



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

American Modern Home Insurance Company

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

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

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

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

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

Chairman of the Board Anthony Joseph Kuczinski SVP James Paul Tierney
President / CEO Manuel Zuniga Rios SVP René Gobonya #

OTHER

James Edward Hinkle III SVP / Treasurer Charles Schuster Griffith III Secretary

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski Chairman Murray Steven Levy Charles Arthur Bryan
James Joseph Butler George Terrence Van Gilder René Gobonya #
Robin Harriet Wilcox 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 Amount | 2 Percentage | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 56,645,423 | 10.450 | 57,049,665 | 0 | 57,049,665 | 10.518 |
| 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 | 14,965,281 | 2.761 | 14,965,281 | 0 | 14,965,281 | 2.759 |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | 20,628,937 | 3.806 | 20,628,937 | 0 | 20,628,937 | 3.803 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 1,440,705 | 0.266 | 1,440,705 | 0 | 1,440,705 | 0.266 |
| 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 | 1,874,202 | 0.346 | 1,874,202 | 0 | 1,874,202 | 0.346 |
| 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 | 40,710 | 0.008 | 40,710 | 0 | 40,710 | 0.008 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 29,339,897 | 5.413 | 29,339,897 | 0 | 29,339,897 | 5.409 |
| 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 | 1,398,152 | 0.258 | 1,398,152 | 0 | 1,398,152 | 0.258 |
| 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 | 9,067,822 | 1.673 | 9,067,822 | 0 | 9,067,822 | 1.672 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 106,202,564 | 19.593 | 106,164,151 | 0 | 106,164,151 | 19.573 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 17,165,948 | 3.167 | 17,160,975 | 0 | 17,160,975 | 3.164 |
| 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 | 144,983,836 | 26.748 | 144,983,836 | 0 | 144,983,836 | 26.730 |
| 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 | 59,331,057 | 10.946 | 59,331,056 | 0 | 59,331,056 | 10.939 |
| 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 | 5,138 | 0.001 | 5,137 | 0 | 5,137 | 0.001 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | 0 | 0.000 | 0 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 78,651,151 | 14.510 | 78,651,151 | 0 | 78,651,151 | 14.501 |
| 11. Other invested assets | 300,000 | 0.055 | 300,000 | 0 | 300,000 | 0.055 |
| 12. Total invested assets | 542,040,823 | 100.000 | 542,401,677 | 0 | 542,401,677 | 100.000 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | |
|-----|---|------------|
| 1. | Book/adjusted carrying value, December 31 of prior year | 60,661,698 |
| 2. | Cost of acquired: | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6) | 0 |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) | 0 |
| 3. | Current year change in encumbrances: | |
| 3.1 | Totals, Part 1, Column 13 | 0 |
| 3.2 | Totals, Part 3, Column 11 | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | 0 |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | 0 |
| 6. | Total foreign exchange change in book/adjusted carrying value: | |
| 6.1 | Totals, Part 1, Column 15 | 0 |
| 6.2 | Totals, Part 3, Column 13 | 0 |
| 7. | Deduct current year's other than temporary impairment recognized: | |
| 7.1 | Totals, Part 1, Column 12 | 0 |
| 7.2 | Totals, Part 3, Column 10 | 0 |
| 8. | Deduct current year's depreciation: | |
| 8.1 | Totals, Part 1, Column 11 | 1,330,641 |
| 8.2 | Totals, Part 3, Column 9 | 0 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 59,331,057 |
| 10. | Deduct total nonadmitted amounts | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 59,331,057 |

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | |
|------|---|--|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | |
| 2. | Cost of acquired: | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 7) | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 8) | |
| 3. | Capitalized deferred interest and other: | |
| 3.1 | Totals, Part 1, Column 12 | |
| 3.2 | Totals, Part 3, Column 11 | |
| 4. | Accrual of discount | |
| 5. | Unrealized valuation increase (decrease): | |
| 5.1 | Totals, Part 1, Column 9 | |
| 5.2 | Totals, Part 3, Column 8 | |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | |
| 9.1 | Totals, Part 1, Column 13 | |
| 9.2 | Totals, Part 3, Column 13 | |
| 10. | Deduct current year's other than temporary impairment recognized: | |
| 10.1 | Totals, Part 1, Column 11 | |
| 10.2 | Totals, Part 3, Column 10 | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | |
| 12. | Total valuation allowance | |
| 13. | Subtotal (Line 11 plus 12) | |
| 14. | Deduct total nonadmitted amounts | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | |

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | |
|------|--|---------|
| 1. | Book/adjusted carrying value, December 31 of prior year | 300,000 |
| 2. | Cost of acquired: | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 8) | 0 |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) | 0 |
| 3. | Capitalized deferred interest and other: | |
| 3.1 | Totals, Part 1, Column 16 | 0 |
| 3.2 | Totals, Part 3, Column 12 | 0 |
| 4. | Accrual of discount | 0 |
| 5. | Unrealized valuation increase (decrease): | |
| 5.1 | Totals, Part 1, Column 13 | 0 |
| 5.2 | Totals, Part 3, Column 9 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | 0 |
| 8. | Deduct amortization of premium and depreciation | 0 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | |
| 9.1 | Totals, Part 1, Column 17 | 0 |
| 9.2 | Totals, Part 3, Column 14 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized: | |
| 10.1 | Totals, Part 1, Column 15 | 0 |
| 10.2 | Totals, Part 3, Column 11 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 300,000 |
| 12. | Deduct total nonadmitted amounts | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 300,000 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | |
|-----|---|-------------|
| 1. | Book/adjusted carrying value, December 31 of prior year | 382,028,272 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | 124,493,908 |
| 3. | Accrual of discount | 226,369 |
| 4. | Unrealized valuation increase (decrease): | |
| 4.1 | Part 1, Column 12 | 143,732 |
| 4.2 | Part 2, Section 1, Column 15 | 0 |
| 4.3 | Part 2, Section 2, Column 13 | 8,232,358 |
| 4.4 | Part 4, Column 11 | 245 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | 466,041 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | 108,820,074 |
| 7. | Deduct amortization of premium | 2,656,517 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | |
| 8.1 | Part 1, Column 15 | 0 |
| 8.2 | Part 2, Section 1, Column 19 | 0 |
| 8.3 | Part 2, Section 2, Column 16 | 0 |
| 8.4 | Part 4, Column 15 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized: | |
| 9.1 | Part 1, Column 14 | 0 |
| 9.2 | Part 2, Section 1, Column 17 | 0 |
| 9.3 | Part 2, Section 2, Column 14 | 0 |
| 9.4 | Part 4, Column 13 | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 404,114,334 |
| 11. | Deduct total nonadmitted amounts | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 404,114,334 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|---|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| BONDS | | | | | |
| Governments (Including all obligations guaranteed by governments) | 1. United States | 57,090,372 | 55,658,699 | 57,253,132 | 55,065,340 |
| | 2. Canada | 1,814,320 | 1,796,215 | 1,813,264 | 1,830,000 |
| | 3. Other Countries | 18,814,618 | 18,206,472 | 19,429,821 | 17,439,000 |
| | 4. Totals | 77,719,310 | 75,661,386 | 78,496,217 | 74,334,340 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 1,440,705 | 1,520,129 | 1,463,830 | 1,420,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 0 | 0 | 0 | 0 |
| U.S. Special revenue and special assessment obligations and all non- guaranteed obligations of agencies and authorities of governments and their political subdivisions | 7. Totals | 47,577,529 | 47,031,598 | 47,640,121 | 46,408,642 |
| Industrial and Miscellaneous and Hybrid Securities (unaffiliated) | 8. United States | 115,231,976 | 115,732,344 | 117,134,689 | 110,776,612 |
| | 9. Canada | 3,471,259 | 3,405,486 | 3,481,249 | 3,400,000 |
| | 10. Other Countries | 13,689,719 | 13,812,455 | 14,061,042 | 13,610,000 |
| | 11. Totals | 132,392,954 | 132,950,285 | 134,676,980 | 127,786,612 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | 13. Total Bonds | 259,130,498 | 257,163,398 | 262,277,148 | 249,949,594 |
| PREFERRED STOCKS | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 14. United States | 0 | 0 | 0 | 0 |
| | 15. Canada | 0 | 0 | 0 | 0 |
| | 16. Other Countries | 0 | 0 | 0 | 0 |
| | 17. Totals | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 18. Totals | 0 | 0 | 0 | 0 |
| | 19. Total Preferred Stocks | 0 | 0 | 0 | 0 |
| COMMON STOCKS | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 20. United States | 0 | 0 | 0 | 0 |
| | 21. Canada | 0 | 0 | 0 | 0 |
| | 22. Other Countries | 0 | 0 | 0 | 0 |
| | 23. Totals | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 24. Totals | 144,983,836 | 144,983,836 | 38,576,324 | |
| | 25. Total Common Stocks | 144,983,836 | 144,983,836 | 38,576,324 | |
| | 26. Total Stocks | 144,983,836 | 144,983,836 | 38,576,324 | |
| | 27. Total Bonds and Stocks | 404,114,334 | 402,147,234 | 300,853,472 | |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Col. 6 as a % of Line 9.7 | 8 Total from Col. 6 Prior Year | 9 % From Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 NAIC 1 | 91,137,692 | 41,378,853 | 6,952,475 | 4,739 | 3,178,737 | 142,652,496 | 41.4 | 47,448,449 | 15.7 | 142,652,496 | 0 |
| 1.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.7 Totals | 91,137,692 | 41,378,853 | 6,952,475 | 4,739 | 3,178,737 | 142,652,496 | 41.4 | 47,448,449 | 15.7 | 142,652,496 | 0 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 NAIC 1 | 329,981 | 0 | 1,880,016 | 0 | 0 | 2,209,997 | 0.6 | 2,512,408 | 0.8 | 1,880,017 | 329,980 |
| 2.2 NAIC 2 | 0 | 8,372,357 | 3,336,403 | 517,352 | 4,872,639 | 17,098,751 | 5.0 | 13,986,635 | 4.6 | 12,815,852 | 4,282,899 |
| 2.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 993,023 | 0.3 | 0 | 0 |
| 2.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 NAIC 5 | 0 | 1,320,190 | 0 | 0 | 0 | 1,320,190 | 0.4 | 1,343,889 | 0.4 | 0 | 1,320,190 |
| 2.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.7 Totals | 329,981 | 9,692,547 | 5,216,419 | 517,352 | 4,872,639 | 20,628,938 | 6.0 | 18,835,955 | 6.2 | 14,695,869 | 5,933,069 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | |
| 3.1 NAIC 1 | 0 | 1,292,028 | 148,677 | 0 | 0 | 1,440,705 | 0.4 | 1,654,742 | 0.5 | 1,440,705 | 0 |
| 3.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.7 Totals | 0 | 1,292,028 | 148,677 | 0 | 0 | 1,440,705 | 0.4 | 1,654,742 | 0.5 | 1,440,705 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 NAIC 1 | 13,064,911 | 21,414,569 | 7,794,118 | 4,534,979 | 768,952 | 47,577,529 | 13.8 | 47,771,603 | 15.8 | 47,290,847 | 286,682 |
| 5.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 737,024 | 0.2 | 0 | 0 |
| 5.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.7 Totals | 13,064,911 | 21,414,569 | 7,794,118 | 4,534,979 | 768,952 | 47,577,529 | 13.8 | 48,508,627 | 16.0 | 47,290,847 | 286,682 |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Col. 6 as a % of Line 9.7 | 8 Total from Col. 6 Prior Year | 9 % From Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | |
| 6.1 NAIC 1 | 10,630,655 | 49,877,925 | 12,907,092 | 1,258,877 | 1,337,640 | 76,012,189 | 22.1 | 136,335,502 | 45.0 | 74,093,218 | 1,918,971 |
| 6.2 NAIC 2 | 0 | 15,985,489 | 31,577,930 | 1,365,535 | 378,588 | 49,307,542 | 14.3 | 47,591,763 | 15.7 | 42,615,437 | 6,692,105 |
| 6.3 NAIC 3 | 0 | 2,015,027 | 4,333,659 | 0 | 0 | 6,348,686 | 1.8 | 1,110,193 | 0.4 | 4,025,757 | 2,322,929 |
| 6.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.6 NAIC 6 | 0 | 0 | 0 | 0 | 20 | 20 | 0.0 | 20 | 0.0 | 20 | 0 |
| 6.7 Totals | 10,630,655 | 67,878,441 | 48,818,681 | 2,624,412 | 1,716,248 | 131,668,437 | 38.2 | 185,037,478 | 61.1 | 120,734,432 | 10,934,005 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 NAIC 2 | 0 | 724,517 | 0 | 0 | 0 | 724,517 | 0.2 | 0 | 0.0 | 724,517 | 0 |
| 7.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 1,596,000 | 0.5 | 0 | 0 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.7 Totals | 0 | 724,517 | 0 | 0 | 0 | 724,517 | 0.2 | 1,596,000 | 0.5 | 724,517 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.6 NAIC 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 2013 OF THE American Modern Home 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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Col. 6 as a % of Line 9.7 | 8 Total from Col. 6 Prior Year | 9 % From Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 NAIC 1 | (d) 115,163,239 | 113,963,375 | 29,682,378 | 5,798,595 | 5,285,329 | 269,892,916 | 78.3 | XXX | XXX | 267,357,283 | 2,535,633 |
| 9.2 NAIC 2 | (d) 0 | 25,082,363 | 34,914,333 | 1,882,887 | 5,251,227 | 67,130,810 | 19.5 | XXX | XXX | 56,155,806 | 10,975,004 |
| 9.3 NAIC 3 | (d) 0 | 2,015,027 | 4,333,659 | 0 | 0 | 6,348,686 | 1.8 | XXX | XXX | 4,025,757 | 2,322,929 |
| 9.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.5 NAIC 5 | (d) 0 | 1,320,190 | 0 | 0 | 0 | (c) 1,320,190 | 0.4 | XXX | XXX | 0 | 1,320,190 |
| 9.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 20 | (c) 20 | 0.0 | XXX | XXX | 20 | 0 |
| 9.7 Totals | 115,163,239 | 142,380,955 | 68,930,370 | 7,681,482 | 10,536,576 | (b) 344,692,622 | 100.0 | XXX | XXX | 327,538,866 | 17,153,756 |
| 9.8 Line 9.7 as a % of Col. 6 | 33.4 | 41.3 | 20.0 | 2.2 | 3.1 | 100.0 | XXX | XXX | XXX | 95.0 | 5.0 |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 NAIC 1 | 70,708,272 | 124,802,410 | 27,533,544 | 5,099,822 | 7,578,656 | XXX | XXX | 235,722,704 | 77.8 | 235,099,295 | 623,409 |
| 10.2 NAIC 2 | 4,092,309 | 22,323,476 | 35,365,358 | 206,257 | 328,022 | XXX | XXX | 62,315,422 | 20.6 | 47,575,186 | 14,740,236 |
| 10.3 NAIC 3 | 0 | 610,311 | 3,088,905 | 0 | 0 | XXX | XXX | 3,699,216 | 1.2 | 3,699,216 | 0 |
| 10.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 10.5 NAIC 5 | 0 | 0 | 1,343,889 | 0 | 0 | XXX | XXX | (c) 1,343,889 | 0.4 | 0 | 1,343,889 |
| 10.6 NAIC 6 | 0 | 0 | 0 | 0 | 20 | XXX | XXX | (c) 20 | 0.0 | 20 | 0 |
| 10.7 Totals | 74,800,581 | 147,736,197 | 67,331,696 | 5,306,079 | 7,906,698 | XXX | XXX | (b) 303,081,251 | 100.0 | 286,373,717 | 16,707,534 |
| 10.8 Line 10.7 as a % of Col. 8 | 24.7 | 48.7 | 22.2 | 1.8 | 2.6 | XXX | XXX | 100.0 | XXX | 94.5 | 5.5 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 NAIC 1 | 114,805,105 | 112,634,858 | 29,430,125 | 5,243,499 | 5,243,692 | 267,357,279 | 77.6 | 235,099,295 | 77.6 | 267,357,279 | XXX |
| 11.2 NAIC 2 | 0 | 21,021,051 | 29,342,868 | 1,465,285 | 4,326,602 | 56,155,806 | 16.3 | 47,575,186 | 15.7 | 56,155,806 | XXX |
| 11.3 NAIC 3 | 0 | 1,745,027 | 2,280,730 | 0 | 0 | 4,025,757 | 1.2 | 3,699,216 | 1.2 | 4,025,757 | XXX |
| 11.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 11.6 NAIC 6 | 0 | 0 | 0 | 0 | 20 | 20 | 0.0 | 20 | 0.0 | 20 | XXX |
| 11.7 Totals | 114,805,105 | 135,400,936 | 61,053,723 | 6,708,784 | 9,570,314 | 327,538,862 | 95.0 | 286,373,717 | 94.5 | 327,538,862 | XXX |
| 11.8 Line 11.7 as a % of Col. 6 | 35.1 | 41.3 | 18.6 | 2.0 | 2.9 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 33.3 | 39.3 | 17.7 | 1.9 | 2.8 | 95.0 | XXX | XXX | XXX | 95.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 NAIC 1 | 358,134 | 1,328,517 | 252,253 | 555,096 | 41,637 | 2,535,637 | 0.7 | 623,409 | 0.2 | XXX | 2,535,637 |
| 12.2 NAIC 2 | 0 | 4,061,312 | 5,571,465 | 417,602 | 924,625 | 10,975,004 | 3.2 | 14,740,236 | 4.9 | XXX | 10,975,004 |
| 12.3 NAIC 3 | 0 | 270,000 | 2,052,929 | 0 | 0 | 2,322,929 | 0.7 | 0 | 0.0 | XXX | 2,322,929 |
| 12.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.5 NAIC 5 | 0 | 1,320,190 | 0 | 0 | 0 | 1,320,190 | 0.4 | 1,343,889 | 0.4 | XXX | 1,320,190 |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 12.7 Totals | 358,134 | 6,980,019 | 7,876,647 | 972,698 | 966,262 | 17,153,760 | 5.0 | 16,707,534 | 5.5 | XXX | 17,153,760 |
| 12.8 Line 12.7 as a % of Col. 6 | 2.1 | 40.7 | 45.9 | 5.7 | 5.6 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | 0.1 | 2.0 | 2.3 | 0.3 | 0.3 | 5.0 | XXX | XXX | XXX | XXX | 5.0 |

