		06/08/2011	BARCLAYS CAPITAL	07/14/2011	BARCLAYS CAPITAL	1,900,000	1,897,359	1,899,430	1,897,417	0	58	0	58	0	0	2,013	2,013	2,438	0
912810-QL-5	UNITED STATES TREASURY GOVT BND 4.250% 11/15/40		05/13/2011	Various	10/27/2011	Various	2,477,000	2,402,323	2,624,843	2,402,612	0	289	0	289	0	0	222,231	222,231	46,499	17,505
912810-QN-1	UNITED STATES TREASURY GOVT BND 4.750% 02/15/41		04/29/2011	Various	05/11/2011	Various	6,000,000	6,168,188	6,260,146	6,168,076	0	(112)	0	(112)	0	0	92,071	92,071	28,999	15,221
912810-QQ-4	UNITED STATES TREASURY GOVT BND 4.375% 05/15/41		05/26/2011	CREDIT SUISSE FIRST BOSTON COR	10/27/2011	CREDIT SUISSE FIRST BOSTON COR	3,000,000	3,073,840	3,586,277	3,073,356	0	(484)	0	(484)	0	0	512,921	512,921	59,205	4,280
912828-PY-0	UNITED STATES TREASURY GOVT BND 2.750% 02/28/18		02/28/2011	J.P. MORGAN SECURITIES INC	04/05/2011	Various	12,000,000	11,940,048	11,886,440	11,940,741	0	693	0	693	0	0	(54,301)	(54,301)	31,565	897
912828-PZ-7	UNITED STATES TREASURY GOVT BND 1.250% 03/15/14		04/05/2011	BARCLAYS CAPITAL	04/29/2011	ROYAL BANK OF SCOTLAND	1,000,000	999,339	1,007,926	999,355	0	16	0	16	0	0	8,571	8,571	1,630	747
912828-QA-1	UNITED STATES TREASURY GOVT BND 2.250% 03/31/16		04/05/2011	BANC OF AMERICA SECURITIES LLC	07/21/2011	Various	13,150,000	13,150,558	13,623,448	13,150,558	0	0	0	0	0	0	472,890	472,890	82,288	4,850
912828-QL-7	UNITED STATES TREASURY GOVT BND 0.750% 03/31/13		04/05/2011	GOLDMAN SACHS & CO.	09/26/2011	Various	13,000,000	12,984,809	13,080,621	12,986,382	0	1,573	0	1,573	0	0	94,238	94,238	20,410	1,598
912828-QR-4	UNITED STATES TREASURY GOVT BND 1.500% 06/30/16		07/18/2011	Various	07/28/2011	CITICORP SECURITIES	5,074,000	5,081,437	5,075,965	5,081,377	0	(61)	0	(61)	0	0	(5,412)	(5,412)	6,825	3,514
912828-QS-2	UNITED STATES TREASURY GOVT BND 0.750% 06/15/14		06/24/2011	NOMURA SECURITIES INTL. INC.	07/29/2011	Various	4,500,000	4,518,809	4,517,696	4,518,215	0	(593)	0	(593)	0	0	(520)	(520)	4,023	830
912828-QX-1	UNITED STATES TREASURY GOVT BND 1.500% 07/31/16		08/11/2011	Various	11/04/2011	BARCLAYS CAPITAL	1,091,000	1,120,034	1,126,028	1,118,685	0	(1,350)	0	(1,350)	0	0	7,343	7,343	4,491	641
912828-RJ-1	UNITED STATES TREASURY GOVT BND 1.000% 09/30/16		10/05/2011	CREDIT SUISSE FIRST BOSTON COR	11/04/2011	BARCLAYS CAPITAL	325,000	325,750	327,309	325,738	0	(12)	0	(12)	0	0	1,571	1,571	355	98
0599999	Subtotal - Bonds - U.S. Governments						70,517,000	70,661,813	72,096,492	70,662,082	0	268	0	268	0	0	1,434,409	1,434,409	309,037	59,501
68323A-AQ-7	ONTARIO PROVINCE SENIOR CORP BND 2.300% 05/10/16	A	07/28/2011	UBS WARBURG LLC	09/14/2011	Various	2,195,000	2,233,830	2,274,178	2,232,783	0	(1,047)	0	(1,047)	0	0	41,395	41,395	18,371	11,499
1099999	Subtotal - Bonds - All Other Governments						2,195,000	2,233,830	2,274,178	2,232,783	0	(1,047)	0	(1,047)	0	0	41,395	41,395	18,371	11,499
