



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012  
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 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., Amelia, OH, US 45102-2607  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.amig.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 James Paul Tierney  
Chairman / Senior Vice President Juergen Erwin Kammerlohr Senior Vice President / Treasurer James Edward Hinkle III #

### OTHER

Charles Schuster Griffith III # Secretary Craig Richard Smiddy Vice President

### DIRECTORS OR TRUSTEES

Juergen Erwin Kammerlohr Chairman James Edward Hinkle III # James Paul Tierney  
Charles Schuster Griffith III # 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

Charles Schuster Griffith III  
Secretary

Kenneth Leo Kuhn  
Vice President / Controller

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_

- a. Is this an original filing? ..... Yes [ X ] No [ ]  
b. If no,  
1. State the amendment number.....  
2. Date filed.....  
3. Number of pages attached.....

**SUMMARY INVESTMENT SCHEDULE**

| Investment Categories   | Gross Investment Holdings |                 | Admitted Assets as Reported in the Annual Statement |  |                                   |                 |
|---|---------------------------|-----------------|---|--|-----------------------------------|-----------------|
|   | 1<br>Amount               | 2<br>Percentage | 3<br>Amount   | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3 + 4)<br>Amount | 6<br>Percentage |
| 1. Bonds:   |                           |                 |   |  |                                   |                 |
| 1.1 U.S. treasury securities  | 54,468,287                | 34.574          | 54,468,287  | 0  | 54,468,287                        | 34.574          |
| 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   | 39,245,298                | 24.911          | 39,245,298  | 0  | 39,245,298                        | 24.911          |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)   | 6,251,821                 | 3.968           | 6,251,821   | 0  | 6,251,821                         | 3.968           |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:   |                           |                 |   |  |                                   |                 |
| 1.41 States, territories and possessions general obligations  | 0                         | 0.000           | 0   | 0  | 0                                 | 0.000           |
| 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)   | 39,882,988                | 25.316          | 39,882,988  | 0  | 39,882,988                        | 25.316          |
| 2.2 Unaffiliated non-U.S. securities (including Canada)   | 10,600,895                | 6.729           | 10,600,895  | 0  | 10,600,895                        | 6.729           |
| 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   | 350                       | 0.000           | 350   | 0  | 350                               | 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   | 7,092,629                 | 4.502           | 7,092,629   | 0  | 7,092,629                         | 4.502           |
| 11. Other invested assets   | 0                         | 0.000           | 0   | 0  | 0                                 | 0.000           |
| 12. Total invested assets   | 157,542,268               | 100.000         | 157,542,268   | 0  | 157,542,268                       | 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 .....                         | 118,758,054 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....                             | 109,781,703 |
| 3.  | Accrual of discount .....   | 32,094      |
| 4.  | Unrealized valuation increase (decrease):   |             |
|     | 4.1. Part 1, Column 12 .....  | 69,161      |
|     | 4.2. Part 2, Section 1, Column 15 .....   | 0           |
|     | 4.3. Part 2, Section 2, Column 13 .....   | 0           |
|     | 4.4. Part 4, Column 11 .....  | (29,976)    |
|     |   | 39,185      |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19 .....                               | 900,263     |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....      | 77,827,686  |
| 7.  | Deduct amortization of premium .....  | 1,234,324   |
| 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) ..... | 150,449,289 |
| 11. | Deduct total nonadmitted amounts .....  | 0           |
| 12. | Statement value at end of current period (Line 10 minus Line 11) .....                | 150,449,289 |

**SCHEDULE D - SUMMARY BY COUNTRY**

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

| Description   |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| <b>BONDS</b>  |                            |                                      |                 |                  |                         |
| Governments<br>(Including all obligations guaranteed<br>by governments)   | 1. United States .....     | 54,468,288                           | 55,238,378      | 54,437,575       | 53,590,000              |
|   | 2. Canada .....            | 2,104,345                            | 2,120,420       | 2,212,960        | 2,000,000               |
|   | 3. Other Countries         | 10,028,174                           | 10,684,143      | 10,193,850       | 9,345,000               |
|   | 4. Totals                  | 66,600,807                           | 68,042,941      | 66,844,385       | 64,935,000              |
| U.S. States, Territories and<br>Possessions<br>(Direct and guaranteed)  | 5. Totals                  | 1,534,146                            | 1,610,465       | 1,553,135        | 1,500,000               |
| U.S. Political Subdivisions of States,<br>Territories and Possessions (Direct<br>and guaranteed)  | 6. Totals                  | 0                                    | 0               | 0                | 0                       |
| U.S. Special revenue and special<br>assessment obligations and all non-<br>guaranteed obligations of agencies<br>and authorities of governments and<br>their political subdivisions | 7. Totals                  | 39,245,298                           | 39,933,212      | 39,888,419       | 37,800,000              |
| Industrial and Miscellaneous and<br>Hybrid Securities (unaffiliated)  | 8. United States .....     | 32,174,379                           | 33,607,034      | 32,463,148       | 30,313,000              |
|   | 9. Canada .....            | 703,472                              | 735,475         | 714,138          | 600,000                 |
|   | 10. Other Countries        | 10,191,187                           | 10,557,112      | 10,334,633       | 9,885,000               |
|   | 11. Totals                 | 43,069,038                           | 44,899,621      | 43,511,919       | 40,798,000              |
| Parent, Subsidiaries and Affiliates   | 12. Totals                 | 0                                    | 0               | 0                | 0                       |
|   | 13. Total Bonds            | 150,449,289                          | 154,486,239     | 151,797,858      | 145,033,000             |
| <b>PREFERRED STOCKS</b>   |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous<br>(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                       |
| <b>COMMON STOCKS</b>  |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous<br>(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 | 150,449,289                          | 154,486,239     | 151,797,858      |                         |

ANNUAL STATEMENT FOR THE YEAR 2012 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of<br>Line 9.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| <b>1. U.S. Governments</b>  |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 1.1 Class 1   | 12,112,423          | 47,023,503                          | 0                                     | 2,757,194                              | 0                  | 61,893,120              | 37.8                              | 67,257,246                           | 54.4                             | 61,893,120                     | 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  | 12,112,423          | 47,023,503                          | 0                                     | 2,757,194                              | 0                  | 61,893,120              | 37.8                              | 67,257,246                           | 54.4                             | 61,893,120                     | 0                                   |
| <b>2. All Other Governments</b>   |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 2.1 Class 1   | 0                   | 7,414,367                           | 0                                     | 0                                      | 0                  | 7,414,367               | 4.5                               | 7,920,038                            | 6.4                              | 7,414,367                      | 0                                   |
| 2.2 Class 2   | 0                   | 0                                   | 4,718,153                             | 0                                      | 0                  | 4,718,153               | 2.9                               | 3,540,386                            | 2.9                              | 4,718,153                      | 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  | 0                   | 7,414,367                           | 4,718,153                             | 0                                      | 0                  | 12,132,520              | 7.4                               | 11,460,424                           | 9.3                              | 12,132,520                     | 0                                   |
| <b>3. U.S. States, Territories and Possessions etc.,<br/>Guaranteed</b>                       |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 3.1 Class 1   | 0                   | 1,534,146                           | 0                                     | 0                                      | 0                  | 1,534,146               | 0.9                               | 1,547,068                            | 1.3                              | 1,534,146                      | 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                   | 1,534,146                           | 0                                     | 0                                      | 0                  | 1,534,146               | 0.9                               | 1,547,068                            | 1.3                              | 1,534,146                      | 0                                   |
| <b>4. U.S. Political Subdivisions of States, Territories and<br/>Possessions, Guaranteed</b>  |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 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                                   |
| <b>5. U.S. Special Revenue &amp; Special Assessment<br/>Obligations, etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 5.1 Class 1   | 0                   | 35,260,986                          | 3,984,312                             | 0                                      | 0                  | 39,245,298              | 24.0                              | 0                                    | 0.0                              | 39,245,298                     | 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                   | 35,260,986                          | 3,984,312                             | 0                                      | 0                  | 39,245,298              | 24.0                              | 0                                    | 0.0                              | 39,245,298                     | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2012 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of<br>Line 9.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| <b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b> |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 6.1 Class 1   | 5,755,126           | 17,231,581                          | 5,544,268                             | 0                                      | 0                  | 28,530,975              | 17.4                              | 32,280,606                           | 26.1                             | 28,530,975                     | 0                                   |
| 6.2 Class 2   | 0                   | 6,694,694                           | 13,014,460                            | 0                                      | 0                  | 19,709,154              | 12.0                              | 6,588,677                            | 5.3                              | 16,439,452                     | 3,269,702                           |
| 6.3 Class 3   | 0                   | 0                                   | 584,036                               | 0                                      | 0                  | 584,036                 | 0.4                               | 4,531,142                            | 3.7                              | 284,036                        | 300,000                             |
| 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  | 5,755,126           | 23,926,275                          | 19,142,764                            | 0                                      | 0                  | 48,824,165              | 29.8                              | 43,400,425                           | 35.1                             | 45,254,463                     | 3,569,702                           |
| <b>7. Hybrid Securities</b>                             |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 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                                   |
| <b>8. Parent, Subsidiaries and Affiliates</b>           |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 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 2012 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of<br>Line 9.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| <b>9. Total Bonds Current Year</b>                   |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 9.1 Class 1  | (d) 17,867,549      | 108,464,583                         | 9,528,580                             | 2,757,194                              | .0                 | 138,617,906             | 84.7                              | XXX                                  | XXX                              | 138,617,906                    | .0                                  |
| 9.2 Class 2  | (d) 0               | 6,694,694                           | 17,732,613                            | .0                                     | .0                 | 24,427,307              | 14.9                              | XXX                                  | XXX                              | 21,157,605                     | 3,269,702                           |
| 9.3 Class 3  | (d) 0               | .0                                  | 584,036                               | .0                                     | .0                 | 584,036                 | 0.4                               | XXX                                  | XXX                              | 284,036                        | 300,000                             |
| 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   | 17,867,549          | 115,159,277                         | 27,845,229                            | 2,757,194                              | .0                 | (b) 163,629,249         | 100.0                             | XXX                                  | XXX                              | 160,059,547                    | 3,569,702                           |
| 9.8 Line 9.7 as a % of Col. 6                        | 10.9                | 70.4                                | 17.0                                  | 1.7                                    | 0.0                | 100.0                   | XXX                               | XXX                                  | XXX                              | 97.8                           | 2.2                                 |
| <b>10. Total Bonds Prior Year</b>                    |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 10.1 Class 1   | 21,247,039          | 68,325,119                          | 12,809,496                            | 2,789,798                              | 3,833,506          | XXX                     | XXX                               | 109,004,958                          | 88.1                             | 107,309,808                    | 1,695,150                           |
| 10.2 Class 2   | .0                  | 2,090,149                           | 8,038,914                             | .0                                     | .0                 | XXX                     | XXX                               | 10,129,063                           | 8.2                              | 9,411,668                      | 717,395                             |
| 10.3 Class 3   | .0                  | 2,497,577                           | 2,033,565                             | .0                                     | .0                 | XXX                     | XXX                               | 4,531,142                            | 3.7                              | 4,531,142                      | .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  | 21,247,039          | 72,912,845                          | 22,881,975                            | 2,789,798                              | 3,833,506          | XXX                     | XXX                               | (b) 123,665,163                      | 100.0                            | 121,252,618                    | 2,412,545                           |
| 10.8 Line 10.7 as a % of Col. 8                      | 17.2                | 59.0                                | 18.5                                  | 2.3                                    | 3.1                | XXX                     | XXX                               | 100.0                                | XXX                              | 98.0                           | 2.0                                 |
| <b>11. Total Publicly Traded Bonds</b>               |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 11.1 Class 1   | 17,867,549          | 108,464,582                         | 9,528,580                             | 2,757,194                              | .0                 | 138,617,905             | 84.7                              | 107,309,808                          | 86.8                             | 138,617,905                    | XXX                                 |
| 11.2 Class 2   | .0                  | 5,512,766                           | 15,644,840                            | .0                                     | .0                 | 21,157,606              | 12.9                              | 9,411,668                            | 7.6                              | 21,157,606                     | XXX                                 |
| 11.3 Class 3   | .0                  | .0                                  | 284,036                               | .0                                     | .0                 | 284,036                 | 0.2                               | 4,531,142                            | 3.7                              | 284,036                        | 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  | 17,867,549          | 113,977,348                         | 25,457,456                            | 2,757,194                              | .0                 | 160,059,547             | 97.8                              | 121,252,618                          | 98.0                             | 160,059,547                    | XXX                                 |
| 11.8 Line 11.7 as a % of Col. 6                      | 11.2                | 71.2                                | 15.9                                  | 1.7                                    | 0.0                | 100.0                   | XXX                               | XXX                                  | XXX                              | 100.0                          | XXX                                 |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 10.9                | 69.7                                | 15.6                                  | 1.7                                    | 0.0                | 97.8                    | XXX                               | XXX                                  | XXX                              | 97.8                           | XXX                                 |
| <b>12. Total Privately Placed Bonds</b>              |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                     |
| 12.1 Class 1   | .0                  | .1                                  | .0                                    | .0                                     | .0                 | .1                      | 0.0                               | 1,695,150                            | 1.4                              | XXX                            | .1                                  |
| 12.2 Class 2   | .0                  | 1,181,928                           | 2,087,773                             | .0                                     | .0                 | 3,269,701               | 2.0                               | 717,395                              | 0.6                              | XXX                            | 3,269,701                           |
| 12.3 Class 3   | .0                  | .0                                  | 300,000                               | .0                                     | .0                 | 300,000                 | 0.2                               | .0                                   | 0.0                              | XXX                            | 300,000                             |
| 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                  | 1,181,929                           | 2,387,773                             | .0                                     | .0                 | 3,569,702               | 2.2                               | 2,412,545                            | 2.0                              | XXX                            | 3,569,702                           |
| 12.8 Line 12.7 as a % of Col. 6                      | 0.0                 | 33.1                                | 66.9                                  | 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                 | 0.7                                 | 1.5                                   | 0.0                                    | 0.0                | 2.2                     | XXX                               | XXX                                  | XXX                              | XXX                            | 2.2                                 |

