



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 0361 NAIC Company Code 38652 Employer's ID Number 38-2342976
(Current) (Prior)

Organized under the Laws of _____, State of Domicile or Port of Entry _____ Ohio _____
Country of Domicile _____ United States of America _____ Ohio _____

Incorporated/Organized 08/15/1980 Commenced Business 10/01/1980

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

Mail Address _____, _____
(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 800-543-2644-5478
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.amic.com

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

OTHER

Matthew Joseph T. McConnell Senior Vice President /
Treasurer

Michael Lynn Flowers Vice President / Secretary

Craig Richard Smiddy Vice President

DIRECTORS OR TRUSTEES

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

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.

Manuel Zuniga Rios
President / 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 [] No []
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 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 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

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)	

NONE

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
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
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
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
Parent, Subsidiaries and Affiliates	11. Totals	42,320,378	42,810,935	42,565,080	40,730,000
	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	0
	15. Canada	0	0	0	0
	16. Other Countries	0	0	0	0
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	0
	21. Canada	0	0	0	0
	22. Other Countries	0	0	0	0
	23. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	0
	25. Total Common Stocks	0	0	0	0
	26. Total Stocks	0	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

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)
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

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)
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	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	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

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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 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 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 Total	2 Bonds	3 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 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Fair Value	10 Rate Used to Obtain Fair Value	11 Par Value	Change in Book/Adjusted Carrying Value					Interest								
		3 C o d e	4 F o r e i g n	5 Bond Char					8 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's (Amor tiza tion) Accre tion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity		
3133XMH-08-7	FHLB AGENCY BND					6,897,068	120,3630	.6,920,872	5,750,000	.6,895,531	0	0	0	5,000	.1,450	MN	35,139	0	12/28/2011	11/17/2017		
3133XY-WB-7	FHLB AGENCY BND					2,346,969	100,4450	.2,360,466	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-A4-5	FNMA AGENCY BND					335,410	113,9010	.341,703	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					4,439,436	100,1760	.4,447,040	4,000,000	4,357,365	0	(82,072)	0	0	4,625	.1,347	AO	39,056	92,500	05/05/2011	10/15/2014	
31359G-ES-8	FNMA AGENCY BND					8,811,513	101,1330	.8,849,138	8,750,000	8,811,412	0	(100)	0	0	1,375	.1,226	MN	15,373	0	12/28/2011	11/15/2016	
3137EA-CD-9	FHLIC AGENCY BND					8,435,752	106,2950	.8,503,600	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	FHLIC AGENCY AGENCY BND					1,998,561	101,1940	.2,023,880	2,000,000	1,998,288	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					2,800,391	141,1610	.2,964,381	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					1,058,402	137,8290	.1,378,290	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					2,776,573	117,5910	.2,939,775	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					1,794,039	112,0870	.1,793,386	1,600,000	1,797,157	0	(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				423,374	103,0780	.438,082	425,000	424,304	0	338	0	0	1,750	.1,831	JJ	3,112	7,438	02/04/2009	01/31/2014	
912828-KB-5	UNITED STATES TREASURY GOVT BND					4,648,450	100,0270	.4,681,264	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					124,130	105,6330	.126,760	120,000	123,118	0	(1,012)	0	0	2,375	.1,434	AO	485	2,851	01/20/2011	01/31/2014	
912828-MH-0	UNITED STATES TREASURY GOVT BND					412,878	105,6430	.438,418	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					2,968,740	109,1980	.3,057,542	2,800,000	3,027,095	0	(24,450)	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					200,071	100,1880	.200,376	200,000	200,272	0	(36)	0	0	0,375	.357	MS	191	750	10/19/2010	09/30/2012	
912828-PB-0	UNITED STATES TREASURY GOVT BND	SD				4,699,648	100,4390	.4,700,545	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					6,850,291	106,6680	.7,306,758	6,850,000	6,850,261	0	(29)	0	0	2,250	.2,249	MS	39,163	77,063	04/05/2011	03/31/2016	
912828-QS-2	UNITED STATES TREASURY GOVT BND					1,506,270	101,0940	.1,516,410	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	
0199999. 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	0	XXX	XXX	XXX	398,110	481,677	XXX	XXX
0599999. Total - U.S. Government Bonds						63,527,974	XXX	64,988,686	60,020,000	63,430,183	161,579	(260,482)	0	0	0	XXX	XXX	XXX	398,110	481,677	XXX	XXX
683234-DP-0	ONTARIO PROVINCE CORP BND	A				2,192,366	99,8860	.2,192,498	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				2,000,000	100,1510	.2,003,020	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-RM-7	QUEBEC PROVINCE CORP BND	A				2,212,960	109,1590	.2,183,180	2,000,000	2,181,286	0	(31,674)	0	0	4,875	.0,954	MN	15,167	48,750	07/28/2011	05/05/2014	
195325-BL-8	COLOMBIA REPUBLIC OF GOVT BND	F				1,803,525	126,2500	.1,893,750	1,500,000	1,779,077	0	(24,448)	0	0	7,375	.4,342	MS	31,651	55,313	03/28/2011	03/18/2019	
715638-AW-2	REPUBLIC OF PERU GOVT BND	F				1,784,250	125,7500	.1,886,250	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				1,548,000	101,0000	.1,515,000	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	
0699999. 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	
1099999. 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					1,033,120	103,8410	.1,038,410	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					520,015	105,6190	.528,095	500,000	517,986	0	(2,029)	0	0	4,961	.4,014	MS	8,268	11,782	06/21/2011	03/01/2016	
1199999. 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	
1799999. 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	
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
3199999. Total - U.S. Special Revenues Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
060516-EG-0	BANK OF AMERICA CORP BND					1,322,752	91,8310	.1,258,089	1,370,000	1,324,225	0	(10,867)	0	0	3,625	.4,500	MS	14,347	6,706	11/04/2011	03/17/2016	
125896-BC-3	CMS ENERGY CO CORP BND					607,440	118,5000	.592,500	500,000	592,500	0	(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					1,670,580	117,2320	.1,758,485	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					1,141,582	102,5550	.1,080,000	1,135,310	1,07,597	0	(6,271)	0</									