452152-HR-5	ILLINOIS ST MUNI BND GO 4.961% 03/01/16		06/21/2011	GOLDMAN SACHS & CO.	08/09/2011	GOLDMAN SACHS & CO.	500,000	520,015	527,450	519,516	0	(499)	0	(499)	0	0	7,934	7,934	10,473	7,166
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions						500,000	520,015	527,450	519,516	0	(499)	0	(499)	0	0	7,934	7,934	10,473	7,166
3138A1-5M-9	FNMA POOL # AH0851 4.000% 12/01/40		06/01/2011	BARCLAYS CAPITAL	12/06/2011	DEUTSCHE BANK AG	2,926,515	2,964,011	3,061,409	2,963,856	0	(155)	0	(155)	0	0	97,553	97,553	62,107	3,902
3138A1-5M-9	FNMA POOL # AH0851 4.000% 12/01/40		06/01/2011	BARCLAYS CAPITAL	12/01/2011	Paydown	34,765	35,211	34,765	34,765	0	(445)	0	(445)	0	0	0	0	389	46
3138EG-DR-2	FNMA POOL # AL0111 4.500% 04/01/41		06/01/2011	J.P. MORGAN SECURITIES INC	12/06/2011	MARKETS	2,843,664	2,974,628	3,034,278	2,974,303	0	(325)	0	(325)	0	0	59,975	59,975	67,892	4,265
3138EG-DR-2	FNMA POOL # AL0111 4.500% 04/01/41		06/01/2011	J.P. MORGAN SECURITIES INC	12/01/2011	Paydown	117,584	122,999	117,584	117,584	0	(5,415)	0	(5,415)	0	0	0	0	1,759	176
31412R-A7-2	FNMA POOL # 932530 5.500% 12/01/35		05/26/2011	BARCLAYS CAPITAL	07/14/2011	BARCLAYS CAPITAL	1,878,301	2,040,891	2,040,891	2,040,027	0	(864)	0	(864)	0	0	864	864	11,479	3,444
31412R-A7-2	FNMA POOL # 932530 5.500% 12/01/35		05/26/2011	BARCLAYS CAPITAL	08/01/2011	Paydown	98,859	107,416	98,859	98,859	0	(8,557)	0	(8,557)	0	0	0	0	9,330	181
31416X-XK-1	FNMA POOL # AB2481 4.500% 03/01/41		05/24/2011	J.P. MORGAN SECURITIES INC	12/06/2011	GOLDMAN SACHS & CO.	955,436	990,668	1,015,449	990,607	0	(61)	0	(61)	0	0	24,843	24,843	22,811	1,433
31416X-XK-1	FNMA POOL # AB2481 4.500% 03/01/41		05/24/2011	J.P. MORGAN SECURITIES INC	12/01/2011	Paydown	39,246	40,693	39,246	39,246	0	(1,447)	0	(1,447)	0	0	0	0	598	59
31418M-K7-6	FNMA POOL # AD0317 5.500% 01/01/39		01/21/2011	NOMURA SECURITIES INTL. INC.	12/05/2011	INC	3,904,246	4,171,443	4,238,547	4,170,141	0	(1,302)	0	(1,302)	0	0	68,407	68,407	185,506	5,368
31418M-K7-6	FNMA POOL # AD0317 5.500% 01/01/39		01/21/2011	NOMURA SECURITIES INTL. INC.	12/01/2011	Paydown	1,153,921	1,232,893	1,153,921	1,153,921	0	(78,971)	0	(78,971)	0	0	0	0	28,149	1,587
31419H-SU-2	FNMA POOL # AE7158 4.000% 10/01/40		05/24/2011	NOMURA SECURITIES INTL. INC.	07/15/2011	J.P. MORGAN SECURITIES	1,969,900	1,977,903	1,988,368	1,977,891	0	(12)	0	(12)	0	0	10,477	10,477	8,755	2,627
31419H-SU-2	FNMA POOL # AE7158 4.000% 10/01/40		05/24/2011	NOMURA SECURITIES INTL. INC.	08/01/2011	Paydown	6,329	6,355	6,329	6,329	0	(26)	0	(26)	0	0	0	0	6,598	8
31419K-FM-2	FNMA POOL # AE8271 4.000% 11/01/40		01/14/2011	J.P. MORGAN SECURITIES INC	12/06/2011	DEUTSCHE BANK AG	1,430,075	1,423,371	1,495,992	1,423,388	0	17	0	17	0	0	72,604	72,604	49,417	1,430
31419K-FM-2	FNMA POOL # AE8271 4.000% 11/01/40		01/14/2011	J.P. MORGAN SECURITIES INC	12/01/2011	Paydown	49,681	49,448	49,681	49,681	0	233	0	233	0	0	0	0	764	50
3199999	Subtotal - Bonds - U.S. Special Revenues						17,408,522	18,137,930	18,375,319	18,040,598	0	(97,330)	0	(97,330)	0	0	334,723	334,723	455,554	24,576