(a) Includes \$ .0 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 2012 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of<br>Line 9.5 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| <b>1. U.S. Governments</b>   |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 1.1 Issuer Obligations .....   | 12,112,423          | 47,023,503                          | 0                                     | 2,757,194                              | 0                  | 61,893,120              | 37.8                              | 67,257,246                           | 54.4                             | 61,893,120                     | 0                               |
| 1.2 Residential Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 0                                    | 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   | 12,112,423          | 47,023,503                          | 0                                     | 2,757,194                              | 0                  | 61,893,120              | 37.8                              | 67,257,246                           | 54.4                             | 61,893,120                     | 0                               |
| <b>2. All Other Governments</b>  |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 2.1 Issuer Obligations .....   | 0                   | 7,414,367                           | 4,718,153                             | 0                                      | 0                  | 12,132,520              | 7.4                               | 11,460,424                           | 9.3                              | 12,132,520                     | 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   | 0                   | 7,414,367                           | 4,718,153                             | 0                                      | 0                  | 12,132,520              | 7.4                               | 11,460,424                           | 9.3                              | 12,132,520                     | 0                               |
| <b>3. U.S. States, Territories and Possessions, Guaranteed</b>                           |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 3.1 Issuer Obligations .....   | 0                   | 1,534,146                           | 0                                     | 0                                      | 0                  | 1,534,146               | 0.9                               | 1,547,068                            | 1.3                              | 1,534,146                      | 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                   | 1,534,146                           | 0                                     | 0                                      | 0                  | 1,534,146               | 0.9                               | 1,547,068                            | 1.3                              | 1,534,146                      | 0                               |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b> |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 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                               |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 5.1 Issuer Obligations .....   | 0                   | 35,260,986                          | 3,984,312                             | 0                                      | 0                  | 39,245,298              | 24.0                              | 0                                    | 0.0                              | 39,245,298                     | 0                               |
| 5.2 Residential Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 0                                    | 0.0                              | 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                   | 35,260,986                          | 3,984,312                             | 0                                      | 0                  | 39,245,298              | 24.0                              | 0                                    | 0.0                              | 39,245,298                     | 0                               |
| <b>6. Industrial and Miscellaneous</b>   |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 6.1 Issuer Obligations .....   | 5,755,126           | 23,926,275                          | 19,142,764                            | 0                                      | 0                  | 48,824,165              | 29.8                              | 38,988,033                           | 31.5                             | 45,254,462                     | 3,569,703                       |
| 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 .....                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 4,412,392                            | 3.6                              | 0                              | 0                               |
| 6.5 Totals   | 5,755,126           | 23,926,275                          | 19,142,764                            | 0                                      | 0                  | 48,824,165              | 29.8                              | 43,400,425                           | 35.1                             | 45,254,462                     | 3,569,703                       |
| <b>7. Hybrid Securities</b>  |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 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                               |
| <b>8. Parent, Subsidiaries and Affiliates</b>  |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 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 2012 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of<br>Line 9.5 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| <b>9. Total Bonds Current Year</b>                   |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 9.1 Issuer Obligations                               | 17,867,549          | 115,159,277                         | 27,845,229                            | 2,757,194                              | 0                  | 163,629,249             | 100.0                             | XXX                                  | XXX                              | 160,059,546                    | 3,569,703                       |
| 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      | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | XXX                                  | XXX                              | 0                              | 0                               |
| 9.5 Totals   | 17,867,549          | 115,159,277                         | 27,845,229                            | 2,757,194                              | 0                  | 163,629,249             | 100.0                             | XXX                                  | XXX                              | 160,059,546                    | 3,569,703                       |
| 9.6 Line 9.5 as a % of Col. 6                        | 10.9                | 70.4                                | 17.0                                  | 1.7                                    | 0.0                | 100.0                   | XXX                               | XXX                                  | XXX                              | 97.8                           | 2.2                             |
| <b>10. Total Bonds Prior Year</b>                    |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 10.1 Issuer Obligations                              | 16,834,647          | 72,912,845                          | 22,881,975                            | 2,789,798                              | 3,833,506          | XXX                     | XXX                               | 119,252,771                          | 96.4                             | 116,840,225                    | 2,412,546                       |
| 10.2 Residential Mortgage-Backed Securities          | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                     | XXX                               | 0                                    | 0.0                              | 0                              | 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     | 4,412,392           | 0                                   | 0                                     | 0                                      | 0                  | XXX                     | XXX                               | 4,412,392                            | 3.6                              | 4,412,392                      | 0                               |
| 10.5 Totals  | 21,247,039          | 72,912,845                          | 22,881,975                            | 2,789,798                              | 3,833,506          | XXX                     | XXX                               | 123,665,163                          | 100.0                            | 121,252,617                    | 2,412,546                       |
| 10.6 Line 10.5 as a % of Col. 8                      | 17.2                | 59.0                                | 18.5                                  | 2.3                                    | 3.1                | XXX                     | XXX                               | 100.0                                | XXX                              | 98.0                           | 2.0                             |
| <b>11. Total Publicly Traded Bonds</b>               |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 11.1 Issuer Obligations                              | 17,867,549          | 113,977,348                         | 25,457,455                            | 2,757,194                              | 0                  | 160,059,546             | 97.8                              | 116,840,225                          | 94.5                             | 160,059,546                    | XXX                             |
| 11.2 Residential Mortgage-Backed Securities          | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 0                                    | 0.0                              | 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     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 4,412,392                            | 3.6                              | 0                              | XXX                             |
| 11.5 Totals  | 17,867,549          | 113,977,348                         | 25,457,455                            | 2,757,194                              | 0                  | 160,059,546             | 97.8                              | 121,252,617                          | 98.0                             | 160,059,546                    | XXX                             |
| 11.6 Line 11.5 as a % of Col. 6                      | 11.2                | 71.2                                | 15.9                                  | 1.7                                    | 0.0                | 100.0                   | XXX                               | XXX                                  | XXX                              | 100.0                          | XXX                             |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 10.9                | 69.7                                | 15.6                                  | 1.7                                    | 0.0                | 97.8                    | XXX                               | XXX                                  | XXX                              | 97.8                           | XXX                             |
| <b>12. Total Privately Placed Bonds</b>              |                     |                                     |                                       |  |                    |                         |                                   |                                      |                                  |                                |                                 |
| 12.1 Issuer Obligations                              | 0                   | 1,181,929                           | 2,387,774                             | 0                                      | 0                  | 3,569,703               | 2.2                               | 2,412,546                            | 2.0                              | XXX                            | 3,569,703                       |
| 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                   | 1,181,929                           | 2,387,774                             | 0                                      | 0                  | 3,569,703               | 2.2                               | 2,412,546                            | 2.0                              | XXX                            | 3,569,703                       |
| 12.6 Line 12.5 as a % of Col. 6                      | 0.0                 | 33.1                                | 66.9                                  | 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                 | 0.7                                 | 1.5                                   | 0.0                                    | 0.0                | 2.2                     | XXX                               | XXX                                  | XXX                              | XXX                            | 2.2                             |