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 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's (Amor- tiza- tion) Accre- tion	13 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	14 15 Total Foreign Ex- change Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effec- tive Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
674599-CB-9	OCCIDENTAL PETROLEUM CORP BND				1,010,680	100.0510	1,000,512	1,000,000	1,010,403	0	(277)	0	1.750	.1538	FA	.6,465	.11/04/2011	.02/15/2017		
704549-AE-4	PEABODY ENERGY CORP BND				819,375	110.5000	828,750	750,000	815,431	0	(3,944)	0	7.375	.5,304	MN	.9,219	.27,656	.08/24/2011	.11/01/2016	
743410-AW-2	PROLOGIS CORP BND		1		831,675	110.5280	828,958	750,000	825,653	0	(6,022)	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				1,354,652	106.2820	1,381,669	1,300,000	1,349,851	0	(4,801)	0	2.800	.1,865	AO	.7,684	.17,897	.07/21/2011	.04/15/2016	
98310W-AH-4	WYNDHAM WORLDWIDE CORP CORP BND				1,076,250	109.0000	1,090,000	1,000,000	1,074,299	0	(1,951)	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.			1,694,085	110.9400	1,664,100	1,500,000	1,670,630	0	(23,455)	0	5.750	.1,880	JJ	.39,771	.0	.07/21/2011	.01/15/2015	
045167-BX-0	ASIAN DEVELOPMENT BANK CORP BND				2,313,630	105.6230	2,323,706	2,200,000	2,300,584	0	(13,046)	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				1,273,963	101.3490	1,266,868	1,250,000	1,271,806	0	(2,156)	0	3.750	.3,285	JJ	.21,615	.0	.07/21/2011	.01/15/2016	
293580-AA-7	ENSCO INTL INC CORP BND	F.			392,100	102.8270	411,309	400,000	392,594	0	.494	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.			715,860	89.0200	.667,646	750,000	717,395	0	1,535	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.			1,010,990	101,5470	1,000,000	1,009,527	1,009,527	0	(1,463)	0	1.125	.0,761	FA	.3,938	.5,630	.07/29/2011	.08/25/2014	
KREDITANSTALT FUER WIEDERAUFBAU CORP BND GOVT GUAR																				
500769-EK-6	GMNT	F.			2,156,104	101.7220	2,146,966	2,120,000	2,150,549	0	(5,556)	0	1.500	.0,854	AO	.7,685	.15,900	.07/28/2011	.04/04/2014	
65562Q-AP-0	NORDIC INVESTMENT BANK CORP BND				2,302,784	105.1050	2,312,310	2,200,000	2,292,249	0	(10,535)	0	2.500	.1,284	JJ	.25,361	.0	.07/28/2011	.07/15/2015	
822582-AJ-1	SHELL INTL FINAN CORP BND	F.			1,542,210	115.0430	1,725,649	1,500,000	1,539,066	0	(3,144)	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	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	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	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3133X-M-08-7	FHLB AGENCY BND 5.000% 11/17/17		12/28/2011	CITICORP SECURITIES MARKETS		6,897,067	5,750,000	33,542
3135M-44-5	FNMA AGENCY BND 5.000% 04/15/15		04/12/2011	MORGAN STANLEY & CO. INC.		335,410	300,000	0
3135M-WJ-8	FNMA AGENCY BND 4.625% 10/15/14		05/05/2011	CITICORP SECURITIES MARKETS		4,439,435	4,000,000	10,792
3135G-ES-8	FNMA AGENCY BND 1.375% 11/15/16		12/28/2011	CITICORP SECURITIES MARKETS		8,811,513	8,750,000	14,705
3137E-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
3137E-CU-1	FHLMC 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 BND 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
683224-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 REPUBLI 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	1,370,000	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-SU-3	CATERPILLAR FINL SERV CORP BND MTN 5.430% 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 BOND 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 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
65248Z-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-9	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 FOMENTO 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 WIEDERAUFBAU 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
655620-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