(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 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Col. 6 as a % of Line 9.5 | 8 Total from Col. 6 Prior Year | 9 % From Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Issuer Obligations | 91,131,329 | 41,360,895 | 6,940,826 | 0 | 3,178,737 | 142,611,787 | 41.4 | 47,392,289 | 15.6 | 142,611,787 | 0 |
| 1.2 Residential Mortgage-Backed Securities | 6,363 | 17,958 | 11,649 | 4,739 | 0 | 40,709 | 0.0 | 56,160 | 0.0 | 40,709 | 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 | 91,137,692 | 41,378,853 | 6,952,475 | 4,739 | 3,178,737 | 142,652,496 | 41.4 | 47,448,449 | 15.7 | 142,652,496 | 0 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Issuer Obligations | 329,981 | 8,372,357 | 5,216,419 | 517,352 | 4,872,639 | 19,308,748 | 5.6 | 17,492,066 | 5.8 | 14,695,868 | 4,612,880 |
| 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 | 1,320,190 | 0 | 0 | 0 | 1,320,190 | 0.4 | 1,343,889 | 0.4 | 0 | 1,320,190 |
| 2.5 Totals | 329,981 | 9,692,547 | 5,216,419 | 517,352 | 4,872,639 | 20,628,938 | 6.0 | 18,835,955 | 6.2 | 14,695,868 | 5,933,070 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 3.1 Issuer Obligations | 0 | 1,292,028 | 148,677 | 0 | 0 | 1,440,705 | 0.4 | 1,654,742 | 0.5 | 1,440,705 | 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 | 1,292,028 | 148,677 | 0 | 0 | 1,440,705 | 0.4 | 1,654,742 | 0.5 | 1,440,705 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Issuer Obligations | 7,586,726 | 8,493,430 | 472,646 | 0 | 0 | 16,552,802 | 4.8 | 19,703,495 | 6.5 | 16,552,802 | 0 |
| 5.2 Residential Mortgage-Backed Securities | 5,471,058 | 12,888,630 | 7,269,970 | 4,381,071 | 727,315 | 30,738,044 | 8.9 | 28,511,682 | 9.4 | 30,738,044 | 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 | 7,127 | 32,509 | 51,502 | 153,908 | 41,637 | 286,683 | 0.1 | 293,450 | 0.1 | 0 | 286,683 |
| 5.5 Totals | 13,064,911 | 21,414,569 | 7,794,118 | 4,534,979 | 768,952 | 47,577,529 | 13.8 | 48,508,627 | 16.0 | 47,290,846 | 286,683 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | |
| 6.1 Issuer Obligations | 4,187,907 | 54,631,164 | 48,435,685 | 2,223,089 | 1,716,248 | 111,194,093 | 32.3 | 163,345,738 | 53.9 | 102,179,058 | 9,015,035 |
| 6.2 Residential Mortgage-Backed Securities | 722 | 1,504 | 533 | 135 | 0 | 2,894 | 0.0 | 3,677 | 0.0 | 2,894 | 0 |
| 6.3 Commercial Mortgage-Backed Securities | 1,929,193 | 6,352,087 | 382,463 | 401,188 | 0 | 9,064,931 | 2.6 | 8,777,440 | 2.9 | 8,314,930 | 750,001 |
| 6.4 Other Loan-Backed and Structured Securities | 4,512,833 | 6,893,686 | 0 | 0 | 0 | 11,406,519 | 3.3 | 12,910,623 | 4.3 | 10,237,551 | 1,168,968 |
| 6.5 Totals | 10,630,655 | 67,878,441 | 48,818,681 | 2,624,412 | 1,716,248 | 131,668,437 | 38.2 | 185,037,478 | 61.1 | 120,734,433 | 10,934,004 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Issuer Obligations | 0 | 724,517 | 0 | 0 | 0 | 724,517 | 0.2 | 1,596,000 | 0.5 | 724,517 | 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 | 724,517 | 0 | 0 | 0 | 724,517 | 0.2 | 1,596,000 | 0.5 | 724,517 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

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

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

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Col. 6 as a % of Line 9.5 | 8 Total from Col. 6 Prior Year | 9 % From Col. 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Issuer Obligations | 103,235,943 | 114,874,391 | 61,214,253 | 2,740,441 | 9,767,624 | 291,832,652 | 84.7 | XXX | XXX | 278,204,737 | 13,627,915 |
| 9.2 Residential Mortgage-Backed Securities | 5,478,143 | 12,908,092 | 7,282,152 | 4,385,945 | 727,315 | 30,781,647 | 8.9 | XXX | XXX | 30,781,647 | 0 |
| 9.3 Commercial Mortgage-Backed Securities | 1,929,193 | 6,352,087 | 382,463 | 401,188 | 0 | 9,064,931 | 2.6 | XXX | XXX | 8,314,930 | 750,001 |
| 9.4 Other Loan-Backed and Structured Securities | 4,519,960 | 8,246,385 | 51,502 | 153,908 | 41,637 | 13,013,392 | 3.8 | XXX | XXX | 10,237,551 | 2,775,841 |
| 9.5 Totals | 115,163,239 | 142,380,955 | 68,930,370 | 7,681,482 | 10,536,576 | 344,692,622 | 100.0 | XXX | XXX | 327,538,865 | 17,153,757 |
| 9.6 Line 9.5 as a % of Col. 6 | 33.4 | 41.3 | 20.0 | 2.2 | 3.1 | 100.0 | XXX | XXX | XXX | 95.0 | 5.0 |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Issuer Obligations | 64,414,451 | 116,391,355 | 60,155,727 | 2,995,133 | 7,227,664 | XXX | XXX | 251,184,330 | 82.9 | 236,444,093 | 14,740,237 |
| 10.2 Residential Mortgage-Backed Securities | 6,570,953 | 13,832,491 | 5,385,045 | 2,164,905 | 618,125 | XXX | XXX | 28,571,519 | 9.4 | 28,571,519 | 0 |
| 10.3 Commercial Mortgage-Backed Securities | 1,986,169 | 6,393,103 | 398,168 | 0 | 0 | XXX | XXX | 8,777,440 | 2.9 | 8,777,440 | 0 |
| 10.4 Other Loan-Backed and Structured Securities | 1,829,008 | 11,119,248 | 1,392,756 | 146,041 | 60,909 | XXX | XXX | 14,547,962 | 4.8 | 12,580,665 | 1,967,297 |
| 10.5 Totals | 74,800,581 | 147,736,197 | 67,331,696 | 5,306,079 | 7,906,698 | XXX | XXX | 303,081,251 | 100.0 | 286,373,717 | 16,707,534 |
| 10.6 Line 10.5 as a % of Col. 8 | 24.7 | 48.7 | 22.2 | 1.8 | 2.6 | XXX | XXX | 100.0 | XXX | 94.5 | 5.5 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Issuer Obligations | 102,905,960 | 110,543,079 | 53,589,859 | 2,322,839 | 8,842,999 | 278,204,736 | 80.7 | 236,444,093 | 78.0 | 278,204,736 | XXX |
| 11.2 Residential Mortgage-Backed Securities | 5,478,141 | 12,908,092 | 7,282,152 | 4,385,945 | 727,315 | 30,781,645 | 8.9 | 28,571,519 | 9.4 | 30,781,645 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | 1,908,169 | 6,225,049 | 181,712 | 0 | 0 | 8,314,930 | 2.4 | 8,777,440 | 2.9 | 8,314,930 | XXX |
| 11.4 Other Loan-Backed and Structured Securities | 4,512,835 | 5,724,716 | 0 | 0 | 0 | 10,237,551 | 3.0 | 12,580,665 | 4.2 | 10,237,551 | XXX |
| 11.5 Totals | 114,805,105 | 135,400,936 | 61,053,723 | 6,708,784 | 9,570,314 | 327,538,862 | 95.0 | 286,373,717 | 94.5 | 327,538,862 | XXX |
| 11.6 Line 11.5 as a % of Col. 6 | 35.1 | 41.3 | 18.6 | 2.0 | 2.9 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 33.3 | 39.3 | 17.7 | 1.9 | 2.8 | 95.0 | XXX | XXX | XXX | 95.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | 329,983 | 4,331,312 | 7,624,394 | 417,602 | 924,625 | 13,627,916 | 4.0 | 14,740,237 | 4.9 | XXX | 13,627,916 |
| 12.2 Residential Mortgage-Backed Securities | 2 | 0 | 0 | 0 | 0 | 2 | 0.0 | 0 | 0.0 | XXX | 2 |
| 12.3 Commercial Mortgage-Backed Securities | 21,024 | 127,038 | 200,751 | 401,188 | 0 | 750,001 | 0.2 | 0 | 0.0 | XXX | 750,001 |
| 12.4 Other Loan-Backed and Structured Securities | 7,125 | 2,521,669 | 51,502 | 153,908 | 41,637 | 2,775,841 | 0.8 | 1,967,297 | 0.6 | XXX | 2,775,841 |
| 12.5 Totals | 358,134 | 6,980,019 | 7,876,647 | 972,698 | 966,262 | 17,153,760 | 5.0 | 16,707,534 | 5.5 | XXX | 17,153,760 |
| 12.6 Line 12.5 as a % of Col. 6 | 2.1 | 40.7 | 45.9 | 5.7 | 5.6 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 | 0.1 | 2.0 | 2.3 | 0.3 | 0.3 | 5.0 | XXX | XXX | XXX | XXX | 5.0 |

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 | 57,804,456 | 57,804,456 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired | 199,243,709 | 199,243,709 | 0 | 0 | 0 |
| 3. Accrual of discount | 594 | 594 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 636 | 636 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 171,487,271 | 171,487,271 | 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) | 85,562,124 | 85,562,124 | 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) | 85,562,124 | 85,562,124 | 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 - Cash Equivalents

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

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 CUSIP Identifi- cation | 2 Name or Description | 3 Code | 4 Location | | 6 Name of Vendor or General Partner | 7 NAIC Designation | 8 Date Originally Acquired | 9 Type and Strategy | 10 Actual Cost | 11 Fair Value | 12 Book/ Adjusted Carrying Value Less Encum- brances | Change in Book/Adjusted Carrying Value | | | | | 18 Invest- ment Income | 19 Commit- ment for Additional Invest- ment | 20 Percen- tage of Own- ership | |
|---|--------------------------|-----------|------------|------------|---|--------------------------|-------------------------------------|------------------------------|----------------------|---------------------|---|---|---|--|--|---|---------------------------------|---|--|---------|
| | | | 4 City | 5 State | | | | | | | | 13 Unrealized Valuation Increase (Decrease) | 14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | 15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized | 16 Capital- ized Deferred Interest and Other | 17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | |
| 000000-00-0 | INVESTMENT IN LLOYDS | | CINCINNATI | OHIO | AMERICAN MODERN HOME | | 08/08/1982 | | 300,000 | 0 | 300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| 4399999. Any Other Class of Assets - Affiliated | | | | | | | | | 300,000 | 0 | 300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 300,000 | 0 | 300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4699999 - Totals | | | | | | | | | 300,000 | 0 | 300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