**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 .....                          | 4,907,109  | 4,907,109  | 0              | 0                                      | 0  |
| 2. Cost of short-term investments acquired .....  | 83,651,163 | 83,651,163 | 0              | 0                                      | 0  |
| 3. Accrual of discount .....  | 475        | 475        | 0              | 0                                      | 0  |
| 4. Unrealized valuation increase (decrease) .....   | 0          | 0          | 0              | 0                                      | 0  |
| 5. Total gain (loss) on disposals .....   | 340        | 340        | 0              | 0                                      | 0  |
| 6. Deduct consideration received on disposals .....                                       | 81,928,986 | 81,928,986 | 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) ..... | 6,630,101  | 6,630,101  | 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)                      | 6,630,101  | 6,630,101  | 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 .....                          | 0          | 0          | 0         |
| 2. Cost of cash equivalents acquired .....  | 26,348,219 | 26,348,219 | 0         |
| 3. Accrual of discount .....  | 558        | 558        | 0         |
| 4. Unrealized valuation increase (decrease) .....   | 0          | 0          | 0         |
| 5. Total gain (loss) on disposals .....   | (126)      | (126)      | 0         |
| 6. Deduct consideration received on disposals .....                                       | 19,798,792 | 19,798,792 | 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) ..... | 6,549,859  | 6,549,859  | 0         |
| 11. Deduct total nonadmitted amounts .....  | 0          | 0          | 0         |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 6,549,859  | 6,549,859  | 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 2012 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 | B o n d C h a r | 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   | Stated Contractual Maturity Date |
| 912810-FE-3  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 2,800,391   | 141.3410                       | 2,968,161  | 2,100,000  | 2,757,194                     | 0   | (32,605)                                 | 0   | 0  | 5.500    | 2.980             | FA        | 43,626                          | 115,500                     | 08/31/2011 | 08/15/2028                       |
| 912828-JZ-4  | UNITED STATES TREASURY GOVT BND              | SD      |               |                 | 1         | 423,374     | 101.6720                       | 432,106    | 425,000    | 424,635                       | 0   | 331                                      | 0   | 0  | 1.750    | 1.831             | JJ        | 3,112                           | 7,438                       | 02/04/2009 | 01/31/2014                       |
| 912828-LS-7  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 124,130     | 103.8520                       | 124,622    | 120,000    | 122,030                       | 0   | (1,089)                                  | 0   | 0  | 2.375    | 1.434             | AO        | 488                             | 2,850                       | 01/20/2010 | 10/31/2014                       |
| 912828-NH-0  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 412,878     | 104.0860                       | 431,957    | 415,000    | 414,086                       | 0   | 424                                      | 0   | 0  | 2.250    | 2.359             | JJ        | 3,908                           | 9,338                       | 02/01/2010 | 01/31/2015                       |
| 912828-NY-3  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 2,968,740   | 111.3750                       | 3,118,513  | 2,800,000  | 3,060,716                     | 63,945                                    | (30,324)                                 | 0   | 0  | 0.500    | (0.546)           | AO        | 3,202                           | 14,755                      | 04/05/2011 | 04/15/2015                       |
| 912828-PB-0  | UNITED STATES TREASURY GOVT BND              | SD      |               |                 | 1         | 4,699,648   | 100.2860                       | 4,692,449  | 4,680,000  | 4,687,590                     | 0   | (9,648)                                  | 0   | 0  | 0.500    | 0.293             | AO        | 5,014                           | 23,400                      | 09/26/2011 | 10/15/2013                       |
| 912828-QA-1  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 6,850,291   | 105.9600                       | 7,258,260  | 6,850,000  | 6,850,202                     | 0   | (59)                                     | 0   | 0  | 0.500    | 2.249             | MS        | 39,378                          | 154,125                     | 04/05/2011 | 03/31/2016                       |
| 912828-RZ-5  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 997,269     | 99.9650                        | 999,650    | 1,000,000  | 998,138                       | 0   | 869                                      | 0   | 0  | 0.250    | 0.342             | JJ        | 1,155                           | 1,250                       | 01/13/2012 | 01/15/2015                       |
| 912828-SC-5  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 5,241,869   | 101.3400                       | 5,269,680  | 5,200,000  | 5,234,360                     | 0   | (7,509)                                  | 0   | 0  | 0.875    | 0.710             | JJ        | 19,041                          | 22,750                      | 02/02/2012 | 01/31/2017                       |
| 912828-TW-0  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 5,997,422   | 100.3310                       | 6,019,860  | 6,000,000  | 5,997,509                     | 0   | 87                                       | 0   | 0  | 0.750    | 0.759             | AO        | 7,707                           | 0                           | 10/26/2012 | 10/31/2017                       |
| 912828-UA-6  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 15,948,125  | 99.6700                        | 15,947,200 | 16,000,000 | 15,948,268                    | 0   | 143                                      | 0   | 0  | 0.625    | 0.692             | MN        | 8,791                           | 0                           | 12/27/2012 | 11/30/2017                       |
| 912828-UC-2  | UNITED STATES TREASURY GOVT BND              |         |               |                 | 1         | 7,973,438   | 99.6990                        | 7,975,920  | 8,000,000  | 7,973,560                     | 0   | 122                                      | 0   | 0  | 0.250    | 0.363             | JD        | 934                             | 0                           | 12/27/2012 | 12/15/2015                       |
| <b>0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations</b>                         |  |         |               |                 |           | 54,437,575  | XXX                            | 55,238,378 | 53,590,000 | 54,468,288                    | 63,945                                    | (79,258)                                 | 0   | 0  | XXX      | XXX               | XXX       | 136,356                         | 351,406                     | XXX        | XXX                              |
| <b>0599999. Total - U.S. Government Bonds</b>  |  |         |               |                 |           | 54,437,575  | XXX                            | 55,238,378 | 53,590,000 | 54,468,288                    | 63,945                                    | (79,258)                                 | 0   | 0  | XXX      | XXX               | XXX       | 136,356                         | 351,406                     | XXX        | XXX                              |
| 748148-RM-7  | QUEBEC PROVINCE OF CORP BND                  |         | A             |                 | 1FE       | 2,212,960   | 106.0210                       | 2,120,420  | 2,000,000  | 2,104,345                     | 0   | (76,941)                                 | 0   | 0  | 4.875    | 0.954             | MN        | 15,167                          | 97,500                      | 07/28/2011 | 05/05/2014                       |
| 105756-BS-8  | BRAZIL FEDERATIVE REPUBLIC OF GOVT BND       |         | F             |                 | 2FE       | 1,254,000   | 120.3500                       | 1,323,850  | 1,100,000  | 1,243,075                     | 0   | (10,925)                                 | 0   | 0  | 4.875    | 3.042             | JJ        | 23,684                          | 26,813                      | 04/12/2012 | 01/22/2021                       |
| 195325-BL-8  | COLOMBIA REPUBLIC OF GOVT BND                |         | F             |                 | 2FE       | 1,803,525   | 131.5000                       | 1,972,500  | 1,500,000  | 1,745,282                     | 0   | (33,795)                                 | 0   | 0  | 7.375    | 4.342             | MS        | 110,625                         | 110,625                     | 03/28/2011 | 03/18/2019                       |
| 219868-BP-0  | CORP ANDINA DE FOMENTO CORP BND              |         | F             |                 | 1FE       | 636,981     | 105.5390                       | 659,616    | 625,000    | 633,335                       | 0   | (2,568)                                  | 0   | 0  | 3.750    | 3.285             | JJ        | 10,807                          | 23,438                      | 07/21/2011 | 01/15/2016                       |
| 459058-AY-9  | INTL BANK FOR RECON & DEVELOP CORP BND       |         | F             |                 | 1FE       | 1,010,990   | 101.3990                       | 1,013,990  | 1,000,000  | 1,005,954                     | 0   | (3,574)                                  | 0   | 0  | 1.125    | 0.761             | FA        | 3,938                           | 11,260                      | 07/29/2011 | 08/25/2014                       |
| 500769-EK-6  | KREDITANSTALT FUER WIDERAUFBAU CORP BND GUAR |         | F             |                 | 1FE       | 2,156,104   | 101.4430                       | 2,150,592  | 2,120,000  | 2,137,064                     | 0   | (13,483)                                 | 0   | 0  | 1.500    | 0.854             | AO        | 7,685                           | 31,800                      | 07/28/2011 | 04/04/2014                       |
| 715638-AW-2  | REPUBLIC OF PERU GOVT BND                    |         | F             |                 | 2FE       | 1,784,250   | 130.5000                       | 1,957,500  | 1,500,000  | 1,729,797                     | 0   | (31,513)                                 | 0   | 0  | 7.125    | 4.300             | MS        | 27,016                          | 106,875                     | 03/29/2011 | 03/30/2019                       |
| 731011-AS-1  | POLAND REPUBLIC OF GOVT BND                  |         | F             |                 | 1FE       | 1,548,000   | 107.0730                       | 1,606,095  | 1,500,000  | 1,533,667                     | 0   | (12,575)                                 | 0   | 0  | 3.875    | 2.951             | JJ        | 26,641                          | 58,125                      | 11/04/2011 | 07/16/2015                       |
| <b>0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations</b>                    |  |         |               |                 |           | 12,406,810  | XXX                            | 12,804,563 | 11,345,000 | 12,132,519                    | 0   | (185,374)                                | 0   | 0  | XXX      | XXX               | XXX       | 146,589                         | 466,436                     | XXX        | XXX                              |
| <b>1099999. Total - All Other Government Bonds</b>   |  |         |               |                 |           | 12,406,810  | XXX                            | 12,804,563 | 11,345,000 | 12,132,519                    | 0   | (185,374)                                | 0   | 0  | XXX      | XXX               | XXX       | 146,589                         | 466,436                     | XXX        | XXX                              |
| 452152-HQ-7  | ILL INOIS ST MUNITAX BND GO                  |         |               |                 | 1FE       | 1,033,120   | 106.2810                       | 1,062,810  | 1,000,000  | 1,020,220                     | 0   | (8,863)                                  | 0   | 0  | 4.511    | 3.531             | MS        | 15,037                          | 45,110                      | 07/07/2011 | 03/01/2015                       |
| 452152-HR-5  | ILL INOIS ST MUNI BND GO                     |         |               |                 | 1FE       | 520,015     | 109.5310                       | 547,655    | 500,000    | 513,926                       | 0   | (4,060)                                  | 0   | 0  | 4.961    | 4.014             | MS        | 8,268                           | 24,805                      | 06/21/2011 | 03/01/2016                       |
| <b>1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations</b> |  |         |               |                 |           | 1,553,135   | XXX                            | 1,610,465  | 1,500,000  | 1,534,146                     | 0   | (12,923)                                 | 0   | 0  | XXX      | XXX               | XXX       | 23,305                          | 69,915                      | XXX        | XXX                              |
| <b>1799999. Total - U.S. States, Territories and Possessions Bonds</b>                           |  |         |               |                 |           | 1,553,135   | XXX                            | 1,610,465  | 1,500,000  | 1,534,146                     | 0   | (12,923)                                 | 0   | 0  | XXX      | XXX               | XXX       | 23,305                          | 69,915                      | XXX        | XXX                              |
| <b>2499999. Total - U.S. Political Subdivisions Bonds</b>  |  |         |               |                 |           | 0           | XXX                            | 0          | 0          | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 3133XW-Q8-7  | FEDERAL HOME LOAN BANKS AGENCY BND           |         |               |                 | 1         | 6,897,068   | 120.1790                       | 6,910,293  | 5,750,000  | 6,707,476                     | 0   | (188,054)                                | 0   | 0  | 5.000    | 1.450             | MN        | 35,139                          | 287,500                     | 12/28/2011 | 11/17/2017                       |
| 31359M-AA-5  | FNMA AGENCY BND                              |         |               |                 | 1         | 335,410     | 110.6880                       | 332,064    | 300,000    | 320,560                       | 0   | (8,729)                                  | 0   | 0  | 5.000    | 1.920             | AO        | 3,167                           | 15,000                      | 04/12/2011 | 04/15/2015                       |
| 31359M-IJ-8  | FNMA AGENCY BND                              |         |               |                 | 1         | 4,439,436   | 107.7320                       | 4,309,280  | 4,000,000  | 4,230,501                     | 0   | (126,863)                                | 0   | 0  | 4.625    | 1.347             | AO        | 39,056                          | 185,000                     | 05/05/2011 | 10/15/2014                       |
| 3135G0-ES-8  | FNMA AGENCY BND                              |         |               |                 | 1         | 8,811,513   | 102.9420                       | 9,007,425  | 8,750,000  | 8,799,128                     | 0   | (12,284)                                 | 0   | 0  | 1.375    | 1.226             | MN        | 15,373                          | 120,313                     | 12/28/2011 | 11/15/2016                       |
| 3137EA-CD-9  | FHLMC AGENCY BND                             |         |               |                 | 1         | 8,435,752   | 104.3000                       | 8,344,000  | 8,000,000  | 8,213,942                     | 0   | (133,783)                                | 0   | 0  | 3.000    | 1.278             | JJ        | 102,000                         | 240,000                     | 04/29/2011 | 07/28/2014                       |
| 3137EA-CU-1  | FHLMC AGENCY BND                             |         |               |                 | 1         | 1,998,560   | 101.1750                       | 2,023,500  | 2,000,000  | 1,999,281                     | 0   | 452                                      | 0   | 0  | 1.000    | 1.023             | JJ        | 8,389                           | 23,222                      | 06/01/2011 | 07/30/2014                       |
| 3137EA-DD-8  | FHLMC AGENCY BND                             |         |               |                 | 1         | 4,986,400   | 100.3610                       | 5,018,050  | 5,000,000  | 4,990,098                     | 0   | 3,698                                    | 0   | 0  | 0.500    | 0.587             | AO        | 5,139                           | 16,389                      | 02/16/2012 | 04/17/2015                       |
| 3137EA-DM-8  | FHLMC UNSECURED AGENCY BND                   |         |               |                 | 1         | 3,984,280   | 99.7150                        | 3,988,600  | 4,000,000  | 3,984,312                     | 0   | 32                                       | 0   | 0  | 1.250    | 1.311             | AO        | 12,361                          | 0                           | 12/26/2012 | 10/02/2019                       |
| <b>2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations</b>                    |  |         |               |                 |           | 39,888,419  | XXX                            | 39,933,212 | 37,800,000 | 39,245,298                    | 0   | (465,531)                                | 0   | 0  | XXX      | XXX               | XXX       | 220,624                         | 887,424                     | XXX        | XXX                              |
| <b>3199999. Total - U.S. Special Revenues Bonds</b>  |  |         |               |                 |           | 39,888,419  | XXX                            | 39,933,212 | 37,800,000 | 39,245,298                    | 0   | (465,531)                                | 0   | 0  | XXX      | XXX               | XXX       | 220,624                         | 887,424                     | XXX        | XXX                              |
| 00287Y-AC-3  | ABBVIE INC SENIOR CORP BND 144A              |         |               |                 | 2FE       | 833,612     | 101.7440                       | 834,299    | 820,000    | 833,450                       | 0   | (162)                                    | 0   | 0  | 2.900    | 3.070             | MN        | 3,501                           | 0                           | 11/07/2012 | 11/06/2022                       |
| 029912-BD-3  | AMERICAN TOWER CORPORATION CORP BND          |         |               |                 | 2FE       | 536,145     | 109.3310                       | 546,654    | 500,000    | 533,573                       | 0   | (2,572)                                  | 0   | 0  | 4.500    | 3.052             | JJ        | 0                               | 0                           | 07/25/2012 | 01/15/2018                       |
| 044209-AE-4  | ASHLAND INC. SENIOR CORP BND 144A            |         |               |                 | 3FE       | 300,000     | 103.7500                       | 311,250    | 300,000    | 300,000                       | 0   | 0  | 0   | 0  | 4.750    | 4.750             | FA        | 5,700                           | 0                           | 08/02/2012 | 08/15/2022                       |
| 06051G-EG-0  | BANK OF AMERICA CORP BND                     |         |               |                 | 1FE       | 1,322,752   | 105.8390                       | 1,449,998  | 1,370,000  | 1,334,334                     | 0   | 10,109                                   | 0   | 0  | 3.625    | 4.503             | MS        | 14,347                          | 49,663                      | 11/04/2011 | 03/17/2016                       |
| 125896-BC-3  | OMIS ENERGY CO CORP BND                      |         |               |                 | 3FE       | 291,571     | 130.3750                       | 312,900    | 240,000    | 284,036                       | 5,216                                     | (5,581)                                  | 0   | 0  | 8.750    | 5.350             | JD        | 933                             | 21,000                      | 08/16/2011 | 06/15/2019                       |
| 126408-GT-4  | CSX CORPORATION CORP BND                     |         |               |                 | 1         | 1,158,883   | 107.7600                       | 1,185,358  | 1,100,000  | 1,155,313                     | 0   | (3,570)                                  | 0   | 0  | 3.700    | 2.955             | AO        | 6,896                           | 20,350                      | 06/06/2012 | 10/30/2020                       |
| 14912L-SU-3  | CATERPILLAR FINL SERV CORP CORP BND MTN      |         |               |                 | 1FE       | 1,670,580   | 119.9160                       | 1,798,744  | 1,500,000  | 1,632,233                     | 0   | (22,360)                                 | 0   | 0  | 5.450    | 3.603             | AO        | 17,258                          | 81,750                      | 04/01/2011 | 04/15/2018                       |
| 15189T-AN-7  | CENTERPOINT ENERGY INC. CORP BND             |         |               |                 | 2FE       | 864,113     | 115.9810                       | 869,857    | 750,000    | 850,204                       | 0   | (13,908)                                 | 0   | 0  | 5.950    | 2.489             | FA        | 18,594                          | 22,313                      | 05/21/2012 | 02/01/2017                       |
| 172967-EZ-0  | CITIGROUP INC CORP BND                       |         |               |                 | 1FE       | 1,141,582   | 107.3040                       | 1,158,879  | 1,080,000  | 1,116,054                     | 0   | (8,256)                                  | 0   | 0  | 5.500    | 3.553             | AO        | 59,400                          | 59,400                      | 08/26/2011 | 10/15/2014                       |
| 172967-FH-9  | CITIGROUP INC CORP BND                       |         |               |                 | 1FE       | 208,214     | 108.9440                       | 217,888    | 200,000    | 205,811                       | 0   | (1,836)                                  | 0   | 0  | 4.587    | 3.542             | JD</      |                                 |                             |            |                                  |