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
038222-AE-5	APPLIED MATERIALS INC. CORP BND 2.650% 06/15/16		06/02/2011	CREDIT SUISSE FIRST BOSTON COR	07/14/2011	GOLDMAN SACHS & CO.	1,000,000	1,000,180	1,019,590	1,000,174	0	(6)	0	(6)	0	0	19,416	19,416	3,018	0
06051G-EG-0	BANK OF AMERICA CORP BND 3.625% 03/17/16		06/29/2011	J.P. MORGAN SECURITIES INC	07/18/2011	Various	1,630,000	1,626,228	1,629,387	1,626,272	0	45	0	45	0	0	3,115	3,115	19,767	16,906
172967-FH-9	CITIGROUP INC CORP BND 4.587% 12/15/15		08/31/2011	CITICORP SECURITIES MARKETS	10/05/2011	MARKETS	330,000	343,553	332,224	343,274	0	(279)	0	(279)	0	0	(11,050)	(11,050)	4,878	3,406
172967-FS-5	CITIGROUP INC CORP BND 3.953% 06/15/16		07/21/2011	CITICORP SECURITIES MARKETS	08/31/2011	Various	4,000,000	4,101,700	4,102,032	4,100,390	0	(1,310)	0	(1,310)	0	0	1,642	1,642	22,137	12,298
254683-AC-9	DCENT_07-A1 ABS 07-A1 A1 5.650% 03/16/20		04/29/2011	WELLS FARGO ADVISORS	12/06/2011	J.P. MORGAN SECURITIES INC	1,800,000	2,059,242	2,137,148	2,037,060	0	(22,182)	0	(22,182)	0	0	100,089	100,089	66,105	5,368
361652-AB-6	GFI GROUP INC CORP BND 144A 8.375% 07/19/18		07/14/2011	JEFFRIES & CO. INC.	12/15/2011	Tax Free Exchange	1,000,000	1,000,000	927,070	1,000,000	0	0	0	0	0	0	(72,930)	(72,930)	33,965	0
48203R-AD-6	JUNIPER NETWORKS, INC. CORP BND 5.950% 03/15/41		02/28/2011	BARCLAYS CAPITAL	03/01/2011	Various	1,500,000	1,499,325	1,505,190	1,499,325	0	0	0	0	0	0	5,865	5,865	248	0
61747Y-DD-4	MORGAN STANLEY CORP BND 3.800% 04/29/16		06/28/2011	UBS WARBURG LLC	09/22/2011	Various	1,000,000	996,340	994,545	996,385	0	45	0	45	0	0	(1,840)	(1,840)	9,747	6,439
62875U-AA-3	NBC UNIVERSAL MEDIA LLC CORP BND 144A 5.150% 04/30/20		02/02/2011	BARCLAYS CAPITAL	08/22/2011	Tax Free Exchange	1,500,000	1,551,900	1,657,836	1,549,526	0	(2,374)	0	(2,374)	0	0	108,310	108,310	62,658	20,815
652482-BZ-2	NEWS AMERICA INC CORP BND 144A 4.500% 02/15/21		07/20/2011	CREDIT SUISSE FIRST BOSTON COR	08/26/2011	Tax Free Exchange	900,000	897,354	910,905	897,395	0	41	0	41	0	0	13,510	13,510	21,375	17,888
BRSC3H-AY-8	SHELL CORP BND 5.500% 05/01/11		05/11/2011	BARCLAYS CAPITAL	05/13/2011	Various	1,000,000	995,810	1,030,485	995,810	0	0	0	0	0	0	34,675	34,675	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							15,660,000	16,071,632	16,246,412	16,045,611	0	(26,020)	0	(26,020)	0	0	200,802	200,802	243,898	83,120
8399998. Total - Bonds							106,280,522	107,625,220	109,519,851	107,500,590	0	(124,628)	0	(124,628)	0	0	2,019,263	2,019,263	1,037,333	185,862
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								107,625,220	109,519,851	107,500,590	0	(124,628)	0	(124,628)	0	0	2,019,263	2,019,263	1,037,333	185,862