E07

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 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|--|---|---------|---------------|-----------|-----------|-------------------|--------------------------------|-------------------|-------------------|-------------------------------|---|--|---|--|------------|-------------------|------------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912810-QV-3 | UNITED STATES TREASURY GOVT IBND | | | | 1 | 3,137,112 | | 83,2510 | 2,414,274 | 2,900,000 | 3,178,737 | 46,931 | (5,306) | 0 | 0.750 | 0.518 | FA | 8,491 | 22,288 | 02/07/2013 | 02/15/2042 |
| 912828-CP-3 | UNITED STATES TREASURY GOVT IBND TIPS | | | | 1 | 2,445,163 | | 126,6670 | 2,406,680 | 1,900,000 | 2,392,448 | 19,466 | (67,812) | 0 | 2.000 | (1.013) | JJ | 46,724 | 46,724 | 04/05/2011 | 07/15/2014 |
| 912828-FL-9 | UNITED STATES TREASURY GOVT IBND TIPS | | | | 1 | 1,980,026 | | 126,9380 | 1,904,077 | 1,500,000 | 1,914,053 | 16,638 | (70,227) | 0 | 2.500 | (1.483) | JJ | 20,034 | 43,037 | 03/12/2012 | 07/15/2016 |
| 912828-GD-6 | UNITED STATES TREASURY GOVT IBND TIPS | | | | 1 | 663,617 | | 127,4800 | 637,402 | 500,000 | 645,136 | 5,653 | (21,615) | 0 | 2.375 | (1.296) | JJ | 6,353 | 13,648 | 03/12/2012 | 01/15/2017 |
| 912828-GX-2 | UNITED STATES TREASURY GOVT BND TIPS | | | | 1 | 663,354 | | 126,8060 | 634,029 | 500,000 | 643,250 | 5,619 | (22,480) | 0 | 2.625 | (1.277) | JJ | 6,832 | 14,677 | 03/12/2012 | 07/15/2017 |
| 912828-LS-7 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 3,297,877 | | 101,8320 | 3,182,250 | 3,125,000 | 3,176,758 | 0 | (62,252) | 0 | 2.375 | 0.371 | AO | 12,711 | 77,188 | 05/30/2012 | 10/31/2014 |
| 912828-QV-5 | UNITED STATES TREASURY GOVT IBND | | | | 1 | 1,539,219 | | 105,2240 | 1,473,134 | 1,400,000 | 1,565,581 | 17,873 | (14,980) | 0 | 0.625 | (0.408) | JJ | 4,188 | 8,998 | 03/12/2012 | 07/15/2021 |
| 912828-RJ-1 | UNITED STATES TREASURY GOVT BND | | | | 1 | 5,060,226 | | 100,8670 | 5,093,783 | 5,050,000 | 5,055,689 | 0 | (2,036) | 0 | 1.000 | 0.958 | MS | 12,902 | 50,500 | 10/05/2011 | 09/30/2016 |
| 912828-RJ-1 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 951,747 | | 100,8670 | 958,236 | 950,000 | 950,969 | 0 | (347) | 0 | 1.000 | 0.962 | MS | 2,427 | 9,500 | 09/30/2011 | 09/30/2016 |
| 912828-RM-4 | UNITED STATES TREASURY GOVT BND | | | | 1 | 6,009,844 | | 100,7620 | 6,045,720 | 6,000,000 | 6,005,697 | 0 | (1,978) | 0 | 1.000 | 0.966 | AO | 10,275 | 60,000 | 11/22/2011 | 10/31/2016 |
| 912828-RZ-5 | UNITED STATES TREASURY GOVT BND | | | | 1 | 782,856 | | 100,0860 | 785,675 | 785,000 | 784,254 | 0 | 716 | 0 | 0.250 | 0.342 | JJ | 907 | 1,963 | 01/13/2012 | 01/15/2015 |
| 912828-RZ-5 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 214,413 | | 100,0860 | 215,185 | 215,000 | 214,796 | 0 | 196 | 0 | 0.250 | 0.342 | JJ | 248 | 538 | 01/13/2012 | 01/15/2015 |
| 912828-SK-7 | UNITED STATES TREASURY GOVT BND | | | | 1 | 3,036,570 | | 100,2030 | 3,054,187 | 3,048,000 | 3,043,296 | 0 | 3,893 | 0 | 0.375 | 0.504 | MS | 3,410 | 11,430 | 04/05/2012 | 03/15/2015 |
| 912828-SK-7 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 251,055 | | 100,2030 | 252,512 | 252,000 | 251,611 | 0 | 322 | 0 | 0.375 | 0.504 | MS | 282 | 945 | 04/05/2012 | 03/15/2015 |
| 912828-SM-3 | UNITED STATES TREASURY GOVT BND | | | | 1 | 199,906 | | 100,2260 | 200,452 | 200,000 | 199,938 | 0 | 19 | 0 | 1.000 | 1.010 | MS | 511 | 2,000 | 04/05/2012 | 03/31/2017 |
| 912828-TK-6 | UNITED STATES TREASURY GOVT BND | | | | 1 | 3,283,887 | | 99,9690 | 3,298,977 | 3,300,000 | 3,291,254 | 0 | 5,362 | 0 | 0.250 | 0.414 | FA | 3,116 | 8,250 | 08/15/2012 | 08/15/2015 |
| 912828-UE-8 | UNITED STATES TREASURY GOVT BND | | | | 1 | 2,386,969 | | 97,7830 | 2,346,792 | 2,400,000 | 2,389,332 | 0 | 2,363 | 0 | 0.750 | 0.863 | JD | 50 | 18,000 | 01/31/2013 | 12/31/2017 |
| 912828-UH-1 | UNITED STATES TREASURY GOVT IBND | | | | 1 | 5,340,580 | | 95,5990 | 4,779,965 | 5,000,000 | 5,375,245 | 66,566 | (31,900) | 0 | 0.125 | (0.054) | JJ | 2,921 | 3,151 | 02/06/2013 | 01/15/2023 |
| 912828-VE-7 | UNITED STATES TREASURY GOVT BND | | | | 1 | 2,242,090 | | 97,8180 | 2,200,905 | 2,250,000 | 2,242,988 | 0 | 898 | 0 | 1.000 | 1.073 | MM | 1,978 | 11,250 | 05/31/2013 | 05/31/2018 |
| 912828-VG-2 | UNITED STATES TREASURY GOVT BND | | | | 1 | 4,038,461 | | 99,8940 | 4,043,709 | 4,048,000 | 4,040,699 | 0 | 1,238 | 0 | 0.500 | 0.574 | JD | 945 | 10,120 | 07/31/2013 | 06/15/2016 |
| 912828-VG-2 | UNITED STATES TREASURY GOVT BND | SD | | | 1 | 2,945,773 | | 99,8940 | 2,948,871 | 2,952,000 | 2,946,676 | 0 | 903 | 0 | 0.500 | 0.574 | JD | 689 | 7,380 | 07/31/2013 | 06/15/2016 |
| 912828-VK-3 | UNITED STATES TREASURY GOVT BND | | | | 1 | 1,739,268 | | 99,2380 | 1,736,665 | 1,750,000 | 1,740,005 | 0 | 738 | 0 | 1.375 | 1.507 | JD | 66 | 12,031 | 08/27/2013 | 06/30/2018 |
| 912828-VR-8 | UNITED STATES TREASURY GOVT BND | | | | 1 | 5,001,367 | | 100,0120 | 5,000,600 | 5,000,000 | 5,001,251 | 0 | (117) | 0 | 0.625 | 0.615 | FA | 11,804 | 0 | 09/30/2013 | 08/15/2016 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 57,212,380 | XXX | 55,614,080 | 55,025,000 | 57,049,663 | 178,746 | (284,402) | 0 | 0 | XXX | XXX | XXX | 132,890 | 433,618 | XXX | XXX |
| 36202D-J8-5 | GNMA POOL # 002987 | | 2 | | 1 | 2,263 | | 113,8940 | 2,586 | 2,270 | 2,263 | 0 | 0 | 0 | 7.500 | 7.599 | MON | 14 | 170 | 12/13/2011 | 10/20/2030 |
| 36202D-LV-1 | GNMA POOL # 003040 | | 2 | | 1 | 5,736 | | 113,8610 | 6,483 | 5,694 | 5,733 | 0 | (1) | 0 | 7.000 | 6.831 | MON | 33 | 399 | 12/13/2011 | 02/20/2031 |
| 36206P-UR-9 | GNMA POOL # 417392 | | 2 | | 1 | 4,215 | | 112,3430 | 4,641 | 4,131 | 4,208 | 0 | (4) | 0 | 7.500 | 6.954 | MON | 26 | 310 | 12/13/2011 | 05/15/2026 |
| 36206V-JP-3 | GNMA POOL # 422470 | | 2 | | 1 | 4,316 | | 112,3430 | 4,837 | 4,305 | 4,314 | 0 | (1) | 0 | 7.500 | 7.452 | MON | 27 | 323 | 12/13/2011 | 03/15/2026 |
| 36207F-LH-2 | GNMA POOL # 430628 | | 2 | | 1 | 18,747 | | 108,6750 | 20,374 | 18,748 | 18,744 | 0 | (1) | 0 | 7.500 | 7.545 | MON | 117 | 1,406 | 12/13/2011 | 10/15/2029 |
| 36225A-C8-1 | GNMA POOL # 780095 | | 2 | | 1 | 5,475 | | 109,7350 | 5,698 | 5,192 | 5,447 | 0 | (13) | 0 | 10.000 | 8.629 | MON | 43 | 519 | 12/13/2011 | 03/15/2025 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 40,752 | XXX | 44,619 | 40,340 | 40,709 | 178,746 | (20) | 0 | 0 | XXX | XXX | XXX | 260 | 3,127 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 57,253,132 | XXX | 55,658,699 | 55,065,340 | 57,090,372 | 178,746 | (284,422) | 0 | 0 | XXX | XXX | XXX | 133,150 | 436,745 | XXX | XXX |
| 110709-BN-1 | PROVINCE OF BRITISH COLUMBIA SENIOR CORP BND | | A | | 1FE | 996,870 | | 97,8630 | 978,630 | 1,000,000 | 997,502 | 0 | 287 | 0 | 2.650 | 2.686 | MS | 7,288 | 26,500 | 10/20/2011 | 09/22/2021 |
| 125094-AB-8 | CDP FINANCIAL INC CORP BND 144A | | A | | 1FE | 329,894 | | 102,2730 | 337,500 | 330,000 | 329,980 | 0 | 22 | 0 | 3.000 | 3.007 | MM | 990 | 9,900 | 11/25/2009 | 11/25/2014 |
| 68323A-BL-7 | ONTARIO PROVINCE OF SENIOR CORP BND | | A | | 1FE | 486,500 | | 96,0170 | 480,085 | 500,000 | 486,837 | 0 | 337 | 0 | 1.650 | 2.140 | MS | 2,154 | 0 | 11/01/2013 | 09/27/2019 |
| 105756-BR-0 | BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND | | F | | 2FE | 1,071,252 | | 96,2500 | 866,250 | 1,068,613 | 1,068,613 | 0 | (2,639) | 0 | 5.625 | 4.429 | JJ | 24,469 | 25,313 | 02/25/2013 | 01/07/2041 |
| 105756-BU-3 | BRAZIL (FEDERATIVE REPUBLIC OF SENIOR GOVT BND | | F | | 2FE | 704,450 | | 86,2500 | 706,625 | 900,000 | 706,363 | 0 | 1,913 | 0 | 2.625 | 3.038 | JJ | 9,368 | 9,581 | 02/25/2013 | 01/05/2023 |
| 195325-BJ-3 | REPUBLIC OF COLOMBIA GOVT BND | | F | | 2FE | 2,475,000 | | 115,7500 | 2,315,000 | 2,000,000 | 2,362,461 | 0 | (112,538) | 0 | 7.375 | 1.331 | JJ | 63,097 | 147,500 | 01/04/2013 | 01/27/2017 |
| 195325-BM-6 | REPUBLIC OF COLOMBIA GOVT BND | | F | | 2FE | 556,250 | | 106,7500 | 533,750 | 500,000 | 556,041 | 0 | (209) | 0 | 6.125 | 5.337 | JJ | 13,866 | 0 | 09/20/2013 | 01/18/2041 |
| 195325-BN-4 | REPUBLIC OF COLOMBIA GOVT BND | | F | | 2FE | 275,825 | | 103,0000 | 273,250 | 275,000 | 275,653 | 0 | (72) | 0 | 4.375 | 4.338 | JJ | 5,648 | 12,031 | 07/06/2011 | 07/12/2021 |
| 200447-AD-2 | COM FED ELCTRICI SENIOR CORP BND 144A | | F | | 2FE | 417,593 | | 98,8440 | 415,143 | 420,000 | 417,603 | 0 | 9 | 0 | 4.875 | 4.948 | JJ | 3,810 | 0 | 10/17/2013 | 01/15/2024 |
| 455780-AQ-9 | INDONESIA (REPUBLIC OF) INDONESIA (REPUBLIC OF) | | F | | 2FE | 1,244,980 | | 106,7500 | 1,174,250 | 1,100,000 | 1,183,151 | 0 | (61,829) | 0 | 7.250 | 1.360 | AO | 15,728 | 79,750 | 01/04/2013 | 04/20/2015 |
| 455780-BJ-4 | INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A | | F | | 2FE | 463,463 | | 85,2500 | 434,775 | 510,000 | 463,676 | 0 | 213 | 0 | 5.250 | 5.918 | JJ | 12,198 | 0 | 09/20/2013 | 01/17/2042 |
| 500630-BX-5 | KOREA DEVELOPMENT BANK (THE) SENIOR CORP BND | | F | | 1FE | 395,124 | | 93,9490 | 375,796 | 400,000 | 395,676 | 0 | 426 | 0 | 3.000 | 3.143 | MS | 12,000 | 12,000 | 09/05/2012 | 09/14/2022 |
| 62987B-AA-0 | NAMIBIA GOVT BND 144A | | F | | 2FE | 1,256,250 | | 101,8960 | 1,273,696 | 1,250,000 | 1,255,179 | 0 | (518) | 0 | 5.500 | 5.434 | MM | 11,076 | 68,750 | 11/02/2011 | 11/03/2021 |
| 718286-BG-1 | REPUBLIC OF PHILIPPINES GOVT BND | | F | | 2FE | 1,798,125 | | 119,0000 | 1,785,000 | 1,500,000 | 1,794,913 | 0 | (3,212) | 0 | 6.375 | 4.862 | AO | 18,063 | 47,813 | 07/31/2013 | 10/23/2034 |
| 78307A-DA-8 | RUSSIAN FEDERATION GOVT BND 144A | | F | | 2FE | 506,875 | | 103,0000 | 515,000 | 500,000 | 502,343 | 0 | (1,705) | 0 | 3.625 | 3.122 | AO | 3,122 | 18,125 | 04/04/2011 | 04/29/2015 |
| 78307A-DE-0 | RUSSIAN FEDERATION GOVT BND 144A | | F | | 2FE | 461,800 | | 99,2000 | 396,800 | 400,000 | 460,949 | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