ANNUAL STATEMENT FOR THE YEAR 2012 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 | B o n d C h a r | 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   | Stated Contractual Maturity Date |
| 26441Y-AM-9          | DUKE REALTY LP CORP BND   |         |               |                 | 2FE       | 564,866     |                                | 114,6280    | 584,601     | 510,000                       | 558,843                                   |  | (6,023)   | 0  | 5.950    | 3.438             | FA        | 11,464                          | 15,173                      | 06/07/2012 | 02/15/2017                       |
| 27743Z-AN-0          | EASTMAN CHEMICAL COMPANY SENIOR CORP BND  |         |               | 1               | 2FE       | 141,133     |                                | 105,0600    | 147,084     | 140,000                       | 141,087                                   |  | (46)  | 0  | 3.600    | 3.501             | FA        | 2,884                           | 0                           | 06/08/2012 | 08/15/2022                       |
| 29379V-AU-7          | ENTERPRISE PROD OPER LP CORP BND  |         |               |                 | 2FE       | 1,152,134   |                                | 109,6030    | 1,150,828   | 1,050,000                     | 1,148,282                                 |  | (3,851)   | 0  | 4.050    | 2.876             | FA        | 16,065                          | 21,263                      | 07/31/2012 | 02/15/2022                       |
| 33582V-AB-4          | FIRST NIAGARA FINL GRP INC. CORP BND  |         |               |                 | 2FE       | 1,134,880   |                                | 118,4810    | 1,184,808   | 1,000,000                     | 1,126,770                                 |  | (8,110)   | 0  | 6.750    | 4.660             | MS        | 19,125                          | 33,750                      | 06/06/2012 | 03/19/2020                       |
| 345397-VC-4          | FORD MOTOR CREDIT COMPANY LLC CORP BND  |         |               |                 | 2FE       | 566,250     |                                | 120,5210    | 602,605     | 500,000                       | 549,663                                   |  | (11,052)  | 0  | 8.000    | 5.188             | JD        | 1,778                           | 40,000                      | 06/21/2011 | 12/15/2016                       |
| 345397-IF-6          | FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND                                       |         |               |                 | 2FE       | 475,728     |                                | 105,2280    | 505,097     | 480,000                       | 475,820                                   |  | 92  | 0  | 4.250    | 4.361             | MS        | 5,440                           | 0                           | 09/20/2012 | 09/20/2022                       |
| 36962G-4G-6          | GENERAL ELECTRIC CAPITAL CORP CORP BND MTN  |         |               |                 | 1FE       | 2,082,280   |                                | 105,5530    | 2,111,065   | 2,000,000                     | 2,043,559                                 |  | (22,517)  | 0  | 3.750    | 2.548             | MN        | 9,792                           | 75,000                      | 04/01/2011 | 11/14/2014                       |
| 375558-AU-7          | GILEAD SCIENCES INC. CORP BND   |         |               | 1               | 2FE       | 627,519     |                                | 113,4980    | 658,288     | 580,000                       | 624,544                                   |  | (2,975)   | 0  | 4.400    | 3.371             | JD        | 2,127                           | 24,669                      | 04/23/2012 | 12/01/2021                       |
| 584918-AG-9          | MICROSOFT CORPORATION CORP BND  |         |               |                 | 1FE       | 1,180,230   |                                | 103,0430    | 1,195,299   | 1,160,000                     | 1,173,506                                 |  | (4,848)   | 0  | 1.625    | 1.190             | MS        | 5,027                           | 18,850                      | 08/08/2011 | 09/25/2015                       |
| 628530-AL-1          | MYLAN INC/PA CORP BND 144A  |         |               | 1               | 2FE       | 1,182,500   |                                | 118,0000    | 1,180,000   | 1,000,000                     | 1,181,929                                 |  | (571)   | 0  | 7.875    | 2.004             | JJ        | 36,313                          | 0                           | 12/27/2012 | 07/15/2020                       |
| 63946B-AD-2          | NBC UNIVERSAL MEDIA LLC CORP BND  |         |               |                 | 2FE       | 1,657,836   |                                | 117,3030    | 1,759,539   | 1,500,000                     | 1,636,366                                 |  | (15,933)  | 0  | 5.150    | 3.721             | AO        | 13,090                          | 77,250                      | 08/22/2011 | 04/30/2020                       |
| 64110D-AC-8          | NETWORK APPLIANCE, INC. SENIOR CORP BND   |         |               |                 | 2FE       | 517,369     |                                | 99,6880     | 518,375     | 520,000                       | 517,396                                   |  | 27  | 0  | 2.000    | 2.107             | JD        | 549                             | 0                           | 12/05/2012 | 12/15/2017                       |
| 65248Z-CB-4          | NEWS AMERICA INC CORP BND   |         |               |                 | 2FE       | 404,847     |                                | 113,8520    | 455,409     | 400,000                       | 404,276                                   |  | (429)   | 0  | 4.500    | 4.342             | FA        | 6,800                           | 18,000                      | 08/26/2011 | 02/15/2021                       |
| 674599-CB-9          | OCCIDENTAL PETROLEUM CORPORATI CORP BND   |         |               |                 | 1FE       | 1,010,680   |                                | 102,7490    | 1,027,488   | 1,000,000                     | 1,008,437                                 |  | (1,965)   | 0  | 1.750    | 1.538             | FA        | 6,611                           | 17,354                      | 11/04/2011 | 02/15/2017                       |
| 69371R-K9-6          | PACCAR FINANCIAL CORP SENIOR CORP BND MTN   |         |               |                 | 1FE       | 799,576     |                                | 99,8220     | 798,579     | 800,000                       | 799,594                                   |  | 18  | 0  | 0.700    | 0.718             | MN        | 700                             | 0                           | 11/08/2012 | 11/16/2015                       |
| 718546-AA-2          | PHILLIPS 66 SENIOR CORP BND 144A  |         |               |                 | 2FE       | 1,256,940   |                                | 111,7400    | 1,340,878   | 1,200,000                     | 1,254,323                                 |  | (2,617)   | 0  | 4.300    | 3.717             | AO        | 12,900                          | 28,523                      | 06/08/2012 | 04/01/2022                       |
| 741530-AH-5          | PRIDE INTL, INC. CORP BND   |         |               |                 | 2FE       | 734,052     |                                | 126,7930    | 760,758     | 600,000                       | 726,441                                   |  | (7,611)   | 0  | 6.875    | 3.679             | FA        | 15,583                          | 20,625                      | 06/13/2012 | 08/15/2020                       |
| 743410-AW-2          | PROLOGIS CORP BND   |         |               | 1               | 2FE       | 831,675     |                                | 120,6310    | 904,733     | 750,000                       | 817,765                                   |  | (7,888)   | 0  | 6.875    | 5.303             | MS        | 15,182                          | 51,563                      | 03/09/2011 | 03/15/2020                       |
| 902494-AT-0          | TYSON FOODS, INC. SENIOR CORP BND   |         |               | 1               | 2FE       | 91,382      |                                | 107,4310    | 96,688      | 90,000                        | 91,319                                    |  | (63)  | 0  | 4.500    | 4.306             | JD        | 180                             | 2,048                       | 06/07/2012 | 06/15/2022                       |
| 913017-BU-2          | UNITED TECHNOLOGIES CORP SENIOR CORP BND  |         |               |                 | 1FE       | 1,117,501   |                                | 102,6320    | 1,128,949   | 1,100,000                     | 1,115,603                                 |  | (1,896)   | 0  | 1.800    | 1.467             | JD        | 1,540                           | 9,900                       | 06/06/2012 | 06/01/2017                       |
| 93114Z-CG-6          | WAL-MART STORES INC CORP BND  |         |               |                 | 1FE       | 1,412,052   |                                | 118,2200    | 1,418,646   | 1,200,000                     | 1,382,259                                 |  | (29,793)  | 0  | 5.375    | 1.665             | AO        | 15,408                          | 32,250                      | 04/05/2012 | 04/05/2017                       |
| 98310W-AB-4          | WYNDHAM WORLDWIDE CORP CORP BND   |         |               |                 | 2FE       | 8,610       |                                | 112,3170    | 8,985       | 8,000                         | 8,483                                     |  | (111)   | 0  | 6.000    | 4.306             | JD        | 40                              | 480                         | 11/04/2011 | 12/01/2016                       |
| 98310W-AH-1          | WYNDHAM WORLDWIDE CORP SENIOR CORP BND  |         |               | 1               | 2FE       | 2,019,540   |                                | 102,4540    | 2,049,075   | 2,000,000                     | 2,017,898                                 |  | (1,642)   | 0  | 2.950    | 2.717             | MS        | 19,667                          | 28,517                      | 08/02/2012 | 03/01/2017                       |
| 86722T-AA-0          | SUNCOR ENERGY INC. CORP BND   |         |               | A               | 2FE       | 714,138     |                                | 122,5790    | 735,475     | 600,000                       | 703,472                                   |  | (10,666)  | 0  | 6.100    | 2.659             | JD        | 3,050                           | 36,600                      | 05/21/2012 | 06/01/2018                       |
| 02364W-AH-8          | AMERICA MOVIL SA CORP BND   |         |               | F               | 1FE       | 914,806     |                                | 109,5050    | 886,991     | 810,000                       | 872,387                                   |  | (29,753)  | 0  | 5.750    | 1.880             | JJ        | 21,476                          | 46,575                      | 07/21/2011 | 01/15/2015                       |
| 02364W-BC-8          | AMERICA MOVIL SA CORP BND   |         |               | F               | 1FE       | 452,908     |                                | 103,8930    | 462,324     | 445,000                       | 451,941                                   |  | (967)   | 0  | 2.375    | 1.934             | MS        | 3,317                           | 5,284                       | 06/14/2012 | 09/08/2016                       |
| 045167-BX-0          | ASIAN DEVELOPMENT BANK CORP BND   |         |               | F               | 1FE       | 2,313,630   |                                | 104,6970    | 2,303,334   | 2,200,000                     | 2,268,578                                 |  | (32,006)  | 0  | 2.625    | 1.123             | FA        | 22,779                          | 57,750                      | 07/29/2011 | 02/09/2015                       |
| 65562Q-AP-0          | NORDIC INVESTMENT BANK CORP BND   |         |               | F               | 1FE       | 2,302,784   |                                | 105,3210    | 2,317,062   | 2,200,000                     | 2,266,595                                 |  | (25,655)  | 0  | 2.500    | 1.284             | JJ        | 25,361                          | 55,000                      | 07/28/2011 | 07/15/2015                       |
| 767201-AN-6          | RIO TINTO FINANCE LTD CORP BND  |         |               | F               | 1FE       | 693,643     |                                | 110,2570    | 694,619     | 630,000                       | 690,163                                   |  | (3,479)   | 0  | 4.125    | 2.837             | MN        | 2,960                           | 12,994                      | 06/08/2012 | 05/20/2021                       |
| 82258Z-AJ-1          | SHELL INTL FINAN CORP BND   |         |               | F               | 1FE       | 1,542,210   |                                | 115,1030    | 1,726,538   | 1,500,000                     | 1,534,633                                 |  | (4,433)   | 0  | 4.300    | 3.906             | MS        | 17,738                          | 64,500                      | 04/01/2011 | 09/22/2019                       |
| 87927V-AL-2          | TELECOM ITALIA CAPITAL CORP BND   |         |               | F               | 2FE       | 1,018,250   |                                | 104,5000    | 1,045,000   | 1,000,000                     | 1,010,279                                 |  | (5,572)   | 0  | 4.950    | 4.331             | MS        | 12,513                          | 49,500                      | 07/13/2011 | 09/30/2014                       |
| 902133-AM-9          | TYCO ELECTRONICS CORP BND   |         |               | F               | 2FE       | 1,096,403   |                                | 101,9310    | 1,121,245   | 1,100,000                     | 1,096,610                                 |  | 208   | 0  | 3.500    | 3.540             | FA        | 15,828                          | 19,250                      | 06/07/2012 | 02/03/2022                       |
| 3299999              | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |         |               |                 |           | 43,511,921  | XXX                            | 44,899,621  | 40,798,000  | 43,069,038                    | 5,216                                     | (326,131)                                | 0   | 0  | XXX      | XXX               | XXX       | 485,531                         | 1,221,908                   | XXX        | XXX                              |
| 3899999              | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                           |         |               |                 |           | 43,511,921  | XXX                            | 44,899,621  | 40,798,000  | 43,069,038                    | 5,216                                     | (326,131)                                | 0   | 0  | XXX      | XXX               | XXX       | 485,531                         | 1,221,908                   | 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  |         |               |                 |           | 151,797,860 | XXX                            | 154,486,239 | 145,033,000 | 150,449,289                   | 69,161                                    | (1,069,217)                              | 0   | 0  | XXX      | XXX               | XXX       | 1,012,405                       | 2,997,089                   | 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                                 |         |               |                 |           | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 8399999              | Total Bonds   |         |               |                 |           | 151,797,860 | XXX                            | 154,486,239 | 145,033,000 | 150,449,289                   | 69,161                                    | (1,069,217)                              | 0   | 0  | XXX      | XXX               | XXX       | 1,012,405                       | 2,997,089                   | XXX        | XXX                              |