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE American Modern Select Insurance Co.

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
857492-88-8	STATE STREET INSTITUTIONAL CASH RESERVE FUND			12/28/2011	DIRECT	XXX	3,827,063	0	0	0	0	0	3,827,063	0	0	0.000	0.000		0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							3,827,063	0	0	0	0	XXX	3,827,063	0	0	XXX	XXX	XXX	0	0
31846V-55-9	TREASURY OBLIGATIONS CLASS Z STIF FUND			12/01/2011	DIRECT	XXX	1,080,046	0	0	0	0	0	1,080,046	0	0	0.000	0.000		0	0
8999999. Subtotal - Class One Money Market Mutual Funds							1,080,046	0	0	0	0	XXX	1,080,046	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							4,907,109	0	0	0	0	XXX	4,907,109	0	0	XXX	XXX	XXX	0	0

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

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

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated  
**N O N E**

Schedule DB - Part B - Section 2B - 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

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1.	January	(2,704,522)	4.	April	(4,980,307)	7.	July	(6,443,550)	10.	October	(6,139,493)
2.	February	(3,835,629)	5.	May	(8,117,949)	8.	August	(5,439,940)	11.	November	(6,465,031)
3.	March	(3,703,095)	6.	June	(7,774,342)	9.	September	(5,922,245)	12.	December	(5,045,246)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL		0	.0	0	0
2. Alaska	AK		0	.0	0	0
3. Arizona	AZ		0	.0	0	0
4. Arkansas	AR	B INS CODE 23-63-206(a)(3)	0	.0	130,497	130,571
5. California	CA		0	.0	0	0
6. Colorado	CO		0	.0	0	0
7. Connecticut	CT		0	.0	0	0
8. Delaware	DE		0	.0	0	0
9. District of Columbia	DC		0	.0	0	0
10. Florida	FL		0	.0	0	0
11. Georgia	GA	B INS CODE 33-3-9&34-9-129	0	.0	90,344	90,395
12. Hawaii	HI		0	.0	0	0
13. Idaho	ID		0	.0	0	0
14. Illinois	IL		0	.0	0	0
15. Indiana	IN		0	.0	0	0
16. Iowa	IA		0	.0	0	0
17. Kansas	KS		0	.0	0	0
18. Kentucky	KY		0	.0	0	0
19. Louisiana	LA		0	.0	0	0
20. Maine	ME		0	.0	0	0
21. Maryland	MD		0	.0	0	0
22. Massachusetts	MA	B RULE 1975	0	.0	110,420	110,483
23. Michigan	MI		0	.0	0	0
24. Minnesota	MN		0	.0	0	0
25. Mississippi	MS		0	.0	0	0
26. Missouri	MO		0	.0	0	0
27. Montana	MT		0	.0	0	0
28. Nebraska	NE		0	.0	0	0
29. Nevada	NV	B INS CODE 680A.140	0	.0	240,917	241,054
30. New Hampshire	NH	B INS CODE 405:26	0	.0	587,234	587,568
31. New Jersey	NJ		0	.0	0	0
32. New Mexico	NM	B INS CODE 59A-5-19	0	.0	737,807	738,227
33. New York	NY		0	.0	0	0
34. North Carolina	NC	B INS CODE 58-7.5	0	.0	474,495	488,301
35. North Dakota	ND		0	.0	0	0
36. Ohio	OH	B INS CODE 3939.08	2,227,843	2,229,746	0	0
37. Oklahoma	OK	B INS CODE 36 O.S. 1740	0	.0	145,554	145,637
38. Oregon	OR		0	.0	0	0
39. Pennsylvania	PA		0	.0	0	0
40. Rhode Island	RI		0	.0	0	0
41. South Carolina	SC		0	.0	0	0
42. South Dakota	SD		0	.0	0	0
43. Tennessee	TN		0	.0	0	0
44. Texas	TX		0	.0	0	0
45. Utah	UT		0	.0	0	0
46. Vermont	VT		0	.0	0	0
47. Virginia	VA	B GL TTL 38.2 CH 10 ART 7	0	.0	376,432	376,646
48. Washington	WA		0	.0	0	0
49. West Virginia	WV		0	.0	0	0
50. Wisconsin	WI		0	.0	0	0
51. Wyoming	WY		0	.0	0	0
52. American Samoa	AS		0	.0	0	0
53. Guam	GU		0	.0	0	0
54. Puerto Rico	PR		0	.0	0	0
55. U.S. Virgin Islands	VI		0	.0	0	0
56. Northern Mariana Islands	MP		0	.0	0	0
57. Canada	CN		0	.0	0	0
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,227,843	2,229,746	2,893,700	2,908,882
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	.0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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