| 1 CUSIP Identification | 2 Description | Codes | | | 6 NAIC Des. | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | | |
|---|----------------------------------|-----------------------|--------------------------------------|---|-------------------|---------------------|--|--|--------------------|--|--|--|---|--|----------------------------------|---|--|---|--|--|--|-----|
| | | 3 C o d e | 4 F o r e i g n | 5 B o n d C h a r | | | 8 R a t e U s e d t o O b t a i n F a i r V a l u e | 9 F a i r V a l u e | | | 12 U n r e a l i z e d V a l u e I n c r e a s e/ (D e c r e a s e) | 13 C u r r e n t Y e a r ' s (A m o r t i z a t i o n A c c r e t i o n) | 14 C u r r e n t Y e a r ' s O t h e r T h a n T e m p o r a r y I m p a i r m e n t R e c o g n i z e d | 15 T o t a l F o r e i g n E x c h a n g e i n B o o k/ A d j u s t e d C a r r y i n g V a l u e | 16 R a t e o f | 17 E f f e c t i v e R a t e o f | 18 W h e n P a i d | 19 A d m i t t e d A m o u n t D u e a n d A c c r u e d | 20 A m o u n t R e c e i v e d D u r i n g Y e a r | 21 A c q u i r e d | 22 S t a t e d C o n t r a c t u r a l M a t u r i t y D a t e | |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | | 19,869,085 | XXX | 18,652,090 | 18,069,000 | 19,308,748 | 0 | (321,135) | 0 | 0 | XXX | XXX | XXX | 308,757 | 800,885 | XXX | XXX |
| 74973D-AD-1 | RSRB CAPITAL SA CORP BND 144A | | F | | 5AM | 1,374,000 | 112.5500 | 1,350,597 | 1,200,000 | 1,320,190 | 0 | (23,698) | 0 | 0 | 7.750 | 5.179 | 1M | 8,267 | 93,000 | 08/19/2011 | 05/29/2018 | |
| 0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities | | | | | | | 1,374,000 | XXX | 1,350,597 | 1,200,000 | 1,320,190 | 0 | (23,698) | 0 | 0 | XXX | XXX | XXX | 8,267 | 93,000 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | | 21,243,085 | XXX | 20,002,687 | 19,269,000 | 20,628,938 | 0 | (344,833) | 0 | 0 | XXX | XXX | XXX | 317,024 | 893,885 | XXX | XXX |
| 13063B-JA-1 | CALIFORNIA ST MUNI BND GO | | | | 1FE | 148,313 | 112.1510 | 168,227 | 150,000 | 148,677 | 0 | 130 | 0 | 0 | 5.700 | 5.842 | 1M | 1,425 | 8,550 | 01/27/2011 | 11/01/2021 | |
| 452152-HR-5 | ILLINOIS ST MUNI BND GO | | | | 1FE | 1,315,517 | 106.4490 | 1,351,902 | 1,270,000 | 1,292,028 | 0 | (9,552) | 0 | 0 | 4.961 | 4.114 | MS | 21,002 | 63,005 | 06/14/2011 | 03/01/2016 | |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | | 1,463,830 | XXX | 1,520,129 | 1,420,000 | 1,440,705 | 0 | (9,422) | 0 | 0 | XXX | XXX | XXX | 22,427 | 71,555 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | 1,463,830 | XXX | 1,520,129 | 1,420,000 | 1,440,705 | 0 | (9,422) | 0 | 0 | XXX | XXX | XXX | 22,427 | 71,555 | XXX | XXX |
| 2499999. Subtotal - U.S. Political Subdivisions Bonds | | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 313379-DD-8 | FHLB UNSECURED AGENCY BND | | | | 1 | 4,010,440 | 99.7810 | 3,991,240 | 4,000,000 | 4,007,261 | 0 | (2,049) | 0 | 0 | 1.000 | 0.947 | JD | 1,111 | 40,000 | 06/11/2012 | 06/21/2017 | |
| 313560-YM-9 | FNMA AGENCY BND | | | | 1 | 500,420 | 100.6080 | 503,040 | 500,000 | 500,392 | 0 | (28) | 0 | 0 | 1.875 | 1.858 | MS | 2,682 | 651 | 08/30/2013 | 09/18/2018 | |
| 3137EA-CU-1 | FHLMC AGENCY BND | | | | 1 | 5,995,680 | 100.4840 | 6,029,040 | 6,000,000 | 5,999,205 | 0 | 1,363 | 0 | 0 | 1.000 | 1.023 | JJ | 25,167 | 60,000 | 06/01/2011 | 07/30/2014 | |
| 3137EA-DH-9 | FHLMC AGENCY BND | | | | 1 | 3,979,320 | 99.5910 | 3,983,640 | 4,000,000 | 3,985,777 | 0 | 3,974 | 0 | 0 | 1.000 | 1.104 | JD | 222 | 40,000 | 05/10/2012 | 06/29/2017 | |
| 3137EA-DM-8 | FHLMC UNSECURED AGENCY BND | | | | 1 | 471,174 | 94.9030 | 474,515 | 500,000 | 472,646 | 0 | 1,473 | 0 | 0 | 1.250 | 2.270 | AO | 1,545 | 3,125 | 08/30/2013 | 10/02/2019 | |
| 98458P-AB-1 | YALE UNIVERSITY MUNI TAX BND REV | | | | 1FE | 1,624,673 | 102.0110 | 1,608,713 | 1,577,000 | 1,587,521 | 0 | (13,161) | 0 | 0 | 2.900 | 2.039 | AO | 9,655 | 45,733 | 02/11/2011 | 10/15/2014 | |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | | 16,581,707 | XXX | 16,590,188 | 16,577,000 | 16,552,802 | 0 | (8,428) | 0 | 0 | XXX | XXX | XXX | 40,382 | 189,509 | XXX | XXX |
| 31283G-MN-4 | FHLMC GOLD POOL # G00365 | | | | 2 | 3,941 | 108.1440 | 4,189 | 3,873 | 3,935 | 0 | (2) | 0 | 0 | 8.000 | 7.376 | MON | 26 | 310 | 12/13/2011 | 06/01/2025 | |
| 3128K9-AB-0 | FHLMC GOLD POOL # A48102 | | | | 2 | 748,430 | 108.1230 | 855,816 | 791,519 | 749,536 | 0 | 300 | 0 | 0 | 5.000 | 7.061 | MON | 3,298 | 39,576 | 12/13/2011 | 01/01/2036 | |
| 3128M6-60-2 | FHLMC GOLD POOL # G06879 | | | | 2 | 2,452,149 | 99.3800 | 2,352,585 | 2,367,261 | 2,449,720 | 0 | (1,015) | 0 | 0 | 3.500 | 2.939 | MON | 6,905 | 82,854 | 02/16/2012 | 01/01/2042 | |
| 312926-7H-3 | FHLMC GOLD POOL # C00896 | | | | 2 | 6,121 | 110.5640 | 6,770 | 6,123 | 6,120 | 0 | 0 | 0 | 0 | 7.500 | 7.521 | MON | 38 | 459 | 12/13/2011 | 12/01/2029 | |
| 31292H-D4-3 | FHLMC GOLD POOL # C01023 | | | | 2 | 1,774 | 113.1070 | 1,955 | 1,729 | 1,772 | 0 | (1) | 0 | 0 | 7.000 | 6.067 | MON | 10 | 121 | 12/13/2011 | 07/01/2030 | |
| 31292H-D6-8 | FHLMC GOLD POOL # C01025 | | | | 2 | 1,036 | 109.7860 | 1,137 | 1,036 | 1,036 | 0 | 0 | 0 | 8.000 | 8.000 | MON | 7 | 83 | 12/13/2011 | 07/01/2030 | | |
| 31292H-QC-1 | FHLMC GOLD POOL # C01351 | | | | 2 | 12,755 | 113.0550 | 14,224 | 12,581 | 12,748 | 0 | (2) | 0 | 0 | 6.500 | 5.919 | MON | 68 | 818 | 12/13/2011 | 05/01/2032 | |
| 31292L-A5-4 | FHLMC GOLD POOL # C03628 | | | | 2 | 1,050,535 | 108.3760 | 1,078,653 | 995,286 | 1,049,214 | 0 | (292) | 0 | 0 | 5.000 | 3.300 | MON | 4,147 | 49,764 | 12/13/2011 | 11/01/2040 | |
| 31292L-W6-8 | FHLMC GOLD POOL # C04269 | | | | 2 | 1,077,028 | 94.9840 | 979,249 | 1,030,957 | 1,076,058 | 0 | (552) | 0 | 0 | 3.000 | 2.383 | MON | 2,577 | 30,929 | 10/19/2012 | 10/01/2042 | |
| 31293K-7A-8 | FHLMC GOLD POOL # C22689 | | | | 2 | 2,145 | 113.5830 | 2,535 | 2,232 | 2,148 | 0 | 1 | 0 | 0 | 6.500 | 8.070 | MON | 12 | 145 | 12/13/2011 | 03/01/2029 | |
| 31293S-DX-4 | FHLMC GOLD POOL # C28218 | | | | 2 | 3,156 | 113.5830 | 3,585 | 3,157 | 3,155 | 0 | 0 | 0 | 0 | 6.500 | 6.514 | MON | 17 | 205 | 12/13/2011 | 06/01/2029 | |
| 31293Y-BX-3 | FHLMC GOLD POOL # C32754 | | | | 2 | 30,003 | 113.1300 | 34,619 | 30,601 | 30,022 | 0 | 5 | 0 | 0 | 7.000 | 7.792 | MON | 179 | 2,142 | 12/13/2011 | 11/01/2029 | |
| 312946-MC-7 | FHLMC GOLD POOL # A97555 | | | | 2 | 2,518,905 | 106.3740 | 2,608,536 | 2,452,237 | 2,517,171 | 0 | (486) | 0 | 0 | 4.500 | 3.910 | MON | 9,196 | 110,351 | 12/13/2011 | 03/01/2041 | |
| 31298F-U3-4 | FHLMC GOLD POOL # C46902 | | | | 2 | 3,154 | 113.5830 | 3,587 | 3,158 | 3,154 | 0 | 0 | 0 | 0 | 6.500 | 6.556 | MON | 17 | 205 | 12/13/2011 | 09/01/2030 | |
| 31298G-S7-6 | FHLMC GOLD POOL # C47742 | | | | 2 | 983 | 113.1680 | 1,080 | 954 | 982 | 0 | 0 | 0 | 0 | 7.000 | 6.108 | MON | 6 | 67 | 12/13/2011 | 02/01/2031 | |
| 3132HM-VS-7 | FHLMC GOLD POOL # Q11525 | | | | 2 | 1,155,161 | 99.4250 | 1,066,069 | 1,072,231 | 1,153,934 | 0 | (940) | 0 | 0 | 3.500 | 2.209 | MON | 3,127 | 37,528 | 09/27/2012 | 10/01/2042 | |
| 31368H-MB-6 | FNMA POOL # 190354 | | | | 2 | 652,026 | 110.4590 | 661,469 | 598,839 | 650,225 | 0 | (481) | 0 | 0 | 5.500 | 1.000 | MON | 2,745 | 32,936 | 12/13/2011 | 12/01/2034 | |
| 31374G-WP-8 | FNMA POOL # 313954 | | | | 2 | 50,163 | 108.4430 | 52,707 | 48,603 | 50,077 | 0 | (28) | 0 | 0 | 6.500 | 5.227 | MON | 263 | 3,159 | 12/13/2011 | 01/01/2028 | |
| 31379K-MY-6 | FNMA POOL # 421675 | | | | 2 | 5,926 | 115.2130 | 6,775 | 5,881 | 5,922 | 0 | (1) | 0 | 0 | 7.000 | 6.657 | MON | 34 | 412 | 12/13/2011 | 03/01/2028 | |
| 31384U-4E-1 | FNMA POOL # 534621 | | | | 2 | 6,168 | 115.2280 | 7,054 | 6,122 | 6,164 | 0 | (1) | 0 | 0 | 7.000 | 6.707 | MON | 36 | 428 | 12/13/2011 | 11/01/2029 | |
| 31384V-2A-9 | FNMA POOL # 535469 | | | | 2 | 3,312 | 113.5570 | 3,994 | 3,517 | 3,318 | 0 | 2 | 0 | 0 | 6.500 | 8.860 | MON | 19 | 229 | 12/13/2011 | 07/01/2030 | |
| 31384V-T8-5 | FNMA POOL # 535275 | | | | 2 | 10,060 | 113.5570 | 11,498 | 10,125 | 10,061 | 0 | 0 | 0 | 0 | 6.500 | 6.671 | MON | 55 | 658 | 12/13/2011 | 05/01/2030 | |
| 31389E-P7-9 | FNMA POOL # AK4945 | | | | 2 | 1,101,594 | 99.5970 | 1,064,395 | 1,068,698 | 1,101,125 | 0 | (351) | 0 | 0 | 3.500 | 2.790 | MON | 3,116 | 37,404 | 03/27/2012 | 02/01/2042 | |
| 3138EE-CB-9 | FNMA POOL # AK9193 | | | | 2 | 482,444 | 99.6120 | 460,567 | 462,360 | 481,945 | 0 | (206) | 0 | 0 | 3.500 | 2.769 | MON | 1,349 | 16,183 | 05/10/2012 | 05/01/2042 | |
| 3138EK-LV-5 | FNMA POOL # AL3039 | | | | 2 | 1,123,570 | 104.8110 | 1,124,978 | 1,073,341 | 1,122,892 | 0 | (677) | 0 | 0 | 3.500 | 2.361 | MON | 3,131 | 9,392 | 09/17/2013 | 10/01/2027 | |
| 3138LQ-UJ-1 | FNMA POOL # A00584 | | | | 2 | 1,908,714 | 99.1610 | 1,821,553 | 1,896,958 | 1,905,653 | 0 | (3,061) | 0 | 0 | 2.500 | 1.689 | MON | 3,827 | 34,443 | 02/26/2013 | 01/01/2028 | |
| 3138LR-4A-7 | FNMA POOL # A01716 | | | | 2 | 1,199,393 | 99.6120 | 1,152,600 | 1,157,087 | 1,198,300 | 0 | (470) | 0 | 0 | 3.500 | 2.901 | MON | 3,375 | 40,498 | 04/20/2012 | 05/01/2042 | |
| 3138NX-YR-2 | FNMA POOL # AR1619 | | | | 2 | 1,029,456 | 95.2020 | 933,047 | 980,069 | 1,028,727 | 0 | (708) | 0 | 0 | 3.000 | 2.267 | MON | 2,450 | 29,402 | 12/26/2012 | 12/01/2042 | |
| 3138X4-IN-6 | FNMA POOL # AU5152 | | | | 2 | 2,008,398 | 102.2350 | 2,002,896 | 1,959,114 | 2,027,485 | 0 | (913) | 0 | 0 | 3.000 | 2.440 | MON | 4,898 | 14,693 | 08/13/2013 | 08/01/2028 | |
| 31398K-CN-8 | FHLMC CMO 3587 DA | | | | 2 | 1,402,196 | 105.3120 | 1,409,198 | 1,338,113 | 1,398,152 | 0 | (1,670) | 0 | 0 | 4.500 | 2.089 | MON | 5,018 | 60,215 | 12/13/2011 | 10/15/2039 | |
| 31402R-R9-2 | FNMA POOL # 735912 | | | | 2 | 452,537 | 109.9380 | 472,539 | 429,825 | 451,778 | 0 | (196) | 0 | 0 | 5.500 | 2.708 | MON | 1, | | | | |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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 | |
| 31417B-PX-9 | FNMA POOL # AB4937 | | | 2 | 1 | 2,300,706 | .99 | 6120 | 2,171,502 | 2,179,957 | 2,298,369 | .0 | (1,801) | .0 | .0 | 3.500 | 2.616 | MON | 6,358 | 76,298 | 06/29/2012 | 04/01/2042 |
| 31417D-QY-2 | FNMA POOL # AB6770 | | | 2 | 1 | 991,049 | .95 | 2020 | 894,909 | 940,010 | 989,986 | .0 | (535) | .0 | .0 | 3.000 | 2.244 | MON | 2,350 | 28,200 | 11/28/2012 | 10/01/2042 |
| 31417F-7H-5 | FNMA POOL # AB8995 | | | 2 | 1 | 2,311,739 | .99 | 1610 | 2,197,042 | 2,215,623 | 2,308,490 | .0 | (3,248) | .0 | .0 | 2.500 | 1.608 | MON | 4,616 | 32,311 | 05/10/2013 | 04/01/2028 |
| 31417G-WL-6 | FNMA POOL # AB9650 | | | 2 | 1 | 1,258,239 | .99 | 1610 | 1,224,724 | 1,235,081 | 1,257,547 | .0 | (692) | .0 | .0 | 2.500 | 2.099 | MON | 2,573 | 15,438 | 06/12/2013 | 06/01/2028 |
| 31418M-K7-6 | FNMA POOL # AD0317 | | | 2 | 1 | 63,311 | .109 | 8720 | 65,131 | 59,279 | 63,172 | .0 | (42) | .0 | .0 | 5.500 | 1.346 | MON | 272 | 3,260 | 12/13/2011 | 01/01/2039 |
| 31419A-4N-4 | FNMA POOL # AE0826 | | | 2 | 1 | 778,717 | .99 | 5980 | 744,509 | 747,513 | 777,852 | .0 | (169) | .0 | .0 | 3.500 | 2.630 | MON | 2,180 | 26,163 | 12/13/2011 | 02/01/2041 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 30,771,737 | XXX | 30,161,894 | 29,544,847 | 30,738,046 | 0 | (19,435) | 0 | 0 | XXX | XXX | XXX | 91,369 | 974,165 | XXX | XXX | |
| 081331-AE-0 | BELVIGOR LD LLC C11 MUNI BND REV 144A | | | 2 | 1FE | 286,677 | .97 | 4620 | 279,516 | 286,795 | 286,681 | 0 | 6 | .0 | .0 | 5.300 | 5.303 | JD | 676 | 15,200 | 02/24/2005 | 12/15/2035 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 286,677 | XXX | 279,516 | 286,795 | 286,681 | 0 | 6 | 0 | 0 | XXX | XXX | XXX | 676 | 15,200 | XXX | XXX | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 47,640,121 | XXX | 47,031,598 | 46,408,642 | 47,577,529 | 0 | (27,857) | 0 | 0 | XXX | XXX | XXX | 132,427 | 1,178,874 | XXX | XXX | |
| 001814-AR-3 | ANR PIPELINE CO CORP BND | | | | 1FE | 678,285 | .136 | 2280 | 681,141 | 500,000 | 627,873 | .0 | (12,727) | .0 | .0 | 9.625 | 5.553 | MN | 8,021 | 48,125 | 09/01/2009 | 11/01/2021 |
| 00206R-AG-7 | AT&T INC CORP BND | | | | 1FE | .0 | .0 | 0000 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | 6.300 | 0.000 | JJ | .0 | 28,650 | 01/19/2010 | 01/15/2038 |
| 00206R-AX-0 | AT&T INC CORP BND | | | | 1FE | 507,844 | .104 | 7500 | 460,899 | 440,000 | 502,573 | .0 | (5,271) | .0 | .0 | 4.450 | 2.338 | MN | 2,502 | 19,580 | 04/23/2013 | 05/15/2021 |
| 00287Y-AL-3 | ABBVIE INC SENIOR CORP BND | | | | 2FE | 237,681 | .93 | 4520 | 233,631 | 250,000 | 238,141 | .0 | 459 | .0 | .0 | 2.900 | 3.529 | MN | 1,108 | 3,625 | 08/09/2013 | 11/06/2022 |
| 00846U-AE-1 | AGILENT TECH INC CORP BND | | | | 2FE | 380,837 | .107 | 6910 | 387,687 | 360,000 | 366,711 | .0 | (3,730) | .0 | .0 | 5.500 | 4.349 | MS | 5,885 | 19,800 | 12/16/2009 | 09/14/2015 |
| 02209S-AD-5 | ALTRIA GROUP INC CORP BND | | | | 2FE | 493,734 | .131 | 4650 | 495,622 | 377,000 | 454,499 | .0 | (13,826) | .0 | .0 | 9.700 | 4.892 | MN | 5,181 | 36,569 | 01/05/2011 | 11/10/2018 |
| 029912-BB-7 | AMERICAN TOWER CORPORATION CORP BND | | | | 2FE | 372,225 | .104 | 4570 | 365,601 | 350,000 | 356,442 | .0 | (4,993) | .0 | .0 | 4.625 | 3.108 | AO | 4,047 | 16,188 | 09/24/2010 | 04/01/2015 |
| 029912-BE-1 | AMERICAN TOWER CORPORATION CORP BND | | | | 2FE | 516,705 | .107 | 7320 | 463,249 | 430,000 | 510,576 | .0 | (6,130) | .0 | .0 | 5.900 | 3.178 | MN | 4,228 | 25,370 | 04/23/2013 | 11/01/2021 |
| 032511-BH-9 | ANADARKO PETROLEUM CORP CORP BND | | | | 2FE | 468,597 | .114 | 6300 | 475,714 | 415,000 | 447,820 | .0 | (8,064) | .0 | .0 | 6.375 | 4.052 | MS | 7,790 | 26,456 | 04/28/2011 | 09/15/2017 |
| 037833-AJ-9 | APPLE INC CORP BND | | | | 1FE | 249,078 | .96 | 3990 | 240,998 | 250,000 | 249,197 | .0 | 120 | .0 | .0 | 1.000 | 1.076 | MN | 403 | 1,250 | 04/30/2013 | 05/03/2018 |
| 05070G-AE-8 | AUDATEX NORTH AMERICA INC SENIOR CORP BND 144A | | | 1 | 3FE | 511,875 | .104 | 5000 | 522,500 | 500,000 | 511,613 | .0 | (262) | .0 | .0 | 6.000 | 5.501 | JD | 1,333 | 13,583 | 10/18/2013 | 06/15/2021 |
| 05070G-AG-3 | AUDATEX NORTH AMERICA INC SENIOR CORP BND 144A | | | 1 | 3FE | 250,000 | .103 | 0000 | 257,500 | 250,000 | 250,000 | .0 | .0 | .0 | .0 | 6.125 | 6.125 | MN | 2,382 | .0 | 10/17/2013 | 11/01/2023 |
| 079860-AG-7 | BELLSOUTH CORPORATION CORP BND | | | | 1FE | 1,697,160 | .103 | 2400 | 1,548,600 | 1,500,000 | 1,536,756 | .0 | (51,685) | .0 | .0 | 5.200 | 1.670 | MS | 22,967 | 78,000 | 11/05/2010 | 09/15/2014 |
| 101137-AM-9 | BOSTON SCIENTIFIC CORP SENIOR CORP BND | | | | 2FE | 759,650 | .100 | 6740 | 765,122 | 760,000 | 759,681 | .0 | 30 | .0 | .0 | 2.650 | 2.659 | AO | 7,720 | .0 | 08/08/2013 | 10/01/2018 |
| 125896-BC-3 | CMS ENERGY CO CORP BND | | | | 3FE | 521,224 | .127 | 3620 | 492,765 | 445,000 | 492,765 | .0 | (7,118) | .0 | .0 | 8.750 | 6.388 | JD | 1,731 | 38,938 | 07/20/2009 | 06/15/2019 |
| 12623E-AG-6 | CNH CAPITAL LLC CORP BND 144A | | | | 3FE | 270,000 | .101 | 7500 | 274,725 | 270,000 | 270,000 | .0 | .0 | .0 | .0 | 3.250 | 3.250 | FA | 2,023 | .0 | 10/03/2013 | 02/01/2017 |
| 126408-GQ-0 | CSX CORPORATION CORP BND | | | | 2FE | 818,475 | .121 | 3340 | 849,340 | 700,000 | 773,125 | .0 | (12,340) | .0 | .0 | 7.375 | 5.021 | FA | 21,510 | 51,625 | 01/19/2010 | 02/01/2019 |
| 140420-MV-9 | CAPITAL ONE BANK USA NA CORP BND | | | | 2FE | .0 | .0 | 0000 | .0 | .0 | .0 | .0 | .0 | .0 | 8.800 | 0.000 | JJ | .0 | 6,356 | 07/02/2012 | 07/15/2019 | |
| 140420-NB-2 | CAPITAL ONE BANK USA NA SUB CORP BND | | | | 2FE | 910,967 | .93 | 0260 | 744,209 | 800,000 | 901,919 | .0 | (9,048) | .0 | .0 | 3.375 | 1.851 | FA | 10,200 | 13,800 | 02/11/2013 | 02/15/2023 |
| 151020-AH-7 | CELGENE CORPORATION SENIOR CORP BND | | | | 2FE | 981,560 | .94 | 8740 | 948,736 | 1,000,000 | 983,727 | .0 | 1,597 | .0 | .0 | 3.250 | 3.470 | FA | 12,278 | 33,042 | 08/17/2012 | 08/15/2022 |
| 15189T-AQ-0 | CENTERPOINT ENERGY INC. CORP BND | | | | 2FE | 779,254 | .116 | 5160 | 815,610 | 700,000 | 746,904 | .0 | (9,538) | .0 | .0 | 6.500 | 4.769 | MN | 7,583 | 45,500 | 05/24/2010 | 05/01/2018 |
| 15189W-AG-5 | CENTERPOINT ENERGY RESOURCES C CORP BND | | | 1 | 2FE | 452,531 | .106 | 4650 | 449,282 | 422,000 | 445,721 | .0 | (3,037) | .0 | .0 | 4.500 | 3.561 | JJ | 8,757 | 18,990 | 09/13/2011 | 01/15/2021 |
| 166764-AA-8 | CHEVRON CORP SENIOR CORP BND | | | 1 | 1FE | 3,500,000 | .97 | 6780 | 3,418,744 | 3,500,000 | 3,500,000 | .0 | .0 | .0 | .0 | 1.104 | 1.103 | JD | 2,791 | 38,640 | 11/28/2012 | 12/05/2017 |
| 171798-AB-7 | CHIMAREX ENERGY CO. SENIOR CORP BND | | | 1 | 3FE | 1,075,000 | .105 | 7500 | 1,057,500 | 1,000,000 | 1,057,500 | (9,647) | (7,853) | .0 | .0 | 5.875 | 4.509 | MN | 9,792 | 58,750 | 03/22/2013 | 05/01/2022 |
| 172967-HB-0 | CITIGROUP INC SUB CORP BND | | | | 2FE | 771,426 | .105 | 3130 | 768,785 | 730,000 | 771,348 | .0 | (79) | .0 | .0 | 5.500 | 4.859 | MS | 12,045 | .0 | 12/18/2013 | 09/13/2025 |
| 191216-AU-4 | COCA-COLA COMPANY (THE) CORP BND | | | | 1FE | 3,478,473 | .102 | 5370 | 3,435,006 | 3,350,000 | 3,442,214 | .0 | (34,182) | .0 | .0 | 1.800 | 0.754 | MS | 20,100 | 60,300 | 12/05/2012 | 09/01/2016 |
| 20030N-AC-5 | COMCAST CORP CORP BND | | | | 1FE | 128,976 | .122 | 3510 | 128,939 | 125,000 | 128,377 | .0 | (84) | .0 | .0 | 7.050 | 6.796 | MS | 2,595 | 8,813 | 05/11/2004 | 03/15/2033 |
| 20279S-HN-3 | COMMONWEALTH EDISON COMPANY CORP BND | | | | 1FE | 1,122,890 | .111 | 3560 | 1,113,556 | 1,000,000 | 1,061,454 | .0 | (22,018) | .0 | .0 | 5.950 | 3.477 | FA | 22,478 | 59,500 | 02/09/2011 | 08/15/2016 |
| 20279S-HZ-6 | COMMONWEALTH EDISON COMPANY SECURED CORP BND | | | 1 | 1FE | 759,157 | .100 | 4860 | 703,404 | 700,000 | 751,125 | .0 | (6,247) | .0 | .0 | 3.400 | 2.322 | MS | 7,933 | 23,800 | 09/13/2012 | 09/01/2021 |
| 205887-BR-2 | CONAGRA FOODS INC. SENIOR CORP BND | | | 1 | 2FE | 1,184,193 | .92 | 8290 | 1,104,666 | 1,190,000 | 1,184,619 | .0 | 426 | .0 | .0 | 3.200 | 3.258 | JJ | 16,500 | 19,040 | 03/18/2013 | 01/25/2023 |
| 209111-EL-3 | CONSOLIDATED EDISON INC CORP BND | | | | 1FE | 337,139 | .114 | 5980 | 372,443 | 325,000 | 353,588 | .0 | (238) | .0 | .0 | 5.850 | 5.592 | MS | 5,598 | 19,013 | 03/09/2006 | 03/15/2036 |
| 24422E-RR-2 | JOHN DEERE CAPITAL CORP SENIOR CORP BND | | | | 1FE | 1,029,860 | .99 | 8120 | 998,115 | 1,000,000 | 1,024,037 | .0 | (4,297) | .0 | .0 | 2.250 | 1.772 | AO | 4,625 | 22,500 | 08/17/2012 | 04/17/2019 |
| 24821V-AA-6 | DENALI BORROWER LLC / DENALI F SECURED CORP BND 144A | | | 1 | 3FE | 902,600 | .98 | 5000 | 896,350 | 910,000 | 896,350 | (6,418) | 168 | .0 | .0 | 5.625 | 5.767 | AO | 11,944 | .0 | 11/01/2013 | 10/15/2020 |
| 250847-EJ-5 | DTE ELECTRIC CO SECURED CORP BND | | | 1 | 1FE | 501,885 | .93 | 7740 | 468,870 | 500,000 | 501,734 | .0 | (151) | .0 | .0 | 2.650 | 2.603 | JD | 589 | 13,250 | 02/14/2013 | 06/15/2020 |
| 25459H-AT-2 | DIRECTV HOLDINGS LLC CORP BND | | | | 2FE | 2,764,306 | .108 | 7800 | 2,719,506 | 2,500,000 | 2,730,875 | .0 | (27,478) | .0 | .0 | 5.200 | 3.511 | MS | 38,278 | 91,000 | 03/15/2013 | 03/15/2020 |
| 254709-AH-1 | DISCOVER FINANCIAL SERVICES IN SENIOR CORP BND 144A | | | | | .0 | .0 | 0000 | .0 | .0 | .0 | .0 | 2,254 | .0 | .0 | 3.850 | 0.000 | MN | .0 | .0 | | 11/21/2022 |
| 26441Y-AV-9 | DUKE REALTY LP SENIOR CORP BND | | | | 2FE | 541,937 | .98 | 5250 | 532,035 | 540,000 | 541,695 | .0 | (164) | .0 | .0 | 4.375 | 4.329 | JD | 1,050 | 23,625 | 06/13/2012 | 06/15/2022 |