E10.1

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 2012 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 |
| 912828-RZ-5  | UNITED STATES TREASURY GOVT BND 0.250% 01/15/15               |         | 01/13/2012    | DEUTSCHE BANK AG               |                           | 997,269     | 1,000,000   | 14                                      |
| 912828-SC-5  | UNITED STATES TREASURY GOVT BND 0.875% 01/31/17               |         | 02/02/2012    | Various                        |                           | 5,241,869   | 5,200,000   | 486                                     |
| 912828-TW-0  | UNITED STATES TREASURY GOVT BND 0.750% 10/31/17               |         | 10/26/2012    | BANC OF AMERICA SECURITIES LLC |                           | 5,997,422   | 6,000,000   | 0                                       |
| 912828-UA-6  | UNITED STATES TREASURY GOVT BND 0.625% 11/30/17               |         | 12/27/2012    | BARCLAYS CAPITAL               |                           | 15,948,124  | 16,000,000  | 7,418                                   |
| 912828-UC-2  | UNITED STATES TREASURY GOVT BND 0.250% 12/15/15               |         | 12/27/2012    | BANC OF AMERICA SECURITIES LLC |                           | 7,973,438   | 8,000,000   | 659                                     |
| <b>0599999. Subtotal - Bonds - U.S. Governments</b>                            |   |         |               |                                |                           | 36,158,122  | 36,200,000  | 8,577                                   |
| 105756-BS-8  | BRAZIL FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21        | F.      | 04/12/2012    | MORGAN STANLEY & CO. INC       |                           | 1,254,000   | 1,100,000   | 12,661                                  |
| <b>1099999. Subtotal - Bonds - All Other Governments</b>                       |   |         |               |                                |                           | 1,254,000   | 1,100,000   | 12,661                                  |
| 3137EA-DD-8  | FHLMC AGENCY BND 0.500% 04/17/15                              |         | 02/16/2012    | CITICORP SECURITIES MARKETS    |                           | 4,986,400   | 5,000,000   | 0                                       |
| 3137EA-DM-8  | FHLMC UNSECURED AGENCY BND 1.250% 10/02/19                    |         | 12/26/2012    | ROYAL BANK OF SCOTLAND         |                           | 3,984,280   | 4,000,000   | 11,806                                  |
| <b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>                       |   |         |               |                                |                           | 8,970,680   | 9,000,000   | 11,806                                  |
| 002877-AC-3  | ABBVIE INC SENIOR CORP BND 144A 2.900% 11/06/22               |         | 11/07/2012    | BARCLAYS CAPITAL               |                           | 833,612     | 820,000     | 330                                     |
| 029912-BD-3  | AMERICAN TOWER CORPORATION CORP BND 4.500% 01/15/18           |         | 07/25/2012    | J.P. MORGAN SECURITIES INC     |                           | 536,145     | 500,000     | 938                                     |
| 044209-AE-4  | ASHLAND INC. SENIOR CORP BND 144A 4.750% 08/15/22             |         | 08/02/2012    | CITIGROUP GLOBAL MKT INC       |                           | 300,000     | 300,000     | 0                                       |
| 126408-GT-4  | CSX CORPORATION CORP BND 3.700% 10/30/20                      |         | 06/06/2012    | WELLS FARGO SECURITIES         |                           | 1,158,882   | 1,100,000   | 4,635                                   |
| 15189T-AN-7  | CENTERPOINT ENERGY INC. CORP BND 5.950% 02/01/17              |         | 05/21/2012    | J.P. MORGAN SECURITIES INC     |                           | 864,113     | 750,000     | 14,007                                  |
| 191216-AU-4  | COCA-COLA COMPANY THE CORP BND 1.800% 09/01/16                |         | 12/07/2012    | RBC DOMINION SECURITIES INC.   |                           | 1,193,562   | 1,150,000   | 5,808                                   |
| 25459H-AT-2  | DIRECTV HOLDINGS LL/DIR TV FIN CORP BND 5.200% 03/15/20       |         | 07/30/2012    | Various                        |                           | 246,610     | 215,000     | 4,214                                   |
| 26441Y-AM-9  | DUKE REALTY LP CORP BND 5.950% 02/15/17                       |         | 06/07/2012    | J.P. MORGAN SECURITIES INC     |                           | 564,866     | 510,000     | 9,862                                   |
| 277432-AN-0  | EASTMAN CHEMICAL COMPANY SENIOR CORP BND 3.600% 08/15/22      |         | 06/08/2012    | BARCLAYS CAPITAL               |                           | 141,133     | 140,000     | 112                                     |
| 29379V-AU-7  | ENTERPRISE PROD OPER LP CORP BND 4.050% 02/15/22              |         | 07/31/2012    | SCOCIETE GENERALE              |                           | 1,152,134   | 1,050,000   | 19,845                                  |
| 33582V-AB-4  | FIRST NIAGARA FINL GRP INC. CORP BND 6.750% 03/19/20          |         | 06/06/2012    | JEFFRIES & CO. INC.            |                           | 1,134,880   | 1,000,000   | 15,375                                  |
| 345397-HF-6  | FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND 4.250% 09/20/22 |         | 09/20/2012    | MORGAN STANLEY & CO. INC       |                           | 475,728     | 480,000     | 0                                       |
| 375558-AU-7  | GILEAD SCIENCES INC. CORP BND 4.400% 12/01/21                 |         | 04/23/2012    | NOJURA SECURITIES INTL. INC.   |                           | 827,519     | 580,000     | 9,428                                   |
| 628530-AL-1  | MYLAN INC/PA CORP BND 144A 7.875% 07/15/20                    |         | 12/27/2012    | GOLDMAN SACHS & CO.            |                           | 1,182,500   | 1,000,000   | 35,656                                  |
| 64110D-AC-8  | NETWORK APPLIANCE, INC. SENIOR CORP BND 2.000% 12/15/17       |         | 12/05/2012    | MORGAN STANLEY & CO. INC       |                           | 517,369     | 520,000     | 0                                       |
| 69371R-K9-6  | PACCAR FINANCIAL CORP SENIOR CORP BND MTN 0.700% 11/16/15     |         | 11/08/2012    | BARCLAYS CAPITAL               |                           | 799,576     | 800,000     | 0                                       |
| 718546-AA-2  | PHILLIPS 66 SENIOR CORP BND 144A 4.300% 04/01/22              |         | 06/08/2012    | SCOCIETE GENERALE              |                           | 1,256,940   | 1,200,000   | 13,043                                  |
| 74153Q-AH-5  | PRIDE INTL, INC. CORP BND 6.875% 08/15/20                     |         | 06/13/2012    | SCOCIETE GENERALE              |                           | 734,052     | 600,000     | 14,094                                  |
| 902494-AT-0  | TYSON FOODS, INC. SENIOR CORP BND 4.500% 06/15/22             |         | 06/07/2012    | BNP PARIBAS                    |                           | 91,382      | 90,000      | 0                                       |
| 913017-BU-2  | UNITED TECHNOLOGIES CORP SENIOR CORP BND 1.800% 06/01/17      |         | 06/06/2012    | UBS WARBURG LLC                |                           | 1,117,501   | 1,100,000   | 550                                     |
| 931142-CG-6  | WAL-MART STORES INC CORP BND 5.375% 04/05/17                  |         | 04/05/2012    | BNP PARIBAS                    |                           | 1,412,052   | 1,200,000   | 1,075                                   |
| 98310W-AH-1  | WYNDHAM WORLDWIDE CORP SENIOR CORP BND 2.950% 03/01/17        |         | 08/02/2012    | NESBITT THOMSON                |                           | 2,019,540   | 2,000,000   | 24,583                                  |
| 86722T-AA-0  | SUNOCOR ENERGY INC. CORP BND 6.100% 06/01/18                  | A.      | 05/21/2012    | SCOCIETE GENERALE              |                           | 714,138     | 600,000     | 17,588                                  |
| 02364W-BC-8  | AMERICA MOVIL SA CORP BND 2.375% 09/08/16                     | F.      | 06/14/2012    | CREDIT SUISSE FIRST BOSTON COR |                           | 452,908     | 445,000     | 2,965                                   |
| 767201-AN-6  | RIO TINTO FINANCE LTD CORP BND 4.125% 05/20/21                | F.      | 06/08/2012    | SCOCIETE GENERALE              |                           | 693,643     | 630,000     | 1,660                                   |
| 902133-AM-9  | TYCO ELECTRONICS CORP BND 3.500% 02/03/22                     | F.      | 06/07/2012    | DEUTSCHE BANK AG               |                           | 1,096,403   | 1,100,000   | 13,796                                  |
| <b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |   |         |               |                                |                           | 21,317,188  | 19,880,000  | 209,564                                 |
| <b>8399997. Total - Bonds - Part 3</b>   |   |         |               |                                |                           | 67,699,990  | 66,180,000  | 242,608                                 |
| <b>8399998. Total - Bonds - Part 5</b>   |   |         |               |                                |                           | 42,081,713  | 39,805,000  | 187,247                                 |
| <b>8399999. Total - Bonds</b>  |   |         |               |                                |                           | 109,781,703 | 105,985,000 | 429,855                                 |
| <b>8999997. Total - Preferred Stocks - Part 3</b>                              |   |         |               |                                |                           | 0           | XXX         | 0                                       |
| <b>8999998. Total - Preferred Stocks - Part 5</b>                              |   |         |               |                                |                           | 0           | XXX         | 0                                       |
| <b>8999999. Total - Preferred Stocks</b>                                       |   |         |               |                                |                           | 0           | XXX         | 0                                       |
| <b>9799997. Total - Common Stocks - Part 3</b>                                 |   |         |               |                                |                           | 0           | XXX         | 0                                       |
| <b>9799998. Total - Common Stocks - Part 5</b>                                 |   |         |               |                                |                           | 0           | XXX         | 0                                       |
| <b>9799999. Total - Common Stocks</b>  |   |         |               |                                |                           | 0           | XXX         | 0                                       |
| <b>9899999. Total - Preferred and Common Stocks</b>                            |   |         |               |                                |                           | 0           | XXX         | 0                                       |
| <b>9999999 - Totals</b>  |   |         |               |                                |                           | 109,781,703 | XXX         | 429,855                                 |