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
3133XY-WB-7	FHLB AGENCY BND 0.875% 08/22/12		09/26/2011	DIRECT		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	CITICORP SECURITIES 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	.0	.05/15/2026	
36207F-LH-2	GNMA POOL # 430628 7.500% 10/15/29		12/08/2011	CITICORP SECURITIES 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	.0	.10/15/2029	
912810-FD-5	UNITED STATES TREASURY GOVT IBND TIPS 3.625% 04/15/28		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	TIPS 3.875% 04/15/29		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	UNITED STATES TREASURY GOVT IBND TIPS 3.375% 04/15/32		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	UNITED STATES TREASURY GOVT IBND TIPS 2.375% 01/15/25		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	UNITED STATES TREASURY GOVT IBND TIPS 2.000% 01/15/26		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	UNITED STATES TREASURY GOVT BND 4.500% 02/15/36		04/20/2011	NOMURA SECURITIES INTL. INC.		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	UNITED STATES TREASURY GOVT IBND TIPS 1.750% 01/15/28		04/05/2011	BARCLAYS CAPITAL		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	UNITED STATES TREASURY GOVT IBND TIPS 2.500% 01/15/29		04/05/2011	CREDIT SUISSE FIRST BOSTON COR.		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	UNITED STATES TREASURY GOVT BND 4.625% 02/15/40		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	UNITED STATES TREASURY GOVT BND 4.375% 05/15/40		01/05/2011	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	UNITED STATES TREASURY GOVT BND 4.500% 02/28/11		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	UNITED STATES TREASURY GOVT IBND TIPS 2.000% 04/15/12		04/05/2011	CITICORP SECURITIES 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	UNITED STATES TREASURY GOVT BND 1.750% 01/31/14		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	UNITED STATES TREASURY GOVT BND 1.375% 02/15/12		04/05/2011	CITICORP SECURITIES MARKETS		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	UNITED STATES TREASURY GOVT BND 0.375% 09/30/12		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	UNITED STATES TREASURY GOVT BND 1.250% 09/30/15		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	UNITED STATES TREASURY GOVT BND 0.500% 10/15/13		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	CITICORP SECURITIES INTL. 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	.402,497	.401,155	.401,253	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	FORD 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	FORD 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	.0	15,622	.06/15/2012