| 266233-AC-9 | DUQUESNE LIGHT HOLDINGS INC CORP BND 144A | | | | 2FE | 691,656 | .114 | 7010 | 688,205 | 600,000 | 691,165 | .0 | (491) | .0 | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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 |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPERATING CORP BND | | | | 2FE | 274,318 | 101.4700 | 253,675 | 250,000 | 271,122 | .0 | (2,278) | .0 | .0 | 4.050 | 2.876 | FA | 3,825 | 10,125 | 07/31/2012 | 02/15/2022 |
| 345397-VU-4 | FORD MOTOR CREDIT COMPANY LLC CORP BND | | | | 2FE | 2,936,819 | 113.1590 | 2,902,749 | 2,540,000 | 2,902,749 | .0 | (32,982) | .0 | .0 | 5.875 | 3.698 | FA | 61,763 | 89,300 | 05/02/2013 | 08/02/2021 |
| 35671D-BG-9 | FREEMONT-MORAN COPPER & GOLD SENIOR CORP BND | | | | 2FE | 321,483 | 96.9250 | 319,851 | 330,000 | 321,536 | .0 | 53 | .0 | .0 | 3.100 | 3.564 | MS | 3,012 | .0 | 12/12/2010 | 03/15/2020 |
| 36962G-3H-5 | GENERAL ELECTRIC CAP CORP BND | | | | 1FE | 624,003 | 113.5040 | 624,272 | 550,000 | 615,670 | .0 | (8,333) | .0 | .0 | 5.625 | 2.245 | MS | 9,109 | 15,469 | 07/01/2013 | 09/15/2017 |
| 36962G-5F-7 | GENERAL ELECTRIC CAP CORP BND MTN | | | | 1FE | 2,072,860 | 102.3610 | 2,047,215 | 2,000,000 | 2,044,482 | .0 | (28,378) | .0 | .0 | 2.375 | 0.874 | JD | 332 | 47,500 | 01/10/2013 | 06/30/2015 |
| 36962G-U6-9 | GENERAL ELECTRIC CAP CORP BND MTN | | | | 1FE | 596,263 | 108.2590 | 584,597 | 540,000 | 583,720 | .0 | (12,542) | .0 | .0 | 5.000 | 0.942 | JJ | 12,975 | 13,500 | 05/24/2013 | 01/08/2016 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC CORP BND 144A | | | | 2FE | 233,075 | 111.7300 | 245,805 | 220,000 | 230,150 | .0 | (1,239) | .0 | .0 | 5.400 | 4.605 | MN | 11,880 | .0 | 07/14/2011 | 11/01/2020 |
| 38259P-AB-8 | GOOGLE CORP BND | | | | 1FE | 1,129,271 | 103.7250 | 1,037,254 | 1,000,000 | 1,111,829 | .0 | (13,934) | .0 | .0 | 3.625 | 1.988 | MN | 4,229 | 36,250 | 10/01/2012 | 05/19/2021 |
| 441060-AM-2 | HOSPIRA INC SENIOR CORP BND | | | | 3FE | 329,178 | 103.7510 | 342,378 | 330,000 | 329,216 | .0 | 38 | .0 | .0 | 5.200 | 5.243 | FA | 6,626 | .0 | 08/07/2013 | 08/12/2020 |
| 44107T-AQ-9 | HOST HOTELS & RESORTS LP SENIOR CORP BND | | | | 2FE | 500,950 | 109.2560 | 469,800 | 430,000 | 494,972 | .0 | (5,979) | .0 | .0 | 6.000 | 3.676 | AO | 6,450 | 25,800 | 03/07/2013 | 10/01/2021 |
| 44107T-AT-3 | HOST HOTELS & RESORTS LP SENIOR CORP BND | | | | 2FE | 1,071,700 | 100.6060 | 1,006,061 | 1,000,000 | 1,066,543 | .0 | (5,157) | .0 | .0 | 4.750 | 3.861 | MS | 15,833 | 23,750 | 02/26/2013 | 03/01/2023 |
| 446150-AG-9 | HUNTINGTON BANCSHARES INCORPOR CORP BND | | | | 2FE | 1,608,650 | 117.0170 | 1,872,266 | 1,600,000 | 1,606,593 | .0 | (722) | .0 | .0 | 7.000 | 6.924 | JD | 4,978 | 112,000 | 12/17/2010 | 12/15/2020 |
| 446438-RF-2 | HUNTINGTON NATIONAL BANK THE SENIOR CORP BND | | | | 2FE | 1,299,727 | 99.8140 | 1,297,588 | 1,300,000 | 1,299,737 | .0 | 10 | .0 | .0 | 1.300 | 1.307 | MN | 1,925 | .0 | 11/15/2013 | 11/20/2016 |
| 458140-AL-4 | INTEL CORP SENIOR CORP BND | | | | 1FE | 4,315,421 | 98.9780 | 4,275,853 | 4,320,000 | 4,316,363 | .0 | 893 | .0 | .0 | 1.350 | 1.372 | JD | 2,592 | 58,968 | 12/04/2012 | 12/15/2017 |
| 459200-GX-3 | INTERNATIONAL BUSINESS MACHINE CORP BND | | | | 1FE | 3,126,120 | 102.8400 | 3,085,208 | 3,000,000 | 3,087,755 | .0 | (733,853) | .0 | .0 | 1.950 | 0.792 | JJ | 25,838 | 58,500 | 11/07/2012 | 07/22/2016 |
| 460146-CA-9 | INTERNATIONAL PAPER COMPANY CORP BND | | | | 2FE | 730,032 | 122.1920 | 733,150 | 600,000 | 681,886 | .0 | (16,250) | .0 | .0 | 7.950 | 4.531 | JD | 4,700 | 47,700 | 11/24/2010 | 06/15/2018 |
| 460690-BH-2 | INTERPUBLIC GRP OF CO INC SENIOR CORP BND | | | | 2FE | 258,688 | 95.2270 | 238,067 | 250,000 | 257,656 | .0 | (791) | .0 | .0 | 4.000 | 3.566 | MS | 2,944 | 10,000 | 09/05/2012 | 03/15/2022 |
| 466313-AG-8 | JABIL CIRCUIT INC SENIOR CORP BND | | | | 2FE | 1,209,000 | 96.8750 | 1,162,500 | 1,200,000 | 1,208,398 | .0 | (602) | .0 | .0 | 4.700 | 4.601 | MS | 16,607 | 28,200 | 03/14/2013 | 09/15/2022 |
| 48121C-YK-6 | JPMORGAN CHS BNK CORP BND | | | | 1FE | 1,075,490 | 114.4260 | 1,144,264 | 1,000,000 | 1,041,755 | .0 | (9,956) | .0 | .0 | 6.000 | 4.770 | AO | 15,000 | 60,000 | 05/24/2010 | 10/01/2017 |
| 49446Q-BF-7 | KIMCO REALTY CORPORATION SENIOR CORP BND | | | | 2FE | 830,993 | 108.4460 | 813,349 | 750,000 | 786,647 | .0 | (15,745) | .0 | .0 | 5.783 | 3.460 | AO | 10,843 | 43,373 | 02/01/2011 | 03/15/2016 |
| 524908-7M-6 | LEHMAN BROTHERS HOLDINGS INC CORP BAND MTN | | | | 6 | 20 | 0.0100 | 20 | 200,000 | 20 | .0 | .0 | .0 | .0 | 0.000 | 0.000 | JD | .0 | .0 | 12/31/2008 | 12/28/2017 |
| 56585A-AE-2 | MARATHON PETROLEUM CORP CORP BND | | | | 2FE | 821,353 | 105.4200 | 815,952 | 774,000 | 803,039 | .0 | (13,068) | .0 | .0 | 3.500 | 1.725 | MS | 9,030 | 27,090 | 08/01/2012 | 03/01/2016 |
| 570506-AQ-8 | MARKWEST ENERGY PARTNERS L.P. SENIOR CORP BND | | | | 1FE | 109,000 | 100.7500 | 100,750 | 100,000 | 100,750 | .0 | (902) | .0 | .0 | 5.500 | 3.801 | FA | 2,078 | 2,750 | 04/26/2013 | 02/15/2023 |
| 571903-AK-9 | MARRIOTT INTERNATIONAL INC SENIOR CORP BND | | | | 2FE | 348,989 | 93.5660 | 327,480 | 350,000 | 349,104 | .0 | 89 | .0 | .0 | 3.250 | 3.284 | MS | 3,349 | 11,533 | 09/05/2012 | 09/15/2021 |
| 58933Y-AA-3 | MERCK & CO INC CORP BND | | | | 1FE | 528,410 | 105.1430 | 525,717 | 500,000 | 528,391 | .0 | (19) | .0 | .0 | 3.875 | 2.946 | JJ | 8,934 | .0 | 12/26/2013 | 01/15/2021 |
| 59562V-AP-2 | MIDAMERICAN ENERGY HOLDINGS CO CORP BND | | | | 2FE | 99,515 | 110.8550 | 110,855 | 100,000 | 99,572 | .0 | 8 | .0 | .0 | 5.950 | 5.984 | MN | 760 | 5,950 | 07/19/2007 | 05/15/2037 |
| 59562V-BA-4 | MIDAMERICAN ENERGY HOLDINGS CO SENIOR CORP BND | | | | 144A | 1,587,726 | 98.3610 | 1,563,944 | 1,590,000 | 1,587,789 | .0 | 63 | .0 | .0 | 2.000 | 2.030 | MN | 4,682 | .0 | 11/05/2013 | 11/15/2018 |
| 61747H-AL-3 | MORGAN STANLEY CORP BND | | | | 2FE | 1,107,350 | 111.3940 | 1,113,941 | 1,000,000 | 1,105,061 | .0 | (2,289) | .0 | .0 | 5.500 | 3.885 | JJ | 23,375 | .0 | 10/16/2013 | 07/28/2021 |
| 628530-AL-1 | MYLAN INC/PA CORP BND 144A | | | | 2FE | 2,222,875 | 113.5000 | 2,156,500 | 1,900,000 | 2,126,077 | .0 | (81,903) | .0 | .0 | 7.875 | 2.463 | JJ | 68,994 | 129,938 | 06/19/2013 | 07/15/2020 |
| 652482-CB-4 | NEWS AMERICA HOLDINGS CORP BND | | | | 2FE | 759,088 | 106.5300 | 798,978 | 750,000 | 757,175 | .0 | (843) | .0 | .0 | 4.500 | 4.342 | FA | 12,750 | 33,750 | 08/26/2011 | 02/15/2021 |
| 665859-AP-9 | NORTHERN TRUST COMPANY SUB CORP BND | | | | 1FE | 729,168 | 96.7120 | 705,996 | 730,000 | 729,177 | .0 | 9 | .0 | .0 | 3.950 | 3.962 | AO | 4,886 | .0 | 10/28/2013 | 10/30/2025 |
| 68268N-AE-3 | ONECK PARTNERS LP CORP BND | | | | 2FE | 996,650 | 126.1960 | 1,261,956 | 1,000,000 | 997,916 | .0 | 308 | .0 | .0 | 8.625 | 8.676 | MS | 28,750 | 86,250 | 03/03/2009 | 03/01/2019 |
| 68389X-AE-5 | ORACLE CORP CORP BND | | | | 1FE | 548,275 | 121.8230 | 609,116 | 500,000 | 545,287 | .0 | (836) | .0 | .0 | 6.500 | 5.800 | AO | 6,861 | 32,500 | 01/19/2010 | 04/15/2038 |
| 68389X-AG-0 | ORACLE CORP CORP BND | | | | 1FE | 235,455 | 112.8820 | 218,990 | 194,000 | 228,106 | .0 | (5,855) | .0 | .0 | 5.000 | 1.654 | JJ | 4,661 | 9,700 | 09/26/2012 | 07/08/2019 |
| 68389X-AN-5 | ORACLE CORP SENIOR CORP BND | | | | 1FE | 2,011,300 | 98.5790 | 1,971,586 | 2,000,000 | 2,028,725 | .0 | (2,249) | .0 | .0 | 1.200 | 1.082 | AO | 5,067 | 23,333 | 11/06/2012 | 10/15/2017 |
| 693304-AP-2 | PECO ENERGY CO SECURED CORP BND | | | | 1FE | 1,099,032 | 91.0020 | 1,001,025 | 1,100,000 | 1,099,144 | .0 | 87 | .0 | .0 | 2.375 | 2.385 | MS | 7,692 | 25,980 | 09/10/2012 | 09/15/2022 |
| 69349L-AC-2 | PNC BANK NA CORP BND | | | | 1FE | 20,198 | 109.7410 | 21,948 | 20,000 | 20,105 | .0 | (25) | .0 | .0 | 4.875 | 4.719 | MS | 271 | 975 | 01/15/2010 | 09/21/2017 |
| 69371R-K9-6 | PACCAR FINANCIAL CORP SENIOR CORP BND MTN | | | | 1FE | 1,199,364 | 99.8400 | 1,198,085 | 1,200,000 | 1,199,601 | .0 | 211 | .0 | .0 | 0.700 | 0.718 | MN | 1,050 | 8,400 | 11/08/2012 | 11/16/2015 |
| 717081-DB-6 | PFIZER INC CORP BND | | | | 1FE | 1,091,120 | 118.5530 | 1,090,689 | 920,000 | 1,029,061 | .0 | (18,705) | .0 | .0 | 6.200 | 3.675 | MS | 16,795 | 57,040 | 07/13/2010 | 03/15/2019 |
| 72650R-AY-8 | PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND | | | | 2FE | 199,042 | 108.6350 | 217,270 | 200,000 | 199,281 | .0 | 82 | .0 | .0 | 5.000 | 5.061 | FA | 4,167 | 10,000 | 01/05/2011 | 02/01/2021 |
| 742718-DS-5 | PROCTER & GAMBLE COMPANY CORP BND | | | | 1FE | 991,820 | 102.2950 | 1,022,950 | 1,000,000 | 996,842 | .0 | 1,642 | .0 | .0 | 1.800 | 1.973 | MN | 2,300 | 18,000 | 11/18/2010 | 11/15/2015 |
| 743263-AG-0 | PROGRESS ENERGY INC CORP BND | | | | 2FE | 207,318 | 121.0640 | 242,128 | 200,000 | 206,085 | .0 | (173) | .0 | .0 | 7.000 | 6.705 | AO | 2,372 | 14,000 | 07/12/2004 | 10/30/2031 |
| 744448-CB-5 | PUBLIC SERVICE COMPANY OF COLO CORP BND | | | | 1FE | 573,744 | 116.0010 | 556,807 | 480,000 | 536,744 | .0 | (11,377) | .0 | .0 | 5.800 | 3.019 | FA | 11,600 | 27,840 | 08/18/2010 | 08/01/2018 |
| 744448-CF-6 | PUBLIC SERVICE COMPANY OF COLO SECURED CORP BND | | | | 1FE | 599,412 | 90.4320 | 542,593 | 600,000 | 599,482 | .0 | 54 | .0 | .0 | 2.250 | 2.261 | MS | 3,975 | 13,650 | 09/04/2012 | 09/15/2022 |
| 744560-BE-5 | PUBLIC SERVICE ELECTRIC AND GA SECURED CORP BND | | | | 1FE | 2,363,170 | 100.9450 | 2,321,742 | 2,300,000 | 2,360,908 | .0 | (2,261) | .0 | .0 | 2.300 | 1.701 | MS | 16,017 | .0 | 10/23/2013 | 09/15/2018 |
| 747282-AH-6 | QVC INC SECURED CORP BND | | | | 2FE | 1,040,316 | 98.7660 | 987,663 | 1,000,000 | 1,037,209 | .0 | (3,106) | .0 | .0 | 5.125 | 4.591 | JJ | 25,483 | 25,625 | 02/08/2013 | 07/02/2022 |
| 806605-AH-4 | MERCK & CO INC CORP BND | | | | 1FE | 284,528 | 123.8560 | 309,639 | 250,000 | 282,201 | .0 | (644) | .0 | .0 | 6.550 | 5.565 | MS | 4,822 | 16,375 | 01/20/2010 | 09/15/2037 |
| 845437-BM-3 | SOUTHWESTERN ELECTRIC POWER CO CORP BND | | | | 2FE | 1,048,060 | 97.5320 | 975,316 | 1,000,000 | 1,041,611 | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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 |
| 913017-BV-0 | UNITED TECH CORP SENIOR CORP BND | | | | 1FE | 643,932 | | 586,602 | 600,000 | 638,236 | 0 | (4,080) | 0 | 0 | 3.100 | 2.264 | JD | 1,550 | 18,600 | 08/01/2012 | 06/01/2022 |
| 92343V-AL-8 | VERIZON COMMUNICATIONS INC CORP BND | | | | 2FE | 264,820 | | 283,521 | 250,000 | 258,455 | 0 | (1,824) | 0 | 0 | 5.500 | 4.590 | FA | 5,194 | 13,750 | 04/13/2010 | 02/15/2018 |
| 92343V-BP-8 | VERIZON COMMUNICATIONS INC SENIOR CORP BND | | | | 2FE | 319,503 | | 317,980 | 300,000 | 318,891 | 0 | (612) | 0 | 0 | 3.650 | 2.231 | MS | 3,133 | 0 | 10/30/2013 | 09/14/2018 |
| 92343V-BO-6 | VERIZON COMMUNICATIONS INC SENIOR CORP BND | | | | 2FE | 2,062,804 | | 2,111,019 | 1,980,000 | 2,059,771 | 0 | (3,033) | 0 | 0 | 4.500 | 3.813 | MS | 25,493 | 0 | 09/12/2013 | 09/15/2020 |
| 92343V-BT-0 | VERIZON COMMUNICATIONS INC SENIOR CORP BND | | | | 2FE | 279,118 | | 292,455 | 250,000 | 279,016 | 0 | (1,02) | 0 | 0 | 6.550 | 5.732 | MS | 4,685 | 0 | 09/19/2013 | 09/15/2043 |
| 92344G-AM-8 | VERIZON COMMUNICATIONS INC CORP BND | | | | 2FE | 398,167 | | 449,786 | 350,000 | 388,105 | 0 | (1,190) | 0 | 0 | 7.750 | 6.667 | JD | 2,260 | 27,125 | 03/04/2002 | 12/01/2030 |
| 92344S-AK-6 | CELLCO PARTNERSHIP/VERIZON WIR CORP BND | | | | 1FE | 541,056 | | 508,636 | 400,000 | 468,589 | 0 | (16,408) | 0 | 0 | 8.500 | 3.512 | MN | 4,344 | 34,000 | 09/03/2010 | 11/15/2018 |
| 92553P-AB-8 | VIACOM INC CORP BND | | | | 2FE | 231,622 | | 229,211 | 200,000 | 217,636 | 0 | (4,310) | 0 | 0 | 6.125 | 3.595 | AO | 2,926 | 12,250 | 08/13/2010 | 10/05/2017 |
| 927804-FB-5 | VIRGINIA ELECTRIC AND POWER CO CORP BND | | | | 1FE | 174,517 | | 203,058 | 175,000 | 174,563 | 0 | 8 | 0 | 0 | 6.000 | 6.020 | MN | 1,342 | 10,500 | 05/17/2007 | 05/15/2037 |
| 94106L-AS-8 | WASTE MANAGEMENT INC CORP BND | | | | 2FE | 831,215 | | 809,436 | 700,000 | 797,893 | 0 | (21,798) | 0 | 0 | 6.100 | 2.567 | MS | 12,573 | 42,700 | 06/13/2012 | 03/15/2018 |
| 942683-AG-8 | ACTAVIS PLC SENIOR CORP BND | | | | 2FE | 962,578 | | 946,139 | 950,000 | 959,984 | 0 | (2,560) | 0 | 0 | 1.875 | 1.585 | AO | 4,453 | 17,763 | 12/20/2012 | 10/01/2017 |
| 982526-AR-6 | WIR WIRGLE JR CO SENIOR CORP BND 144A | | | | 2FE | 249,723 | | 250,715 | 250,000 | 249,740 | 0 | 18 | 0 | 0 | 1.400 | 1.438 | AO | 681 | 0 | 10/16/2013 | 10/21/2016 |
| 98389B-AM-2 | XCEL ENERGY INC CORP BND | | | | 2FE | 607,776 | | 654,283 | 600,000 | 605,028 | 0 | (810) | 0 | 0 | 4.700 | 4.522 | MN | 3,603 | 28,200 | 05/24/2010 | 05/15/2020 |
| 989701-BE-6 | ZIONS BANCORPORATION SENIOR CORP BND | | | | 2FE | 408,856 | | 400,516 | 410,000 | 408,907 | 0 | 51 | 0 | 0 | 4.500 | 4.535 | JD | 9,225 | 9,225 | 06/10/2013 | 06/13/2023 |
| 498902-AJ-6 | KINROSS GOLD CORP SENIOR CORP BND | | | | 2FE | 726,217 | | 669,065 | 700,000 | 722,501 | 0 | (2,520) | 0 | 0 | 5.125 | 4.609 | MS | 11,958 | 35,875 | 06/20/2012 | 09/01/2021 |
| 69480U-AH-0 | PACIFIC RUBIALES ENERGY CORP SENIOR CORP BND 144A | | | | 3FE | 399,940 | | 398,742 | 400,000 | 394,967 | (4,973) | 0 | 0 | 0 | 5.375 | 5.375 | JJ | 2,090 | 0 | 11/18/2013 | 01/26/2019 |
| 891140-AM-0 | TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN | | | | 1FE | 1,185,938 | | 1,174,872 | 1,150,000 | 1,184,821 | 0 | (1,117) | 0 | 0 | 2.625 | 1.946 | MS | 9,308 | 0 | 10/29/2013 | 09/10/2018 |
| 02364W-AX-3 | AMERICA MOVIL SA DE CV CORP BND | | | | 1FE | 2,450,186 | | 2,585,013 | 2,380,000 | 2,430,675 | 0 | (7,489) | 0 | 0 | 5.000 | 4.577 | AO | 24,792 | 119,000 | 04/13/2011 | 10/16/2019 |
| 03938L-AL-8 | ARCELORMITTAL CORP BND | | | | 3FE | 665,896 | | 596,203 | 550,000 | 586,777 | 8,160 | (31,695) | 0 | 0 | 9.500 | 3.366 | FA | 19,739 | 52,250 | 05/02/2011 | 02/15/2015 |
| 15132H-AA-9 | CENOSUD SA CORP BND 144A | | | | 2FE | 822,375 | | 846,313 | 850,000 | 828,845 | 0 | 2,354 | 0 | 0 | 5.500 | 5.937 | JJ | 20,908 | 46,750 | 02/09/2011 | 01/20/2021 |
| 191241-AG-3 | COCA-COLA FEMSA SAB DE CV SENIOR CORP BND | | | | 1FE | 1,098,559 | | 1,090,727 | 1,100,000 | 1,098,586 | 0 | 27 | 0 | 0 | 2.375 | 2.403 | MN | 2,540 | 0 | 11/19/2013 | 11/26/2018 |
| 33938E-AQ-0 | FLEXTRONICS INTL LTD. SENIOR CORP BND | | | | 3FE | 972,500 | | 975,000 | 1,000,000 | 973,749 | 0 | 1,249 | 0 | 0 | 4.625 | 5.130 | FA | 17,472 | 0 | 08/29/2013 | 02/15/2020 |
| 378272-AF-5 | GLENCORE FUNDING LLC SENIOR CORP BND 144A | | | | 2FE | 1,599,088 | | 1,489,320 | 1,600,000 | 1,599,132 | 0 | 44 | 0 | 0 | 4.125 | 4.132 | MN | 5,683 | 33,000 | 05/22/2013 | 05/30/2023 |
| 767201-AF-3 | RIO TINTO FINANCE (USA) LTD CORP BND | | | | 1FE | 2,909,843 | | 2,699,669 | 2,630,000 | 2,651,147 | 0 | (61,695) | 0 | 0 | 8.950 | 6.448 | MN | 39,231 | 235,385 | 05/08/2009 | 05/01/2014 |
| 822582-AR-3 | SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND | | | | 1FE | 1,508,541 | | 1,483,423 | 1,500,000 | 1,506,495 | 0 | (1,743) | 0 | 0 | 1.125 | 1.003 | FA | 6,094 | 16,875 | 11/08/2012 | 08/21/2017 |
| 88166C-AA-6 | TEVA PHARMACEUTICAL FINANCE II CORP BND | | | | 1FE | 1,228,080 | | 1,238,336 | 1,200,000 | 1,209,682 | 0 | (6,468) | 0 | 0 | 3.000 | 2.431 | JD | 1,600 | 36,000 | 01/31/2011 | 06/15/2015 |
| 902133-AK-3 | TYCO ELECTRONICS GROUP SA SENIOR CORP BND | | | | 2FE | 554,581 | | 570,472 | 550,000 | 553,468 | 0 | (406) | 0 | 0 | 4.875 | 4.768 | JJ | 12,364 | 26,813 | 01/06/2011 | 01/15/2021 |
| 902133-AM-9 | TYCO ELECTRONICS GROUP SA CORP BND | | | | 2FE | 251,392 | | 237,978 | 250,000 | 251,162 | 0 | (128) | 0 | 0 | 3.500 | 3.432 | FA | 8,750 | 0 | 02/14/2012 | 02/03/2022 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 112,955,397 | XXX | 111,494,225 | 107,287,000 | 111,194,093 | (35,226) | (780,296) | 0 | 0 | XXX | XXX | XXX | 1,115,798 | 3,308,414 | XXX | XXX |
| 05946X-BV-4 | BAFC CMO 03-A4-1A1 | | | | 1FM | 2,894 | | 2,980 | 2,836 | 2,892 | 0 | (1) | 0 | 0 | 6.000 | 5.251 | MON | 14 | 170 | 12/13/2011 | 05/20/2033 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 2,894 | XXX | 2,980 | 2,836 | 2,892 | 0 | (1) | 0 | 0 | XXX | XXX | XXX | 14 | 170 | XXX | XXX |
| 43289U-AN-5 | HILT 13-HLF CMBS 13-HLF A-FX 144A | | | | 1FE | 749,999 | | 742,493 | 750,000 | 750,000 | 0 | 1 | 0 | 0 | 2.662 | 2.667 | JAJO | 4,991 | 0 | 11/22/2013 | 11/05/2030 |
| 61760V-AM-5 | MSC 12-C4 PRELFC SENIOR CMBS 12-C4 | | | | 1FM | 1,510,379 | | 1,465,022 | 1,450,000 | 1,491,515 | 0 | (15,131) | 0 | 0 | 2.111 | 1.041 | MON | 2,551 | 30,609 | 09/26/2012 | 03/15/2045 |
| 87246A-AC-2 | TIAA CMBS 07-C4 A3 | | | | 1FM | 2,955,710 | | 2,801,784 | 2,726,638 | 2,803,425 | 0 | (57,175) | 0 | 0 | 5.565 | 1.713 | MON | 8,851 | 168,275 | 12/13/2011 | 08/15/2039 |
| 90269C-AB-6 | UBSBB 12-C2 WHOLE CMO 12-C2 | | | | 1FM | 1,464,500 | | 1,464,543 | 1,450,000 | 1,463,659 | 0 | (841) | 0 | 0 | 2.113 | 1.822 | MON | 2,553 | 5,106 | 10/10/2013 | 05/10/2063 |
| 92890N-AT-6 | WFRBS 12-C10 WFRBS 2012- C10 A2 | | | | 1FM | 1,024,971 | | 99,014 | 1,000,000 | 1,019,396 | 0 | (5,369) | 0 | 0 | 1.765 | 1.201 | MON | 1,471 | 17,650 | 11/30/2012 | 12/15/2045 |
| 92936T-AA-0 | WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 12-C7 | | | | 1FM | 522,917 | | 514,950 | 518,502 | 522,782 | 0 | (136) | 0 | 0 | 2.300 | 2.056 | MON | 994 | 994 | 11/01/2013 | 06/15/2045 |
| 92936Y-AB-7 | WFRBS 12-C8 SENIOR CMBS 12-C8 | | | | 1FM | 1,019,958 | | 1,000,180 | 1,000,000 | 1,014,154 | 0 | (4,151) | 0 | 0 | 1.881 | 1.445 | MON | 1,568 | 18,810 | 07/20/2012 | 08/15/2045 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 9,248,434 | XXX | 8,979,112 | 8,895,140 | 9,064,931 | 0 | (82,802) | 0 | 0 | XXX | XXX | XXX | 22,979 | 241,444 | XXX | XXX |
| 03064P-AC-5 | AMCAR 11-3 ABS 11-3 A3 | | | | 1FE | 551,577 | | 551,990 | 551,637 | 551,615 | 0 | 10 | 0 | 0 | 1.170 | 1.178 | MON | 6,454 | 0 | 12/13/2011 | 01/08/2016 |
| 254683-AC-9 | DCENT 07-A1 ABS 07-A1 A1 | | | | 1FE | 5,938,129 | | 6,080,179 | 5,300,000 | 5,724,716 | 0 | (105,923) | 0 | 0 | 5.650 | 3.370 | MON | 13,309 | 299,450 | 12/13/2011 | 03/16/2020 |
| 58264T-CN-9 | MINAS ABS 04-B1-B1 | | | | 1FE | 4,069,586 | | 3,980,217 | 3,950,000 | 3,961,220 | 0 | (53,663) | 0 | 0 | 4.450 | 3.081 | MON | 7,812 | 175,775 | 12/13/2011 | 08/15/2016 |
| 380881-BL-5 | GCCT 12-5A ABS 12-2A A1 144A | | | | 1FE | 918,737 | | 916,387 | 900,000 | 918,590 | 0 | (184) | 0 | 0 | 1.770 | 1.079 | MON | 708 | 0 | 12/17/2013 | 01/15/2019 |
| 380881-BT-8 | GCCT 12-5A ABS 12-5A 144A | | | | 1FE | 250,381 | | 250,195 | 250,000 | 250,380 | 0 | (1) | 0 | 0 | 0.790 | 0.701 | MON | 88 | 0 | 12/23/2013 | 09/15/2017 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 11,728,446 | XXX | 11,758,968 | 10,951,637 | 11,406,521 | 0 | (159,761) | 0 | 0 | XXX | XXX | XXX | 22,329 | 481,679 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 133,935,171 | XXX | 132,235,285 | 127,136,613 | 131,668,437 | (35,226) | (1,022,860) | 0 | 0 | XXX | XXX | XXX | 1,161,120 | 4,031,707 | XXX | XXX |
| 283791-AI-9 | ENTERPRISE PRODUCTS OPERATING CAPSEC CORP BND | | | | 2FE | 741,813 | | 715,000 | 650,000 | 724,517 | 212 | (16,695) | 0 | 0 | 7.034 | 3.935 | JJ | 21,082 | 45,721 | 12/13/2012 | 01/15/2068 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 741,813 | XXX | 715,000 | 650,000 | 724,517 | 212 | (16,695) | 0 | 0 | XXX | XXX | XXX | 21,082 | 45,721 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 741,813 | XXX | 715,000 | 650,000 | 724,517 | 212 | (16,695) | 0 | 0 | XXX | XXX | XXX | 21,082 | 45,721 | XXX | XXX |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