E13

ANNUAL STATEMENT FOR THE YEAR 2012 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 Identification   | Description   | Foreign | Disposal Date | Name of Purchaser                | Number of Shares of Stock | Consideration     | Par Value         | Actual Cost       | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in 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 | Stated Contractual Maturity Date |
| 912810-QN-1  | UNITED STATES TREASURY GOVT BND 4.750% 02/15/41                   |         | 01/23/2012    | CREDIT SUISSE FIRST BOSTON COR   |                           | 1,313,395         | 1,000,000         | 1,058,402         | 1,057,815                                | 0                                       | (61)                                     | 0   | (61)   | 0  | 1,057,754                                      | 0  | 255,642                          | 255,642                       | 20,910  | 02/15/2041                       |
| 912810-QS-0  | UNITED STATES TREASURY GOVT BND 3.750% 08/15/41                   |         | 01/23/2012    | CREDIT SUISSE FIRST BOSTON COR   |                           | 2,792,568         | 2,500,000         | 2,776,573         | 2,775,691                                | 0                                       | (32)                                     | 0   | (32)   | 0  | 2,775,359                                      | 0  | 17,209                           | 17,209                        | 41,270  | 08/15/2041                       |
| 912828-GN-4  | UNITED STATES TREASURY GOVT IBND TIPS 2.000% 04/15/12             |         | 04/15/2012    | Maturity                         |                           | 1,790,880         | 1,600,000         | 1,794,039         | 1,797,157                                | (80,773)                                | (11,328)                                 | 0   | (92,101)   | 0  | 1,705,056                                      | 0  | 85,824                           | 85,824                        | 17,909  | 04/15/2012                       |
| 912828-KB-5  | UNITED STATES TREASURY GOVT BND 1.125% 01/15/12                   |         | 01/11/2012    | Various                          |                           | 1,175,135         | 1,175,000         | 1,168,670         | 1,174,917                                | 0                                       | 59                                       | 0   | 59   | 0  | 1,174,976                                      | 0  | 158                              | 158                           | 6,466   | 01/15/2012                       |
| 912828-KB-5  | UNITED STATES TREASURY GOVT BND 1.125% 01/15/12                   |         | 01/15/2012    | Various                          |                           | 3,505,000         | 3,505,000         | 3,479,790         | 3,504,669                                | 0                                       | 331                                      | 0   | 331  | 0  | 3,505,000                                      | 0  | 0                                | 0                             | 19,716  | 01/15/2012                       |
| 912828-NX-4  | UNITED STATES TREASURY GOVT BND 0.375% 09/30/12                   |         | 02/01/2012    | GOLDMAN SACHS & CO.              |                           | 200,320           | 200,000           | 200,071           | 200,027                                  | 0                                       | (3)                                      | 0   | (3)  | 0  | 200,024  | 0  | 296                              | 296                           | 254   | 09/30/2012                       |
| 912828-QS-2  | UNITED STATES TREASURY GOVT BND 0.750% 06/15/14                   |         | 06/08/2012    | Various                          |                           | 1,512,917         | 1,500,000         | 1,506,270         | 1,505,178                                | 0                                       | (725)                                    | 0   | (725)  | 0  | 1,504,453                                      | 0  | 8,464                            | 8,464                         | 4,411   | 06/15/2014                       |
| <b>0599999. Subtotal - Bonds - U.S. Governments</b>                            |   |         |               |                                  |                           | <b>12,290,215</b> | <b>11,480,000</b> | <b>11,983,815</b> | <b>12,015,454</b>                        | <b>(80,773)</b>                         | <b>(12,059)</b>                          | <b>0</b>  | <b>(92,832)</b>  | <b>0</b>   | <b>11,922,622</b>                              | <b>0</b>                                 | <b>367,593</b>                   | <b>367,593</b>                | <b>110,936</b>                                      | <b>XXX</b>                       |
| 683234-DP-0  | ONTARIO PROVINCE CORP BND 1.600% 09/21/16                         | A       | 02/02/2012    | CIBC WORLD MARKETS CORP.         |                           | 2,230,186         | 2,195,000         | 2,192,366         | 2,192,508                                | 0                                       | 52                                       | 0   | 52   | 0  | 2,192,560                                      | 0  | 37,626                           | 37,626                        | 13,268  | 09/21/2016                       |
| 74408F-AB-5  | ONTARIO PROVINCE CORP BND 0.943% 05/22/12                         | A       | 05/22/2012    | Maturity                         |                           | 2,000,000         | 2,000,000         | 2,000,000         | 2,000,000                                | 0                                       | 0  | 0   | 0  | 0  | 2,000,000                                      | 0  | 0                                | 0                             | 9,509   | 05/22/2012                       |
| 219868-BP-0  | CORP ANDINA DE FOMENTO CORP BND 3.750% 01/15/16                   | F       | 03/14/2012    | MORGAN STANLEY & CO. INC         |                           | 644,644           | 625,000           | 636,981           | 635,903                                  | 0                                       | (543)                                    | 0   | (543)  | 0  | 635,360  | 0  | 9,284                            | 9,284                         | 15,885  | 01/15/2016                       |
| <b>1099999. Subtotal - Bonds - All Other Governments</b>                       |   |         |               |                                  |                           | <b>4,874,830</b>  | <b>4,820,000</b>  | <b>4,829,347</b>  | <b>4,828,411</b>                         | <b>0</b>                                | <b>(491)</b>                             | <b>0</b>  | <b>(491)</b>   | <b>0</b>   | <b>4,827,920</b>                               | <b>0</b>                                 | <b>46,910</b>                    | <b>46,910</b>                 | <b>38,662</b>                                       | <b>XXX</b>                       |
| 3133XY-IB-7  | FEDERAL HOME LOAN BANKS AGENCY BND 0.875% 08/22/12                |         | 06/06/2012    | CITICORP SECURITIES MARKETS      |                           | 2,353,384         | 2,350,000         | 2,346,969         | 2,349,100                                | 0                                       | 622                                      | 0   | 622  | 0  | 2,349,722                                      | 0  | 3,662                            | 3,662                         | 16,507  | 08/22/2012                       |
| <b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>                       |   |         |               |                                  |                           | <b>2,353,384</b>  | <b>2,350,000</b>  | <b>2,346,969</b>  | <b>2,349,100</b>                         | <b>0</b>                                | <b>622</b>                               | <b>0</b>  | <b>622</b>   | <b>0</b>   | <b>2,349,722</b>                               | <b>0</b>                                 | <b>3,662</b>                     | <b>3,662</b>                  | <b>16,507</b>                                       | <b>XXX</b>                       |
| 125896-BC-3  | OMS ENERGY CO CORP BND 8.750% 06/15/19                            |         | 03/22/2012    | BNP PARIBAS CITIGROUP GLOBAL MKT |                           | 316,685           | 260,000           | 315,869           | 308,100                                  | 5,651                                   | (1,328)                                  | 0   | 4,323  | 0  | 312,423  | 0  | 4,262                            | 4,262                         | 6,174   | 06/15/2019                       |
| 17314J-AT-0  | CITIBANK NA CORP BND GOVT GUAR 1.750% 12/28/12                    |         | 12/26/2012    | INC                              |                           | 900,040           | 900,000           | 904,773           | 901,667                                  | 0                                       | (1,663)                                  | 0   | (1,663)  | 0  | 900,005  | 0  | 35                               | 35                            | 15,706  | 12/28/2012                       |
| 233851-AG-9  | DAIMLER FINANCE NORTH AMERICA CORP BND 144A 1.875% 09/15/14       |         | 06/05/2012    | J.P. MORGAN SECURITIES INC       |                           | 1,714,909         | 1,700,000         | 1,694,628         | 1,695,151                                | 0                                       | 762                                      | 0   | 762  | 0  | 1,695,913                                      | 0  | 18,996                           | 18,996                        | 23,375  | 09/15/2014                       |
| 28370T-AA-7  | EL PASO PIPELINE PARTNERS OPER CORP BND 6.500% 04/01/20           |         | 04/09/2012    | CREDIT SUISSE FIRST BOSTON COR   |                           | 567,055           | 500,000           | 561,585           | 551,065                                  | 7,637                                   | (1,628)                                  | 0   | 6,009  | 0  | 557,074  | 0  | 9,981                            | 9,981                         | 17,243  | 04/01/2020                       |
| 345397-VC-4  | FORD MOTOR CREDIT COMPANY LLC CORP BND 8.000% 12/15/16            |         | 04/05/2012    | JEFFRIES & CO. INC.              |                           | 1,162,500         | 1,000,000         | 1,132,500         | 1,121,431                                | 0                                       | (6,006)                                  | 0   | (6,006)  | 0  | 1,115,425                                      | 0  | 47,075                           | 47,075                        | 25,778  | 12/15/2016                       |
| 361652-AA-8  | GFI GROUP INC CORP BOND 8.625% 07/19/18                           |         | 10/24/2012    | JEFFRIES & CO. INC.              |                           | 822,678           | 1,000,000         | 927,070           | 890,000                                  | 37,509                                  | 9,575                                    | 0   | 47,084   | 0  | 937,084  | 0  | (114,407)                        | (114,407)                     | 93,470  | 07/19/2018                       |
| 36186C-BF-9  | ALLY FINANCIAL INC CORP BND GOVT GUAR 2.200% 12/19/12             |         | 01/10/2012    | DEUTSCHE BANK AG                 |                           | 2,037,620         | 2,000,000         | 1,996,820         | 1,999,109                                | 0                                       | 30                                       | 0   | 30   | 0  | 1,999,139                                      | 0  | 38,481                           | 38,481                        | 2,933   | 12/19/2012                       |
| 36967H-AV-9  | GENERAL ELECTRIC CAPITAL CORPO CORP BND GOVT GUAR 2.125% 12/21/12 |         | 01/10/2012    | DIRECT                           |                           | 2,443,632         | 2,400,000         | 2,438,603         | 2,413,283                                | 0                                       | (447)                                    | 0   | (447)  | 0  | 2,412,836                                      | 0  | 30,796                           | 30,796                        | 3,117   | 12/21/2012                       |
| 61746B-DB-9  | MORGAN STANLEY CORP BND MTN 5.750% 10/18/16                       |         | 09/24/2012    | JEFFRIES & CO. INC.              |                           | 329,670           | 300,000           | 322,500           | 320,576                                  | 0                                       | (2,905)                                  | 0   | (2,905)  | 0  | 317,671  | 0  | 11,999                           | 11,999                        | 16,244  | 10/18/2016                       |
| 652482-CB-4  | NEWS AMERICA INC CORP BND 4.500% 02/15/21                         |         | 07/25/2012    | J.P. MORGAN SECURITIES INC       |                           | 571,355           | 500,000           | 506,058           | 505,881                                  | 0                                       | (306)                                    | 0   | (306)  | 0  | 505,575  | 0  | 65,780                           | 65,780                        | 21,563  | 02/15/2021                       |
| 704549-AE-4  | PEABODY ENERGY COPORATION CORP BND 7.375% 11/01/16                |         | 04/11/2012    | Various                          |                           | 828,050           | 750,000           | 819,375           | 815,431                                  | 0                                       | (3,000)                                  | 0   | (3,000)  | 0  | 812,430  | 0  | 15,620                           | 15,620                        | 23,168  | 11/01/2016                       |
| 931142-DC-4  | WAL-MART STORES INC CORP BND 2.800% 04/15/16                      |         | 04/05/2012    | BNP PARIBAS                      |                           | 1,383,057         | 1,300,000         | 1,354,652         | 1,349,851                                | 0                                       | (3,086)                                  | 0   | (3,086)  | 0  | 1,346,766                                      | 0  | 36,291                           | 36,291                        | 17,796  | 04/15/2016                       |
| 98310W-AB-4  | WYNDHAM WORLDWIDE CORP CORP BND 6.000% 12/01/16                   |         | 03/26/2012    | TENDER OFFER                     |                           | 1,141,484         | 992,000           | 1,067,640         | 1,065,704                                | 0                                       | (3,153)                                  | 0   | (3,153)  | 0  | 1,062,551                                      | 0  | 78,933                           | 78,933                        | 19,013  | 12/01/2016                       |
| 02364W-AH-8  | AMERICA MOVIL SA CORP BND 5.750% 01/15/15                         | F       | 06/14/2012    | CREDIT SUISSE FIRST BOSTON COR   |                           | 767,342           | 690,000           | 779,279           | 768,490                                  | 0                                       | (11,770)                                 | 0   | (11,770)   | 0  | 756,720  | 0  | 10,622                           | 10,622                        | 36,810  | 01/15/2015                       |
| 29358Q-AA-7  | ENSCO INTL INC CORP BND 4.700% 03/15/21                           | F       | 06/13/2012    | SCOCIETE GENERALE                |                           | 434,324           | 400,000           | 392,100           | 392,594                                  | 0                                       | 297                                      | 0   | 297  | 0  | 392,892  | 0  | 41,432                           | 41,432                        | 14,257  | 03/15/2021                       |
| 38060A-AA-2  | GOLD FIELDS OROGEN HOLDING BV1 CORP BND 144A 4.875% 10/07/20      | F       | 11/29/2012    | Various                          |                           | 714,375           | 750,000           | 715,860           | 717,395                                  | 0                                       | 1,502                                    | 0   | 1,502  | 0  | 718,897  | 0  | (4,522)                          | (4,522)                       | 27,185  | 10/07/2020                       |
| <b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |   |         |               |                                  |                           | <b>16,134,776</b> | <b>15,442,000</b> | <b>15,929,292</b> | <b>15,815,728</b>                        | <b>50,797</b>                           | <b>(23,126)</b>                          | <b>0</b>  | <b>27,671</b>  | <b>0</b>   | <b>15,843,401</b>                              | <b>0</b>                                 | <b>291,374</b>                   | <b>291,374</b>                | <b>363,832</b>                                      | <b>XXX</b>                       |
| <b>8399997. Total - Bonds - Part 4</b>   |   |         |               |                                  |                           | <b>35,653,205</b> | <b>34,092,000</b> | <b>35,089,423</b> | <b>35,008,693</b>                        | <b>(29,976)</b>                         | <b>(35,054)</b>                          | <b>0</b>  | <b>(65,030)</b>  | <b>0</b>   | <b>34,943,665</b>                              | <b>0</b>                                 | <b>709,539</b>                   | <b>709,539</b>                | <b>529,937</b>                                      | <b>XXX</b>                       |

E14

ANNUAL STATEMENT FOR THE YEAR 2012 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<br>CUSIP<br>Identi-<br>fication            | 2<br>Description | 3<br>For-<br>eign | 4<br>Disposal<br>Date | 5<br>Name<br>of Purchaser | 6<br>Number of<br>Shares of<br>Stock | 7<br>Con-<br>sideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change In Book/Adjusted Carrying Value                 |  |   |  |   | 16<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 18<br>Realized<br>Gain (Loss)<br>on Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br>Stated<br>Con-<br>tractual<br>Maturity<br>Date |
|--|------------------|-------------------|-----------------------|---------------------------|--------------------------------------|-------------------------|----------------|------------------|--|--|--|---|--|---|---|--|--|---|---|--|
|  |                  |                   |                       |                           |                                      |                         |                |                  |  | 11<br>Unrealized<br>Valuation<br>Increase/<br>Decrease | 12<br>Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | 13<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 14<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11+12-13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |   |  |  |   |   |  |
| 8399998. Total - Bonds - Part 5              |                  |                   |                       |                           |                                      | 42,174,481              | 39,805,000     | 42,081,713       | 0  | 0  | (97,956)   | 0   | (97,956)   | 0   | 41,983,755  | 0  | 190,724                                      | 190,724                                   | 463,432   | XXX  |
| 8399999. Total - Bonds                       |                  |                   |                       |                           |                                      | 77,827,686              | 73,897,000     | 77,171,136       | 35,008,693   | (29,976)   | (133,010)  | 0   | (162,986)  | 0   | 76,927,420  | 0  | 900,263                                      | 900,263                                   | 993,369   | 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                             |                  |                   |                       |                           |                                      | 77,827,686              | XXX            | 77,171,136       | 35,008,693   | (29,976)   | (133,010)  | 0   | (162,986)  | 0   | 76,927,420  | 0  | 900,263                                      | 900,263                                   | 993,369   | XXX  |