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 CUSIP Identifi- cation	2 Description	For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
90331W-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	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	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	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	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	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	0	XXX
9799999. Total - Common Stocks						0	XXX	0	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	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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Book/ Adjusted Carrying Value at Disposal	10 Unrealized Valuation Increase/ (Decrease)	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12	13	14	15	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
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	
313560-BJ-1	FNMA AGENCY BND 1.125% 06/27/14		05/12/2011	MORGAN STANLEY & CO. INC	06/01/2011	MARKETS	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	CITICORP SECURITIES	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	FND 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	CREDIT SUISSE FIRST BOSTON COR	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	
912810-0Q-4	UNITED STATES TREASURY GOVT BND 4.375% 05/15/41		05/26/2011		10/27/2011	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	
912828-0A-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	MARKETS	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	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	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	1,864	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	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	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	0	.28,149	.1,587
31419H-5U-2	FNMA POOL # AE7158 4.000% 10/01/40		05/24/2011	NOMURA SECURITIES INTL. INC.	07/15/2011	INC	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-5U-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	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	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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Book/ Adjusted Carrying Value at Disposal	10 Consid- eration	11 Actual Cost	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
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	
	BANK OF AMERICA CORP BND 3.625%																				
06051G-EG-0	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	CITICORP SECURITIES MARKETS	10/05/2011	CITICORP SECURITIES 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	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	
	DCENT_07-A1 ABS 07-A1 A1 5.650%					J.P. MORGAN SECURITIES															
254683-AC-9	03/16/20		04/29/2011	WELLS FARGO ADVISORS	12/06/2011	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	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	
48203P-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	
	MORGAN STANLEY CORP BND 3.800%																				
61747Y-DD-4	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		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	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	0
9799998. Total - Common Stocks								0	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	0
9999999 - Totals								107,625,220	109,519,851	107,500,590	107,500,590	0	(124,628)	0	(124,628)	0	0	2,019,263	2,019,263	1,037,333	185,862

E15.1

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 CUSIP Identifi- cation	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest	
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amor- tization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			15 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
0599999. Total - U.S. Government Bonds							0	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	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	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	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	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	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	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	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	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	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	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	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	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	0	XXX	0	0	0	XXX	XXX	XXX	0	0
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	0.000	0.000	0	0	0
857492-88-8 ...							3,827,063	0	0	0	0	XXX	3,827,063	0	0	0	XXX	XXX	XXX	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							1,080,046	0	0	0	0	0	1,080,046	0	0	0	0.000	0.000	0	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	0.000	0.000	0	0	0
8999999. Subtotal - Class One Money Market Mutual Funds							1,080,046	0	0	0	0	XXX	1,080,046	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							4,907,109	0	0	0	0	XXX	4,907,109	0	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

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK CINCINNATI, OH COMMERCIAL ACCOUNT		.000	0	0	14,521	XXX
US BANK CINCINNATI, OH OUTSTANDING A/P CHECKS		.000	0	0	(60,726)	XXX
US BANK CINCINNATI, OH CLAIM CHECK PAYABLE		.000	0	0	(5,087,185)	XXX
US BANK ACCOUNT		.000	0	0		
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	690	90	88,145	XXX
0199999. Totals - Open Depositories	XXX	XXX	690	90	(5,045,245)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	690	90	(5,045,245)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	690	90	(5,045,245)	XXX

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.....	(6,139,433)
2. February.....	(3,835,629)	5. May.....	(8,117,949)	8. August.....	(5,439,940)	11. November.....	(6,465,091)
3. March.....	(3,703,095)	6. June.....	(7,774,342)	9. September.....	(5,922,245)	12. December.....	(5,045,246)

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

NON E

8699999 - Total Cash Equivalents

E26

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	JL		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	XXX	0	0	0
59. Subtotal		XXX	XXX	2,227,843	2,229,746	2,893,700
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)		XXX	XXX	0	0	0

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