| 1 CUSIP Identification | 2 Description | Codes | | | 6 NAIC Des. | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|--|------------------|-----------------------|--------------------------------------|---|-------------------|---------------------|--|--|--------------------|--|--|---|---|--|----------------------------------|---|--|---|--|--|---|
| | | 3 C o d e | 4 F o r e i g n | 5 B o n d C h a r | | | 8 R a t e U s e d t o O b t a i n F a i r V a l u e | 9 F a i r V a l u e | | | 12 U n r e a l i z e d V a l u e I n c r e a s e/ (D e c r e a s e) | 13 C u r r e n t Y e a r ' (A m o r t i z a t i o n) A c c r e t i o n | 14 C u r r e n t Y e a r ' O t h e r - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d | 15 T o t a l F o r e i g n E x c h a n g e i n B o o k/ A d j u s t e d C a r r y i n g V a l u e | 16 R a t e o f | 17 E f f e c t i v e R a t e o f | 18 W h e n P a i d | 19 A d m i t t e d A m o u n t D u e a n d A c c r u e d | 20 A m o u n t R e c e i v e d D u r i n g Y e a r | 21 A c q u i r e d | 22 S t a t e d C o n t r a c t u a l M a t u r i t y D a t e |
| 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 | | | | | | 208,824,212 | XXX | 204,585,712 | 199,028,000 | 206,270,528 | 143,732 | (1,420,378) | 0 | 0 | XXX | XXX | XXX | 1,641,336 | 4,849,702 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 30,815,383 | XXX | 30,209,493 | 29,588,023 | 30,781,647 | 0 | (19,456) | 0 | 0 | XXX | XXX | XXX | 91,643 | 977,462 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 9,248,434 | XXX | 8,979,112 | 8,895,140 | 9,064,931 | 0 | (82,802) | 0 | 0 | XXX | XXX | XXX | 22,979 | 241,444 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 13,389,123 | XXX | 13,389,081 | 12,438,432 | 13,013,392 | 0 | (183,453) | 0 | 0 | XXX | XXX | XXX | 31,272 | 589,879 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 262,277,152 | XXX | 257,163,398 | 249,949,595 | 259,130,498 | 143,732 | (1,706,089) | 0 | 0 | XXX | XXX | XXX | 1,787,230 | 6,658,487 | XXX | XXX |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 CUSIP Identi- fication | 2 Description | Codes | | 5 Number of Shares | 6 Par Value Per Share | 7 Rate Per Share | 8 Book/ Adjusted Carrying Value | Fair Value | | 11 Actual Cost | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 20 NAIC Desig- nation | 21 Date Acquired | |
|-----------------------------------|--------------------------|-----------|-------------------|-----------------------------|-----------------------------------|---------------------------|---|---|------------------|-------------------|------------------------------|---|---|--|---|---|---|--------------------------------|------------------------|---|
| | | 3 Code | 4 For- eign | | | | | 9 Rate Per Share Used to Obtain Fair Value | 10 Fair Value | | 12 Declared but Unpaid | 13 Amount Received During Year | 14 Nonadmitted Declared But Unpaid | 15 Unrealized Valuation Increase/ (Decrease) | 16 Current Year's (Amor- tization) Accretion | 17 Current Year's Other-Than- Temporary Impairment Recognized | 18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | | | 19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value |
| NONE | | | | | | | | | | | | | | | | | | | | |
| 8999999 | - Total Preferred Stocks | | | | | | | XXX | | | | | | | | | | | XXX | XXX |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 CUSIP Identi- fication | 2 Description | Codes | | 5 Number of Shares | 6 Book/ Adjusted Carrying Value | Fair Value | | 9 Actual Cost | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 NAIC Market Indicator (a) | 18 Date Acquired |
|---|--|-----------|-------------------|-----------------------------|---|---|-----------------|------------------|------------------------------|---|---|--|--|---|--|--|------------------------|
| | | 3 Code | 4 For- eign | | | 7 Rate Per Share Used to Obtain Fair Value | 8 Fair Value | | 10 Declared but Unpaid | 11 Amount Received During Year | 12 Nonadmitted Declared But Unpaid | 13 Unrealized Valuation Increase/ (Decrease) | 14 Current Year's Other-Than- Temporary Impairment Recognized | 15 Total Change in Book/Adjusted Carrying Value (13 - 14) | 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value | | |
| 02970#-10-8 | AMERICAN SOUTHERN HOME INSURANCE COMPANY | | | 1,000,000.000 | 36,874,548 | .36,875 | 36,874,548 | 6,800,000 | .0 | .0 | .0 | 1,760,359 | .0 | 1,760,359 | .0 | K | .11/15/1982 |
| 03048#-10-4 | AMERICAN WESTERN HOME INSURANCE COMPANY | | | 200,000.000 | 61,497,266 | .307,486 | 61,497,266 | 12,250,000 | .0 | .0 | .0 | 2,678,098 | .0 | 2,678,098 | .0 | K | .12/28/1977 |
| 40145#-10-8 | AMERICAN MODERN SELECT INSURANCE COMPANY | | | 10,000.000 | 40,156,580 | 4,015,658 | 40,156,580 | 12,557,472 | .0 | .0 | .0 | 3,909,529 | .0 | 3,909,529 | .0 | K | .06/01/1991 |
| 32079#-10-7 | FIRST MARINE INSURANCE COMPANY | | | 510,000.000 | 6,455,442 | .12,658 | 6,455,442 | 6,968,852 | .0 | .0 | .0 | (115,628) | .0 | (115,628) | .0 | K | .01/15/2008 |
| 9199999 Subtotal - Common Stock - Parent, Subsidiaries and Affiliates | | | | | 144,983,836 | XXX | 144,983,836 | 38,576,324 | 0 | 0 | 0 | 8,232,358 | 0 | 8,232,358 | 0 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 144,983,836 | XXX | 144,983,836 | 38,576,324 | 0 | 0 | 0 | 8,232,358 | 0 | 8,232,358 | 0 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 144,983,836 | XXX | 144,983,836 | 38,576,324 | 0 | 0 | 0 | 8,232,358 | 0 | 8,232,358 | 0 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0 , the total \$ value (included in Column 8) of all such issues \$0