ANNUAL STATEMENT FOR THE YEAR 2012 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  | Foreign | Date Acquired | Name of Vendor                 | Disposal Date | Name of Purchaser                               | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost       | Consideration     | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ 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 |          |          |
| 912810-FT-0  | UNITED STATES TREASURY GOVT BND 4.500% 02/15/36        |         | 08/31/2012    | J.P. MORGAN SECURITIES INC     | 10/25/2012    | JEFFRIES & CO. INC.                             | 3,000,000                                     | 4,098,516         | 3,902,344         | 4,093,585                                 | 0   | (4,930)                                  | 0   | (4,930)   | 0  | 0  | (191,242)                        | (191,242)                     | 26,413                                      | 7,337                                   |          |          |
| 912810-QW-1  | UNITED STATES TREASURY GOVT BND 3.000% 05/15/42        |         | 07/11/2012    | Various                        | 08/21/2012    | Various   | 4,500,000                                     | 4,827,969         | 4,750,723         | 4,826,783                                 | 0   | (1,186)                                  | 0   | (1,186)   | 0  | 0  | (76,060)                         | (76,060)                      | 32,649                                      | 9,905                                   |          |          |
| 912828-RY-8  | UNITED STATES TREASURY GOVT BND 1.375% 12/31/18        |         | 01/23/2012    | Various                        | 03/28/2012    | NOMURA SECURITIES INTL. INC.                    | 4,100,000                                     | 4,088,337         | 4,059,705         | 4,088,608                                 | 0   | 271                                      | 0   | 271   | 0  | 0  | (28,903)                         | (28,903)                      | 13,784                                      | 3,294                                   |          |          |
| 912828-RZ-5  | UNITED STATES TREASURY GOVT BND 0.250% 01/15/15        |         | 01/13/2012    | DEUTSCHE BANK AG               | 02/16/2012    | ROYAL BANK OF SCOTLAND                          | 5,000,000                                     | 4,986,345         | 4,982,015         | 4,986,781                                 | 0   | 437                                      | 0   | 437   | 0  | 0  | (4,767)                          | (4,767)                       | 1,271                                       | 69                                      |          |          |
| 912828-SC-5  | UNITED STATES TREASURY GOVT BND 0.875% 01/31/17        |         | 01/31/2012    | BARCLAYS CAPITAL               | 06/14/2012    | Various   | 4,300,000                                     | 4,334,784         | 4,337,363         | 4,332,296                                 | 0   | (2,488)                                  | 0   | (2,488)   | 0  | 0  | 5,067                            | 5,067                         | 13,769                                      | 103                                     |          |          |
| 912828-SF-8  | UNITED STATES TREASURY GOVT BND 2.000% 02/15/22        |         | 04/30/2012    | Various                        | 06/07/2012    | Various   | 5,915,000                                     | 5,896,480         | 6,070,373         | 5,896,707                                 | 0   | 227                                      | 0   | 227   | 0  | 0  | 173,666                          | 173,666                       | 34,438                                      | 20,891                                  |          |          |
| 912828-SH-4  | UNITED STATES TREASURY GOVT BND 1.375% 02/28/19        |         | 03/28/2012    | NOMURA SECURITIES INTL. INC.   | 04/30/2012    | BOSTON COR                                      | 4,100,000                                     | 4,044,906         | 4,126,746         | 4,045,587                                 | 0   | 681                                      | 0   | 681   | 0  | 0  | 81,159                           | 81,159                        | 9,498                                       | 4,443                                   |          |          |
| <b>0599999. Subtotal - Bonds - U.S. Governments</b>                            |  |         |               |                                |               |   | <b>30,915,000</b>                             | <b>32,277,337</b> | <b>32,229,269</b> | <b>32,270,347</b>                         | <b>0</b>                                  | <b>(6,988)</b>                           | <b>0</b>  | <b>(6,988)</b>  | <b>0</b>   | <b>0</b>                                 | <b>(41,080)</b>                  | <b>(41,080)</b>               | <b>131,822</b>                              | <b>46,042</b>                           |          |          |
| 02209S-AK-9  | ALTRIA GROUP INC. CORP BND 4.125% 09/11/15             |         | 06/06/2012    | CREDIT SUISSE FIRST BOSTON COR | 12/05/2012    | RBC DOMINION SECURITIES INC.                    | 1,500,000                                     | 1,629,840         | 1,630,530         | 1,610,303                                 | 0   | (19,537)                                 | 0   | (19,537)  | 0  | 0  | 20,227                           | 20,227                        | 46,234                                      | 15,469                                  |          |          |
| 29379V-AA-1  | ENTERPRISE PROD OPER LP CORP BND 6.300% 09/15/17       |         | 06/06/2012    | GOLDMAN SACHS & CO.            | 07/31/2012    | WELLS FARGO SECURITIES MORGAN STANLEY & CO. INC | 1,700,000                                     | 2,017,832         | 2,051,866         | 2,009,694                                 | 0   | (8,138)                                  | 0   | (8,138)   | 0  | 0  | 42,172                           | 42,172                        | 41,055                                      | 25,585                                  |          |          |
| 345397-VU-4  | FORD MOTOR CREDIT COMPANY LLC CORP BND 5.875% 08/02/21 |         | 06/07/2012    | DEUTSCHE BANK AG               | 09/20/2012    | Various   | 540,000                                       | 606,150           | 607,500           | 604,470                                   | 0   | (1,680)                                  | 0   | (1,680)   | 0  | 0  | 3,030                            | 3,030                         | 20,533                                      | 11,456                                  |          |          |
| 375558-AU-7  | GILEAD SCIENCES INC. CORP BND 4.400% 12/01/21          |         | 04/23/2012    | NOMURA SECURITIES INTL. INC.   | 11/07/2012    | BARCLAYS CAPITAL                                | 820,000                                       | 887,183           | 933,439           | 883,816                                   | 0   | (3,366)                                  | 0   | (3,366)   | 0  | 0  | 49,623                           | 49,623                        | 33,073                                      | 13,330                                  |          |          |
| 450912-AC-4  | STARWOOD HOTELS & RESORTS CORP BND 7.375% 11/15/15     |         | 03/27/2012    | J.P. MORGAN SECURITIES INC     | 12/11/2012    | TENDER OFFER                                    | 2,000,000                                     | 2,315,000         | 2,347,500         | 2,256,910                                 | 0   | (58,090)                                 | 0   | (58,090)  | 0  | 0  | 90,590                           | 90,590                        | 157,743                                     | 55,313                                  |          |          |
| 902494-AT-0  | TYSON FOODS, INC. SENIOR CORP BND 4.500% 06/15/22      |         | 06/07/2012    | Various                        | 08/09/2012    | J.P. MORGAN SECURITIES INC                      | 1,230,000                                     | 1,235,248         | 1,236,548         | 1,235,166                                 | 0   | (83)                                     | 0   | (83)  | 0  | 0  | 1,382                            | 1,382                         | 8,241                                       | 0                                       |          |          |
| 91911T-AM-5  | VALE OVERSEAS LIMITED CORP BND 4.375% 01/11/22         | F       | 06/06/2012    | BARCLAYS CAPITAL               | 07/11/2012    | MORGAN STANLEY & CO. INC                        | 1,100,000                                     | 1,113,123         | 1,137,829         | 1,113,049                                 | 0   | (74)                                     | 0   | (74)  | 0  | 0  | 24,780                           | 24,780                        | 24,731                                      | 20,052                                  |          |          |
| <b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |  |         |               |                                |               |   | <b>8,890,000</b>                              | <b>9,804,376</b>  | <b>9,945,212</b>  | <b>9,713,408</b>                          | <b>0</b>                                  | <b>(90,968)</b>                          | <b>0</b>  | <b>(90,968)</b>   | <b>0</b>   | <b>0</b>                                 | <b>231,804</b>                   | <b>231,804</b>                | <b>331,610</b>                              | <b>141,205</b>                          |          |          |
| <b>8399998. Total - Bonds</b>  |  |         |               |                                |               |   | <b>39,805,000</b>                             | <b>42,081,713</b> | <b>42,174,481</b> | <b>41,983,755</b>                         | <b>0</b>                                  | <b>(97,956)</b>                          | <b>0</b>  | <b>(97,956)</b>   | <b>0</b>   | <b>0</b>                                 | <b>190,724</b>                   | <b>190,724</b>                | <b>463,432</b>                              | <b>187,247</b>                          |          |          |
| <b>8999998. Total - Preferred Stocks</b>                                       |  |         |               |                                |               |   | <b>0</b>                                      | <b>0</b>          | <b>0</b>          | <b>0</b>                                  | <b>0</b>                                  | <b>0</b>                                 | <b>0</b>  | <b>0</b>  | <b>0</b>   | <b>0</b>                                 | <b>0</b>                         | <b>0</b>                      | <b>0</b>                                    | <b>0</b>                                | <b>0</b> | <b>0</b> |
| <b>9799998. Total - Common Stocks</b>  |  |         |               |                                |               |   | <b>0</b>                                      | <b>0</b>          | <b>0</b>          | <b>0</b>                                  | <b>0</b>                                  | <b>0</b>                                 | <b>0</b>  | <b>0</b>  | <b>0</b>   | <b>0</b>                                 | <b>0</b>                         | <b>0</b>                      | <b>0</b>                                    | <b>0</b>                                | <b>0</b> | <b>0</b> |
| <b>9899999. Total - Preferred and Common Stocks</b>                            |  |         |               |                                |               |   | <b>0</b>                                      | <b>0</b>          | <b>0</b>          | <b>0</b>                                  | <b>0</b>                                  | <b>0</b>                                 | <b>0</b>  | <b>0</b>  | <b>0</b>   | <b>0</b>                                 | <b>0</b>                         | <b>0</b>                      | <b>0</b>                                    | <b>0</b>                                | <b>0</b> | <b>0</b> |
| <b>9999999 - Totals</b>  |  |         |               |                                |               |   | <b>42,081,713</b>                             | <b>42,174,481</b> | <b>41,983,755</b> | <b>0</b>                                  | <b>(97,956)</b>                           | <b>0</b>                                 | <b>(97,956)</b>   | <b>0</b>  | <b>0</b>   | <b>190,724</b>                           | <b>190,724</b>                   | <b>463,432</b>                | <b>187,247</b>                              |   |          |          |

E15

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 2012 OF THE American Modern Select Insurance Co.

**SCHEDULE DA - PART 1**

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

| 1<br>CUSIP<br>Identi-<br>fication                                  | 2<br>Description                               | Codes     |                   | 5<br>Date<br>Acquired | 6<br>Name of Vendor | 7<br>Maturity<br>Date | 8<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                  |  |   |   | 13<br>Par Value | 14<br>Actual Cost | Interest   |  |                  |                               |                    | 21<br>Paid for<br>Accrued<br>Interest |  |    |   |
|--|--|-----------|-------------------|-----------------------|---------------------|-----------------------|---|---|--|---|---|-----------------|-------------------|--|--|------------------|-------------------------------|--------------------|---------------------------------------|--|----|---|
|  |  | 3<br>Code | 4<br>For-<br>eign |                       |                     |                       |   | 9<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 10<br>Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | 11<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 12<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |                 |                   | 15<br>Amount Due<br>and Accrued<br>Dec. 31 of<br>Current<br>Year on<br>Bonds not<br>in Default | 16<br>Non-<br>Admitted<br>Due and<br>Accrued | 17<br>Rate<br>of | 18<br>Effective<br>Rate<br>of | 19<br>When<br>Paid |                                       | 20<br>Amount<br>Received<br>During<br>Year |    |   |
| 0599999. Total - U.S. Government Bonds                             |  |           |                   |                       |                     |                       | 0   | 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                | 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                | 0                             | XXX                | XXX                                   | XXX  | 0  | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds                 |  |           |                   |                       |                     |                       | 0   | 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                | 0                             | XXX                | XXX                                   | XXX  | 0  | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds |  |           |                   |                       |                     |                       | 0   | 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                | 0                             | XXX                | XXX                                   | XXX  | 0  | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds         |  |           |                   |                       |                     |                       | 0   | 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                | 0                             | XXX                | XXX                                   | XXX  | 0  | 0 |
| 7899999. Total - Residential Mortgage-Backed Securities            |  |           |                   |                       |                     |                       | 0   | 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                | 0                             | XXX                | XXX                                   | XXX  | 0  | 0 |
| 8099999. Total - Other Loan-Backed and Structured Securities       |  |           |                   |                       |                     |                       | 0   | 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                | 0                             | XXX                | XXX                                   | XXX  | 0  | 0 |
| 8699999. Total - Parent, Subsidiaries and Affiliates               |  |           |                   |                       |                     |                       | 0   | 0   | 0  | 0   | 0   | 0               | 0                 | 0  | 0  | 0                | 0                             | XXX                | XXX                                   | XXX  | 0  | 0 |
| 857492-88-8  | STATE STREET INS TREASURY-1S MONEY MARKET FUND |           |                   | 12/28/2012            | Various             |                       | XXX   | 874,974   | 0  | 0   | 0   | 0               | 0                 | 874,974  | 0  | 0                | 0                             | 0.000              | 0.000                                 |  | 84 | 0 |
| 8899999. Subtotal - Exempt Money Market Mutual Funds               |  |           |                   |                       |                     |                       |   | 874,974   | 0  | 0   | 0   | 0               | 0                 | 874,974  | 0  | 0                | 0                             | XXX                | XXX                                   | XXX  | 84 | 0 |
| 31846V-55-9  | TREASURY OBLIGATIONS CLASS Z STIF FUND         |           |                   | 12/31/2012            | DIRECT              |                       | XXX   | 5,755,127   | 0  | 0   | 0   | 0               | 0                 | 5,755,127  | 0  | 0                | 0                             | 0.000              | 0.000                                 |  | 4  | 0 |
| 8999999. Subtotal - Class One Money Market Mutual Funds            |  |           |                   |                       |                     |                       |   | 5,755,127   | 0  | 0   | 0   | 0               | 0                 | 5,755,127  | 0  | 0                | 0                             | XXX                | XXX                                   | XXX  | 4  | 0 |
| 9199999 - Totals   |  |           |                   |                       |                     |                       |   | 6,630,101   | 0  | 0   | 0   | 0               | 0                 | 6,630,101  | 0  | 0                | 0                             | XXX                | XXX                                   | XXX  | 88 | 0 |