E 12

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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 |
| 912810-QV-3 | UNITED STATES TREASURY GOVT BND 0.750% 02/15/42 | | 02/07/2013 | Various | | 3,137,112 | 2,900,000 | 10,566 |
| 912828-JE-8 | UNITED STATES TREASURY GOVT BND 0.750% 12/31/17 | | 01/31/2013 | NOMURA SECURITIES INTL. INC. | | 2,366,969 | 2,400,000 | 1,790 |
| 912828-UH-1 | UNITED STATES TREASURY GOVT BND 0.125% 01/15/23 | | 02/06/2013 | J.P. MORGAN SECURITIES INC | | 5,340,580 | 5,000,000 | 396 |
| 912828-VE-7 | UNITED STATES TREASURY GOVT BND 1.000% 05/31/18 | | 05/31/2013 | CITIGROUP GLOBAL MKT INC | | 2,242,090 | 2,250,000 | 184 |
| 912828-VG-2 | UNITED STATES TREASURY GOVT BND 0.500% 06/15/16 | | 07/31/2013 | Various | | 6,985,234 | 7,000,000 | 4,495 |
| 912828-VK-3 | UNITED STATES TREASURY GOVT BND 1.375% 06/30/18 | | 08/27/2013 | BARCLAYS CAPITAL | | 1,739,268 | 1,750,000 | 3,923 |
| 912828-VR-8 | UNITED STATES TREASURY GOVT BND 0.625% 08/15/16 | | 09/30/2013 | CITIGROUP GLOBAL MKT INC | | 5,001,367 | 5,000,000 | 3,906 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 26,832,620 | 26,300,000 | 25,260 |
| 68323A-BL-7 | ONTARIO PROVINCE OF SENIOR CORP BND 1.650% 09/27/19 | A. | 11/01/2013 | SOCCIE TE GENERALE | | 486,500 | 500,000 | 894 |
| 105756-BR-0 | BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 5.625% 01/07/41 | F. | 02/25/2013 | HSBC SECURITIES INC. | | 1,071,252 | 900,000 | 7,172 |
| 105756-BU-3 | BRAZIL (FEDERATIVE REPUBLIC OF SENIOR GOVT BND 2.625% 01/05/23 | F. | 02/25/2013 | JEFFRIES & CO. INC. | | 704,450 | 730,000 | 2,821 |
| 195325-BJ-3 | REPUBLIC OF COLOMBIA GOVT BND 7.375% 01/27/17 | F. | 01/04/2013 | MORGAN STANLEY & CO. INC | | 2,475,000 | 2,000,000 | 66,375 |
| 195325-BM-6 | REPUBLIC OF COLOMBIA GOVT BND 6.125% 01/18/41 | F. | 09/20/2013 | CITIGROUP GLOBAL MKT INC | | 556,250 | 500,000 | 5,700 |
| 200447-AD-2 | COM FED ELCTRICI SENIOR CORP BND 144A 4.875% 01/15/24 | F. | 10/17/2013 | CITIGROUP GLOBAL MKT INC | | 417,593 | 420,000 | 0 |
| 455780-AQ-9 | INDONESIA (REPUBLIC OF) INDONESIA (REPUBLIC OF) 7.250% 04/20/15 | F. | 01/04/2013 | BARCLAYS CAPITAL | | 1,244,980 | 1,100,000 | 17,501 |
| 455780-BJ-4 | INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A 5.250% 01/17/42 | F. | 09/20/2013 | ROYAL BANK OF SCOTLAND | | 463,463 | 510,000 | 5,058 |
| 718286-BG-1 | REPUBLIC OF PHILIPPINES GOVT BND 6.375% 10/23/34 | F. | 07/31/2013 | NESBITT THOMSON | | 1,798,125 | 1,500,000 | 27,094 |
| 78307A-DE-0 | RUSSIAN FEDERATION GOVT BND 144A 5.625% 04/04/42 | F. | 02/25/2013 | J.P. MORGAN SECURITIES INC | | 461,800 | 400,000 | 9,000 |
| 900123-BJ-8 | REPUBLIC OF TURKEY GOVT BND 6.000% 01/14/41 | F. | 02/25/2013 | GOLDMAN SACHS & CO. | | 529,414 | 460,000 | 3,373 |
| 900123-CA-6 | REPUBLIC OF TURKEY SENIOR GOVT BND 3.250% 03/23/23 | F. | 06/04/2013 | NESBITT THOMSON | | 855,800 | 880,000 | 11,281 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 11,064,627 | 9,900,000 | 156,269 |
| 313560-YM-9 | FINMA AGENCY BND 1.875% 09/18/18 | | 08/30/2013 | CITIGROUP GLOBAL MKT INC | | 500,420 | 500,000 | 260 |
| 3137EA-DM-8 | FHLMC UNSECURED AGENCY BND 1.250% 10/02/19 | | 08/30/2013 | NOMURA SECURITIES INTL. INC. | | 471,174 | 500,000 | 2,622 |
| 3138EK-LV-5 | FINMA POOL # AL3039 3.500% 10/01/27 | | 09/17/2013 | CITIGROUP GLOBAL MKT INC | | 1,123,570 | 1,073,341 | 2,609 |
| 3138LQ-UJ-1 | FINMA POOL # A00584 2.500% 01/01/28 | | 02/26/2013 | J.P. MORGAN SECURITIES INC | | 1,908,714 | 1,836,958 | 1,658 |
| 3138X4-WN-6 | FINMA POOL # AU5152 3.000% 08/01/28 | | 08/13/2013 | CITIGROUP GLOBAL MKT INC | | 2,008,398 | 1,959,114 | 2,612 |
| 31417F-7H-5 | FINMA POOL # AB8995 2.500% 04/01/28 | | 05/10/2013 | BARCLAYS CAPITAL | | 2,311,739 | 2,215,623 | 2,308 |
| 31417G-WL-6 | FINMA POOL # AB9650 2.500% 06/01/28 | | 06/12/2013 | CITIGROUP GLOBAL MKT INC | | 1,258,239 | 1,235,081 | 1,458 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 9,582,254 | 9,320,117 | 13,527 |
| 00206R-AX-0 | AT&T INC CORP BND 4.450% 05/15/21 | | 04/23/2013 | CITIGROUP GLOBAL MKT INC | | 507,844 | 440,000 | 8,757 |
| 00287Y-AL-3 | ABBVIE INC SENIOR CORP BND 2.900% 11/06/22 | | 08/09/2013 | Tax Free Exchange | | 237,681 | 250,000 | 1,873 |
| 029912-BE-1 | AMERICAN TOWER CORPORATION CORP BND 5.900% 11/01/21 | | 04/23/2013 | CITIGROUP GLOBAL MKT INC | | 516,705 | 430,000 | 12,333 |
| 037833-AJ-9 | APPLE INC CORP BND 1.000% 05/03/18 | | 04/30/2013 | GOLDMAN SACHS & CO. | | 249,078 | 250,000 | 0 |
| 05070G-AE-8 | AUDATEX NORTH AMERICA INC SENIOR CORP BND 144A 6.000% 06/15/21 | | 10/18/2013 | GOLDMAN SACHS & CO. | | 511,875 | 500,000 | 10,250 |
| 05070G-AG-3 | AUDATEX NORTH AMERICA INC SENIOR CORP BND 144A 6.125% 11/01/23 | | 10/17/2013 | GOLDMAN SACHS & CO. | | 250,000 | 250,000 | 0 |
| 101137-AM-9 | BOSTON SCIENTIFIC CORP SENIOR CORP BND 2.650% 10/01/18 | | 08/08/2013 | BANC OF AMERICA SECURITIES LLC | | 759,650 | 760,000 | 0 |
| 12623E-AG-6 | ONH CAPITAL LLC CORP BND 144A 3.250% 02/01/17 | | 10/03/2013 | BANC OF AMERICA SECURITIES LLC | | 270,000 | 270,000 | 0 |
| 140420-NB-2 | CAPITAL ONE BANK USA NA SUB CORP BND 3.375% 02/15/23 | | 02/11/2013 | Taxable Exchange | | 910,967 | 800,000 | 0 |
| 171798-AB-7 | CIMAREX ENERGY CO. SENIOR CORP BND 5.875% 05/01/22 | | 03/22/2013 | SUNTRUST ROBINSON HUMP | | 1,075,000 | 1,000,000 | 23,826 |
| 172967-HB-0 | CITIGROUP INC SUB CORP BND 5.500% 09/13/25 | | 12/18/2013 | CITIGROUP GLOBAL MKT INC | | 771,426 | 730,000 | 10,809 |
| 205887-BR-2 | CONAGRA FOODS INC. SENIOR CORP BND 3.200% 01/25/23 | | 03/18/2013 | CREDIT SUISSE FIRST BOSTON COR | | 1,184,193 | 1,190,000 | 5,924 |
| 24821V-AA-6 | DENALI BORROWER LLC / DENALI F SECURED CORP BND 144A 5.625% 10/15/20 | | 11/01/2013 | J.P. MORGAN SECURITIES INC | | 902,600 | 910,000 | 3,436 |
| 250847-EJ-5 | DTE ELECTRIC CO SECURED CORP BND 2.650% 06/15/22 | | 02/14/2013 | BANC OF AMERICA SECURITIES LLC | | 501,885 | 500,000 | 2,392 |
| 25459H-AT-2 | DIRECTV HOLDINGS LLC CORP BND 5.200% 03/15/20 | | 03/15/2013 | SOCCIE TE GENERALE | | 1,712,370 | 1,500,000 | 1,083 |
| 254709-AH-1 | DISCOVER FINANCIAL SERVICES IN SENIOR CORP BND 144A 3.850% 11/21/22 | | 11/21/2012 | Taxable Exchange | | (852,673) | (648,000) | (12,474) |
| 266233-AC-9 | DUQUESNE LIGHT HOLDINGS INC CORP BND 144A 6.400% 09/15/20 | | 12/12/2013 | GOLDMAN SACHS & CO. | | 691,656 | 600,000 | 9,813 |
| 266233-AD-7 | DUQUESNE LIGHT HOLDINGS INC SENIOR CORP BND 144A 5.900% 12/01/21 | | 03/05/2013 | J.P. MORGAN SECURITIES INC | | 540,140 | 450,000 | 7,154 |
| 29273R-AN-9 | ENERGY TRANSFER PARTNERS LP CORP BND 4.650% 06/01/21 | | 05/08/2013 | WELLS FARGO SECURITIES | | 738,446 | 670,000 | 14,009 |
| 345397-VU-4 | FORD MOTOR CREDIT COMPANY LLC CORP BND 5.875% 08/02/21 | | 05/02/2013 | CITIGROUP GLOBAL MKT INC | | 2,360,254 | 2,040,000 | 15,921 |
| 35671D-BG-9 | FREEMONT-MCMORAN COPPER & GOLD SENIOR CORP BND 3.100% 03/15/20 | | 12/12/2013 | GOLDMAN SACHS & CO. | | 321,483 | 330,000 | 2,614 |
| 36962G-3H-5 | GENERAL ELECTRIC CAP CORP CORP BND 5.625% 09/15/17 | | 07/01/2013 | CITIGROUP GLOBAL MKT INC | | 624,003 | 550,000 | 9,453 |
| 36962G-5F-7 | GENERAL ELECTRIC CAP CORP CORP BND MTN 2.375% 06/30/15 | | 01/10/2013 | BNP PARIBAS | | 2,072,860 | 2,000,000 | 1,979 |
| 36962G-U6-9 | GENERAL ELECTRIC CAP CORP CORP BND MTN 5.000% 01/08/16 | | 05/24/2013 | BNP PARIBAS | | 596,263 | 540,000 | 10,650 |
| 43289U-AN-5 | HILT 13-HLF CMBS 13-HLF A-FX 144A 2.662% 11/05/30 | | 11/22/2013 | J.P. MORGAN SECURITIES INC | | 749,999 | 750,000 | 610 |
| 441060-AM-2 | HOSPIRA INC SENIOR CORP BND 5.200% 08/12/20 | | 08/07/2013 | MORGAN STANLEY & CO. INC | | 329,178 | 330,000 | 0 |
| 44107T-AQ-9 | HOST HOTELS & RESORTS LP SENIOR CORP BND 6.000% 10/01/21 | | 03/07/2013 | J.P. MORGAN SECURITIES INC | | 500,950 | 430,000 | 11,538 |
| 44107T-AT-3 | HOST HOTELS & RESORTS LP SENIOR CORP BND 4.750% 03/01/23 | | 02/26/2013 | BANC OF AMERICA SECURITIES LLC | | 1,071,700 | 1,000,000 | 0 |
| 446438-RF-2 | HUNTINGTON NATIONAL BANK THE SENIOR CORP BND 1.300% 11/20/16 | | 11/15/2013 | MORGAN STANLEY & CO. INC | | 1,299,727 | 1,300,000 | 0 |
| 466313-AG-8 | JABIL CIRCUIT INC SENIOR CORP BND 4.700% 09/15/22 | | 03/14/2013 | CITIGROUP GLOBAL MKT INC | | 1,209,000 | 1,200,000 | 627 |
| 570506-AQ-8 | MARKWEST ENERGY PARTNERS L.P. SENIOR CORP BND 5.500% 02/15/23 | | 04/26/2013 | SUNTRUST ROBINSON HUMP | | 109,000 | 100,000 | 1,161 |
| 58933Y-AA-3 | MERCK & CO INC CORP BND 3.875% 01/15/21 | | 12/26/2013 | NESBITT THOMSON | | 528,410 | 500,000 | 8,880 |
| 58562V-BA-4 | MIDAMERICAN ENERGY HOLDINGS CO SENIOR CORP BND 144A 2.000% 11/15/18 | | 11/05/2013 | BARCLAYS CAPITAL | | 1,587,726 | 1,580,000 | 0 |
| 61747W-BA-3 | MORGAN STANLEY CORP BND 5.500% 07/28/21 | | 10/16/2013 | J.P. MORGAN SECURITIES INC | | 1,107,350 | 1,000,000 | 12,681 |
| 628530-AL-1 | MYLAN INC/PA CORP BND 144A 7.875% 07/15/20 | | 06/19/2013 | SUNTRUST ROBINSON HUMP | | 581,875 | 500,000 | 16,953 |