E17

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 3 - SPECIAL DEPOSITS**

| States, Etc.  | 1<br>Type of Deposit | 2<br>Purpose of Deposit      | Deposits For the Benefit of All Policyholders |                 | All Other Special Deposits        |                 |
|---|----------------------|------------------------------|---|-----------------|-----------------------------------|-----------------|
|   |                      |                              | 3<br>Book/Adjusted Carrying Value             | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>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               | 130,346                           | 130,219         |
| 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               | 90,239                            | 90,151          |
| 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               | 110,293                           | 110,185         |
| 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               | 240,638                           | 240,404         |
| 30. New Hampshire   | NH                   | B INS CODE 405:26            | 0   | 0               | 586,556                           | 585,984         |
| 31. New Jersey  | NJ                   |                              | 0   | 0               | 0                                 | 0               |
| 32. New Mexico  | NM                   | B INS CODE 59A-5-19          | 0   | 0               | 736,955                           | 736,236         |
| 33. New York  | NY                   |                              | 0   | 0               | 0                                 | 0               |
| 34. North Carolina  | NC                   | B INS CODE 58-7.5            | 0   | 0               | 482,239                           | 474,719         |
| 35. North Dakota  | ND                   |                              | 0   | 0               | 0                                 | 0               |
| 36. Ohio  | OH                   | B INS CODE 3939.08           | 2,225,905                                     | 2,223,453       | 0                                 | 0               |
| 37. Oklahoma  | OK                   | B INS CODE 36 O.S. 1740      | 0   | 0               | 145,386                           | 145,244         |
| 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               | 375,998                           | 375,631         |
| 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  | CAN                  |                              | 0   | 0               | 0                                 | 0               |
| 58. Aggregate Alien and Other                                       | OT                   | XXX XXX                      | 0   | 0               | 0                                 | 0               |
| 59. Subtotal  | XXX                  | XXX                          | 2,225,905                                     | 2,223,453       | 2,898,650                         | 2,888,773       |
| 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               |

## ALPHABETICAL INDEX

### ANNUAL STATEMENT BLANK

|   |      |
|---|------|
| Assets .....  | 2    |
| Cash Flow .....   | 5    |
| Exhibit of Capital Gains (Losses) .....                 | 12   |
| Exhibit of Net Investment Income .....                  | 12   |
| Exhibit of Nonadmitted Assets .....                     | 13   |
| Exhibit of Premiums and Losses (State Page) .....       | 19   |
| Five-Year Historical Data .....                         | 17   |
| General Interrogatories .....                           | 15   |
| Jurat Page .....  | 1    |
| Liabilities, Surplus and Other Funds .....              | 3    |
| Notes To Financial Statements .....                     | 14   |
| Overflow Page For Write-ins .....                       | 101  |
| Schedule A - Part 1 .....                               | E01  |
| Schedule A - Part 2 .....                               | E02  |
| Schedule A - Part 3 .....                               | E03  |
| Schedule A - Verification Between Years .....           | SI02 |
| Schedule B - Part 1 .....                               | E04  |
| Schedule B - Part 2 .....                               | E05  |
| Schedule B - Part 3 .....                               | E06  |
| Schedule B - Verification Between Years .....           | SI02 |
| Schedule BA - Part 1 .....                              | E07  |
| Schedule BA - Part 2 .....                              | E08  |
| Schedule BA - Part 3 .....                              | E09  |
| Schedule BA - Verification Between Years .....          | SI03 |
| Schedule D - Part 1 .....                               | E10  |
| Schedule D - Part 1A - Section 1 .....                  | SI05 |
| Schedule D - Part 1A - Section 2 .....                  | SI08 |
| Schedule D - Part 2 - Section 1 .....                   | E11  |
| Schedule D - Part 2 - Section 2 .....                   | E12  |
| Schedule D - Part 3 .....                               | E13  |
| Schedule D - Part 4 .....                               | E14  |
| Schedule D - Part 5 .....                               | E15  |
| Schedule D - Part 6 - Section 1 .....                   | E16  |
| Schedule D - Part 6 - Section 2 .....                   | E16  |
| Schedule D - Summary By Country .....                   | SI04 |
| Schedule D - Verification Between Years .....           | SI03 |
| Schedule DA - Part 1 .....                              | E17  |
| Schedule DA - Verification Between Years .....          | SI10 |
| Schedule DB - Part A - Section 1 .....                  | E18  |
| Schedule DB - Part A - Section 2 .....                  | E19  |
| Schedule DB - Part A - Verification Between Years ..... | SI11 |
| Schedule DB - Part B - Section 1 .....                  | E20  |
| Schedule DB - Part B - Section 2 .....                  | E21  |
| Schedule DB - Part B - Verification Between Years ..... | SI11 |
| Schedule DB - Part C - Section 1 .....                  | SI12 |
| Schedule DB - Part C - Section 2 .....                  | SI13 |
| Schedule DB - Part D .....                              | E22  |
| Schedule DB - Verification .....                        | SI14 |
| Schedule DL - Part 1 .....                              | E23  |
| Schedule DL - Part 2 .....                              | E24  |
| Schedule E - Part 1 - Cash .....                        | E25  |
| Schedule E - Part 2 - Cash Equivalents .....            | E26  |
| Schedule E - Part 3 - Special Deposits .....            | E27  |
| Schedule E - Verification Between Years .....           | SI15 |
| Schedule F - Part 1 .....                               | 20   |
| Schedule F - Part 2 .....                               | 21   |
| Schedule F - Part 3 .....                               | 22   |
| Schedule F - Part 4 .....                               | 23   |
| Schedule F - Part 5 .....                               | 24   |
| Schedule F - Part 6 - Section 1 .....                   | 25   |
| Schedule F - Part 6 - Section 2 .....                   | 27   |
| Schedule F - Part 7 .....                               | 28   |
| Schedule F - Part 8 .....                               | 29   |
| Schedule F - Part 9 .....                               | 30   |

**ANNUAL STATEMENT BLANK (Continued)**

|  |    |
|--|----|
| Schedule H - Accident and Health Exhibit - Part 1 .....  | 31 |
| Schedule H - Part 2, Part 3 and 4 .....  | 32 |
| Schedule H - Part 5 - Health Claims .....  | 33 |
| Schedule P - Part 1 - Summary .....  | 34 |
| Schedule P - Part 1A - Homeowners/Farmowners .....   | 36 |
| Schedule P - Part 1B - Private Passenger Auto Liability/Medical .....  | 37 |
| Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical .....   | 38 |
| Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) .....                        | 39 |
| Schedule P - Part 1E - Commercial Multiple Peril .....   | 40 |
| Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence .....                               | 41 |
| Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made .....                              | 42 |
| Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) .....        | 43 |
| Schedule P - Part 1H - Section 1 - Other Liability - Occurrence .....  | 44 |
| Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made .....   | 45 |
| Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) .....    | 46 |
| Schedule P - Part 1J - Auto Physical Damage .....  | 47 |
| Schedule P - Part 1K - Fidelity/Surety .....   | 48 |
| Schedule P - Part 1L - Other (Including Credit, Accident and Health) .....   | 49 |
| Schedule P - Part 1M - International .....   | 50 |
| Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property .....  | 51 |
| Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability .....                                       | 52 |
| Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines .....                                 | 53 |
| Schedule P - Part 1R - Section 1 - Products Liability - Occurrence .....   | 54 |
| Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made .....  | 55 |
| Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty .....  | 56 |
| Schedule P - Part 1T - Warranty .....  | 57 |
| Schedule P - Part 2, Part 3 and Part 4 - Summary .....   | 35 |
| Schedule P - Part 2A - Homeowners/Farmowners .....   | 58 |
| Schedule P - Part 2B - Private Passenger Auto Liability/Medical .....  | 58 |
| Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical .....   | 58 |
| Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) .....                        | 58 |
| Schedule P - Part 2E - Commercial Multiple Peril .....   | 58 |
| Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence .....                               | 59 |
| Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made .....                              | 59 |
| Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) .....         | 59 |
| Schedule P - Part 2H - Section 1 - Other Liability - Occurrence .....  | 59 |
| Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made .....   | 59 |
| Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) ..... | 60 |
| Schedule P - Part 2J - Auto Physical Damage .....  | 60 |
| Schedule P - Part 2K - Fidelity, Surety .....  | 60 |
| Schedule P - Part 2L - Other (Including Credit, Accident and Health) .....   | 60 |
| Schedule P - Part 2M - International .....   | 60 |
| Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property .....  | 61 |
| Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability .....                                       | 61 |
| Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines .....                                 | 61 |
| Schedule P - Part 2R - Section 1 - Products Liability - Occurrence .....   | 62 |
| Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made .....  | 62 |
| Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty .....  | 62 |
| Schedule P - Part 2T - Warranty .....  | 62 |
| Schedule P - Part 3A - Homeowners/Farmowners .....   | 63 |
| Schedule P - Part 3B - Private Passenger Auto Liability/Medical .....  | 63 |
| Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical .....   | 63 |
| Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) .....                        | 63 |
| Schedule P - Part 3E - Commercial Multiple Peril .....   | 63 |
| Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence .....                               | 64 |
| Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made .....                              | 64 |
| Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) .....         | 64 |
| Schedule P - Part 3H - Section 1 - Other Liability - Occurrence .....  | 64 |
| Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made .....   | 64 |
| Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) ..... | 65 |
| Schedule P - Part 3J - Auto Physical Damage .....  | 65 |
| Schedule P - Part 3K - Fidelity/Surety .....   | 65 |
| Schedule P - Part 3L - Other (Including Credit, Accident and Health) .....   | 65 |
| Schedule P - Part 3M - International .....   | 65 |
| Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property .....  | 66 |
| Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability .....                                       | 66 |
| Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines .....                                 | 66 |
| Schedule P - Part 3R - Section 1 - Products Liability - Occurrence .....   | 67 |
| Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made .....  | 67 |
| Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty .....  | 67 |
| Schedule P - Part 3T - Warranty .....  | 67 |

**ANNUAL STATEMENT BLANK (Continued)**

|   |      |
|---|------|
| Schedule P - Part 4A - Homeowners/Farmowners .....  | 68   |
| Schedule P - Part 4B - Private Passenger Auto Liability/Medical .....   | 68   |
| Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical .....  | 68   |
| Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) .....                       | 68   |
| Schedule P - Part 4E - Commercial Multiple Peril .....  | 68   |
| Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence .....                              | 69   |
| Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made .....                             | 69   |
| Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) .....        | 69   |
| Schedule P - Part 4H - Section 1 - Other Liability - Occurrence .....   | 69   |
| Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made .....  | 69   |
| Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) ..... | 70   |
| Schedule P - Part 4J - Auto Physical Damage .....   | 70   |
| Schedule P - Part 4K - Fidelity/Surety .....  | 70   |
| Schedule P - Part 4L - Other (Including Credit, Accident and Health) .....  | 70   |
| Schedule P - Part 4M - International .....  | 70   |
| Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property .....                                       | 71   |
| Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability .....                                      | 71   |
| Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines .....                                | 71   |
| Schedule P - Part 4R - Section 1 - Products Liability - Occurrence .....  | 72   |
| Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made .....   | 72   |
| Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty .....   | 72   |
| Schedule P - Part 4T - Warranty .....   | 72   |
| Schedule P - Part 5A - Homeowners/Farmowners .....  | 73   |
| Schedule P - Part 5B - Private Passenger Auto Liability/Medical .....   | 74   |
| Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical .....  | 75   |
| Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) .....                       | 76   |
| Schedule P - Part 5E - Commercial Multiple Peril .....  | 77   |
| Schedule P - Part 5F - Medical Professional Liability - Claims-Made .....   | 79   |
| Schedule P - Part 5F - Medical Professional Liability - Occurrence .....  | 78   |
| Schedule P - Part 5H - Other Liability - Claims-Made .....  | 81   |
| Schedule P - Part 5H - Other Liability - Occurrence .....   | 80   |
| Schedule P - Part 5R - Products Liability - Claims-Made .....   | 83   |
| Schedule P - Part 5R - Products Liability - Occurrence .....  | 82   |
| Schedule P - Part 5T - Warranty .....   | 84   |
| Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical .....  | 85   |
| Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) .....                       | 85   |
| Schedule P - Part 6E - Commercial Multiple Peril .....  | 86   |
| Schedule P - Part 6H - Other Liability - Claims-Made .....  | 87   |
| Schedule P - Part 6H - Other Liability - Occurrence .....   | 86   |
| Schedule P - Part 6M - International .....  | 87   |
| Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property .....                                       | 88   |
| Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability .....                                      | 88   |
| Schedule P - Part 6R - Products Liability - Claims-Made .....   | 89   |
| Schedule P - Part 6R - Products Liability - Occurrence .....  | 89   |
| Schedule P - Part 7A - Primary Loss Sensitive Contracts .....   | 90   |
| Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts .....   | 92   |
| Schedule P Interrogatories .....  | 94   |
| Schedule T - Exhibit of Premiums Written .....  | 95   |
| Schedule T - Part 2 - Interstate Compact .....  | 96   |
| Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group .....                | 97   |
| Schedule Y - Part 1A - Detail of Insurance Holding Company System .....   | 98   |
| Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates .....                                 | 99   |
| Statement of Income .....   | 4    |
| Summary Investment Schedule .....   | SI01 |
| Supplemental Exhibits and Schedules Interrogatories .....   | 100  |
| Underwriting and Investment Exhibit Part 1 .....  | 6    |
| Underwriting and Investment Exhibit Part 1A .....   | 7    |
| Underwriting and Investment Exhibit Part 1B .....   | 8    |
| Underwriting and Investment Exhibit Part 2 .....  | 9    |
| Underwriting and Investment Exhibit Part 2A .....   | 10   |
| Underwriting and Investment Exhibit Part 3 .....  | 11   |