E13

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|--|---|--------------|-----------------------|--------------------------------|-----------------------------------|--------------------|--------------------|--|
| 665859-AP-9 | NORTHERN TRUST COMPANY SUB CORP BND 3.950% 10/30/25 | | 10/28/2013 | GOLDMAN SACHS & CO. | | 729,168 | 730,000 | .0 |
| 744560-BE-5 | PUBLIC SERVICE ELECTRIC AND GA SECURED CORP BND MTN 2.300% 09/15/18 | | 10/23/2013 | Various | | 2,363,170 | 2,300,000 | 6,759 |
| 747262-AH-6 | QVC INC SECURED CORP BND 5.125% 07/02/22 | | 02/08/2013 | Tax Free Exchange | | 1,040,316 | 1,000,000 | 5,125 |
| 867914-BF-9 | SUNTRUST BANKS INC SENIOR CORP BND 2.350% 11/01/18 | | 10/28/2013 | SUNTRUST ROBINSON HUMP | | 552,904 | 550,000 | 215 |
| 875127-AX-0 | TAMPA ELECTRIC COMPANY SENIOR CORP BND 6.100% 05/15/18 | | 12/18/2013 | J.P. MORGAN SECURITIES INC | | 1,176,560 | 1,000,000 | 6,439 |
| 87612B-AM-4 | TARGA RESOURCES PARTNERS LP/TA SENIOR CORP BND 5.250% 05/01/23 | | 10/25/2013 | Tax Free Exchange | | 500,000 | 500,000 | 13,125 |
| 90269C-AB-6 | URSB 12-C2 WHOLE CMO 12-C2 2.113% 05/10/63 | | 10/10/2013 | BARCLAYS CAPITAL | | 1,464,500 | 1,450,000 | 1,277 |
| 92343V-BP-8 | VERIZON COMMUNICATIONS INC SENIOR CORP BND 3.650% 09/14/18 | | 10/30/2013 | CREDIT SUISSE FIRST BOSTON COR | | 319,503 | 300,000 | 1,399 |
| 92343V-BQ-6 | VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.500% 09/15/20 | | 09/12/2013 | CITIGROUP GLOBAL MKT INC | | 2,062,804 | 1,980,000 | .0 |
| 92343V-BT-0 | VERIZON COMMUNICATIONS INC SENIOR CORP BND 6.550% 09/15/43 | | 09/19/2013 | BARCLAYS CAPITAL | | 279,118 | 250,000 | 273 |
| 92936T-AA-0 | WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 12-C7 2.300% 06/15/45 | | 11/01/2013 | DEUTSCHE BANK AG | | 522,917 | 518,502 | 166 |
| 982526-AR-6 | WM WRIGLEY JR CO SENIOR CORP BND 144A 1.400% 10/21/16 | | 10/16/2013 | J.P. MORGAN SECURITIES INC | | 249,723 | 250,000 | .0 |
| 989701-BE-6 | ZIONS BANCORPORATION SENIOR CORP BND 4.500% 06/13/23 | | 06/10/2013 | DEUTSCHE BANK AG | | 408,856 | 410,000 | .0 |
| 380881-BL-5 | GCCT 12-5A ABS 12-2A A1 144A 1.770% 01/15/19 | A. | 12/17/2013 | NOMURA SECURITIES INTL. INC. | | 918,773 | 900,000 | 221 |
| 380881-BT-8 | GCCT 12-5A ABS 12-5A 144A 0.790% 09/15/17 | A. | 12/23/2013 | BARCLAYS CAPITAL | | 250,381 | 250,000 | 82 |
| 69480U-AH-0 | PACIFIC RUBIALES ENERGY CORP SENIOR CORP BND 144A 5.375% 01/26/19 | A. | 11/18/2013 | CITIGROUP GLOBAL MKT INC | | 399,940 | 400,000 | .0 |
| 891140-AM-0 | TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN 2.625% 09/10/18 | A. | 10/29/2013 | CITIGROUP GLOBAL MKT INC | | 1,185,938 | 1,150,000 | 4,612 |
| 191241-AG-3 | COCA-COLA FEMSA SAB DE CV SENIOR CORP BND 2.375% 11/26/18 | F. | 11/19/2013 | CITIGROUP GLOBAL MKT INC | | 1,098,559 | 1,100,000 | .0 |
| 33938E-AQ-0 | FLEXTRONICS INTL LTD. SENIOR CORP BND 4.625% 02/15/20 | F. | 08/29/2013 | Tax Free Exchange | | 972,500 | 1,000,000 | 1,799 |
| 378272-AF-5 | GLENCORE FUNDING LLC SENIOR CORP BND 144A 4.125% 05/30/23 | R. | 05/22/2013 | BANK OF AMERICA | | 1,599,088 | 1,600,000 | .0 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 44,623,339 | 42,650,502 | 233,744 |
| 8399997. Total - Bonds - Part 3 | | | | | | 92,102,840 | 88,170,619 | 428,800 |
| 8399998. Total - Bonds - Part 5 | | | | | | 32,388,024 | 30,249,792 | 352,596 |
| 8399999. Total - Bonds | | | | | | 124,490,864 | 118,420,411 | 781,396 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 0 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 3,044 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 3,044 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 3,044 | XXX | 0 |
| 9999999 - Totals | | | | | | 124,493,908 | 118,423,411 | 781,396 |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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-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 |
| 36202D-J8-5 | GNMA POOL # 002987 7.500% 10/20/30 | | 12/01/2013 | Paydown | | .375 | .375 | .374 | .374 | 0 | 1 | 0 | .1 | 0 | .375 | 0 | 0 | 0 | .14 | 05/15/2024 |
| 36202D-LV-1 | GNMA POOL # 003040 7.000% 02/20/31 | | 12/01/2013 | Paydown | | 1,318 | 1,318 | 1,328 | 1,328 | 0 | (9) | 0 | (9) | 0 | 1,318 | 0 | 0 | 0 | .52 | 07/01/2024 |
| 36205Y-F9-8 | GNMA POOL # 404392 7.500% 09/15/25 | | 09/01/2013 | Paydown | | 8,781 | 8,781 | 8,841 | 8,837 | 0 | (56) | 0 | (56) | 0 | 8,781 | 0 | 0 | 0 | 486 | 09/15/2025 |
| 36206P-UR-9 | GNMA POOL # 417392 7.500% 05/15/26 | | 12/01/2013 | Paydown | | 893 | 893 | 912 | 911 | 0 | (17) | 0 | (17) | 0 | 893 | 0 | 0 | 0 | .27 | 04/02/2021 |
| 36206V-JP-3 | GNMA POOL # 422470 7.500% 03/15/26 | | 12/01/2013 | Paydown | | 1,677 | 1,677 | 1,681 | 1,681 | 0 | (4) | 0 | (4) | 0 | 1,677 | 0 | 0 | 0 | .111 | 02/22/2021 |
| 36207F-LH-2 | GNMA POOL # 430628 7.500% 10/15/29 | | 12/01/2013 | Paydown | | 586 | 586 | 586 | 586 | 0 | 0 | 0 | 0 | 0 | 586 | 0 | 0 | 0 | .24 | 07/28/2023 |
| 36225A-C8-1 | GNMA POOL # 780095 10.000% 03/15/25 | | 12/01/2013 | Paydown | | 1,629 | 1,629 | 1,718 | 1,713 | 0 | (84) | 0 | (84) | 0 | 1,629 | 0 | 0 | 0 | .111 | 09/27/2020 |
| 912810-FE-3 | UNITED STATES TREASURY GOVT BND 5.500% 08/15/28 | | 10/29/2013 | CITIGROUP GLOBAL MKT INC | | 1,941,094 | 1,500,000 | 2,000,279 | 1,969,424 | 0 | (19,972) | 0 | (19,972) | 0 | 1,949,452 | 0 | (8,358) | (8,358) | 99,986 | 08/15/2028 |
| 912810-OX-9 | UNITED STATES TREASURY GOVT BND 2.750% 08/15/42 | | 01/03/2013 | JEFFRIES & CO. INC. | | 4,416,164 | 4,700,000 | 4,600,520 | 4,600,959 | 0 | 20 | 0 | 20 | 0 | 4,600,979 | 0 | (184,815) | (184,815) | 49,874 | 08/15/2042 |
| 912828-AU-4 | UNITED STATES TREASURY GOVT BND 0.500% 02/15/13 | | 02/15/2013 | Maturity | | 100,000 | 100,000 | 100,893 | 100,013 | 0 | (13) | 0 | (13) | 0 | 100,000 | 0 | 0 | 0 | 1,938 | 02/15/2013 |
| 912828-PB-0 | UNITED STATES TREASURY GOVT BND 0.500% 10/15/13 | | 10/15/2013 | Various | | 2,213,000 | 2,213,000 | 2,211,797 | 2,212,681 | 0 | 319 | 0 | 319 | 0 | 2,213,000 | 0 | 0 | 0 | 11,065 | 10/15/2013 |
| 912828-TK-6 | UNITED STATES TREASURY GOVT BND 0.250% 08/15/15 | | 01/08/2013 | NOMURA SECURITIES INTL. INC. | | 1,696,680 | 1,700,000 | 1,691,699 | 1,692,732 | 0 | 60 | 0 | 60 | 0 | 1,692,792 | 0 | 3,887 | 3,887 | 1,698 | 08/15/2015 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 10,382,197 | 10,228,259 | 10,620,628 | 10,591,239 | 0 | (19,755) | 0 | (19,755) | 0 | 10,571,482 | 0 | (189,286) | (189,286) | 165,386 | XXX |
| 219868-BS-4 | CORP ANDINA DE FOMENTO SENIOR CORP BND 4.375% 06/15/22 | F. | 08/26/2013 | MORGAN STANLEY & CO. INC | | 1,124,149 | 1,135,000 | 1,119,252 | 1,119,943 | 0 | 855 | 0 | 855 | 0 | 1,120,798 | 0 | 3,351 | 3,351 | 35,035 | 06/15/2022 |
| 455780-AQ-9 | INDONESIA (REPUBLIC OF) INDONESIA (REPUBLIC OF) 7.250% 04/20/15 | F. | 09/20/2013 | JEFFRIES & CO. INC. | | 2,681,250 | 2,500,000 | 2,862,500 | 2,712,970 | 0 | (65,935) | 0 | (65,935) | 0 | 2,647,035 | 0 | 34,215 | 34,215 | 168,663 | 04/20/2015 |
| 455780-AY-2 | INDONESIA (REPUBLIC OF) SENIOR CORP BND 144A 6.875% 01/17/18 | F. | 08/19/2013 | JEFFRIES & CO. INC. | | 1,100,000 | 1,000,000 | 1,151,250 | 1,117,826 | 0 | (13,641) | 0 | (13,641) | 0 | 1,104,185 | 0 | (4,185) | (4,185) | 75,434 | 01/17/2018 |
| 716540-AV-4 | PETROLEOS MEXICANOS CORP BND 4.875% 03/15/15 | F. | 02/25/2013 | J.P. MORGAN SECURITIES INC | | 2,149,000 | 2,000,000 | 2,074,010 | 2,062,995 | 0 | (4,504) | 0 | (4,504) | 0 | 2,058,491 | 0 | 90,509 | 90,509 | 44,146 | 03/15/2015 |
| 745145-O4-7 | PUERTO RICO COMMLTH MUNI BND GO 5.500% 07/01/13 | R. | 05/20/2013 | CITIGROUP GLOBAL MKT INC | | 200,296 | 200,000 | 221,494 | 201,718 | 0 | (1,348) | 0 | (1,348) | 0 | 200,370 | 0 | (74) | (74) | 9,839 | 07/01/2013 |
| 89378T-AC-7 | TRANSNET LTD SENIOR CORP BND 144A 4.000% 07/26/22 | F. | 07/19/2013 | NESBITT THOMSON | | 1,768,319 | 2,000,000 | 2,042,500 | 2,041,317 | 0 | (2,029) | 0 | (2,029) | 0 | 2,039,288 | 0 | (270,970) | (270,970) | 79,407 | 07/26/2022 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 9,023,014 | 8,835,000 | 9,471,006 | 9,256,769 | 0 | (86,602) | 0 | (86,602) | 0 | 9,170,167 | 0 | (147,154) | (147,154) | 412,524 | XXX |
| 74514L-DL-8 | PUERTO RICO COMMLTH MUNI BND GO 5.500% 07/01/14 | | 05/20/2013 | CITIGROUP GLOBAL MKT INC | | 207,834 | 200,000 | 221,900 | 204,616 | 0 | (1,184) | 0 | (1,184) | 0 | 203,432 | 0 | 4,402 | 4,402 | 9,839 | 07/01/2014 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 207,834 | 200,000 | 221,900 | 204,616 | 0 | (1,184) | 0 | (1,184) | 0 | 203,432 | 0 | 4,402 | 4,402 | 9,839 | XXX |
| 081331-AE-0 | BELVILOR LD LLC C11 MUNI BND REV 144A 5.300% 12/15/35 | | 12/15/2013 | Redemption | | 6,778 | 6,778 | 6,776 | 6,775 | 0 | 3 | 0 | 3 | 0 | 6,778 | 0 | 0 | 0 | 271 | 04/09/2027 |
| 31283G-MN-4 | FHLMC GOLD POOL # 600365 8.000% 06/01/25 | | 12/01/2013 | Paydown | | 669 | 669 | 680 | 680 | 0 | (11) | 0 | (11) | 0 | 669 | 0 | 0 | 0 | .35 | 09/07/2020 |
| 3128K9-AB-0 | FHLMC GOLD POOL # A48102 5.000% 01/01/36 | | 12/01/2013 | Paydown | | 838,161 | 838,161 | 792,533 | 793,387 | 0 | 44,774 | 0 | 44,774 | 0 | 838,161 | 0 | 0 | 0 | 19,507 | 05/01/2027 |
| 3128M6-60-2 | FHLMC GOLD POOL # G06879 3.500% 01/01/42 | | 12/01/2013 | Paydown | | 269,968 | 269,968 | 279,648 | 279,487 | 0 | (9,520) | 0 | (9,520) | 0 | 269,968 | 0 | 0 | 0 | 4,810 | 08/11/2030 |
| 31292G-7H-3 | FHLMC GOLD POOL # C00896 7.500% 12/01/29 | | 12/01/2013 | Paydown | | 1,728 | 1,728 | 1,728 | 1,727 | 0 | 1 | 0 | 1 | 0 | 1,728 | 0 | 0 | 0 | .60 | 08/25/2023 |
| 31292H-D4-3 | FHLMC GOLD POOL # C01023 7.000% 07/01/30 | | 12/01/2013 | Paydown | | 565 | 565 | 580 | 580 | 0 | (15) | 0 | (15) | 0 | 565 | 0 | 0 | 0 | .20 | 01/09/2024 |
| 31292H-D6-8 | FHLMC GOLD POOL # C01025 8.000% 07/01/30 | | 12/01/2013 | Paydown | | 296 | 296 | 297 | 296 | 0 | 0 | 0 | 0 | 0 | 296 | 0 | 0 | 0 | .11 | 03/04/2024 |
| 31292H-QC-1 | FHLMC GOLD POOL # C01351 6.500% 05/01/32 | | 12/01/2013 | Paydown | | 4,663 | 4,663 | 4,728 | 4,726 | 0 | (63) | 0 | (63) | 0 | 4,663 | 0 | 0 | 0 | 166 | 02/24/2025 |
| 31292L-A5-4 | FHLMC GOLD POOL # C04269 3.000% 10/01/42 | | 12/01/2013 | Paydown | | 404,459 | 404,459 | 426,911 | 426,493 | 0 | (22,034) | 0 | (22,034) | 0 | 404,459 | 0 | 0 | 0 | 8,905 | 07/24/2030 |
| 31292L-W6-8 | FHLMC GOLD POOL # C22689 6.500% 03/01/29 | | 12/01/2013 | Paydown | | 57,234 | 57,234 | 59,792 | 59,768 | 0 | (2,534) | 0 | (2,534) | 0 | 57,234 | 0 | 0 | 0 | .911 | 11/07/2030 |
| 31293K-7A-8 | FHLMC GOLD POOL # C22689 6.500% 03/01/29 | | 12/01/2013 | Paydown | | 95 | 95 | 92 | 92 | 0 | 4 | 0 | 4 | 0 | 95 | 0 | 0 | 0 | .3 | 12/18/2022 |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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 |
| 31293S-DX-4 | FHLMC GOLD POOL # C28218 6.500% 06/01/29 | | 12/01/2013 | Paydown | | 198 | 198 | 198 | 198 | 0 | 0 | 0 | 0 | 0 | 198 | 0 | 0 | 0 | 7 | 02/22/2023 |
| 31293Y-BX-3 | FHLMC GOLD POOL # C32754 7.000% 11/01/29 | | 12/01/2013 | Paydown | | 1,001 | 1,001 | 981 | 982 | 0 | 19 | 0 | 19 | 0 | 1,001 | 0 | 0 | 0 | 38 | 07/06/2023 |
| 312946-MC-7 | FHLMC GOLD POOL # A97555 4.500% 03/01/41 | | 12/01/2013 | Paydown | | 663,550 | 663,550 | 681,589 | 681,252 | 0 | (17,702) | 0 | (17,702) | 0 | 663,550 | 0 | 0 | 0 | 14,988 | 07/12/2030 |
| 31298F-UJ-4 | FHLMC GOLD POOL # C46902 6.500% 09/01/30 | | 12/01/2013 | Paydown | | 4,085 | 4,085 | 4,080 | 4,079 | 0 | 6 | 0 | 6 | 0 | 4,085 | 0 | 0 | 0 | 106 | 12/21/2023 |
| 31298G-S7-6 | FHLMC GOLD POOL # C47742 7.000% 02/01/31 | | 12/01/2013 | Paydown | | 1,439 | 1,439 | 1,482 | 1,481 | 0 | (42) | 0 | (42) | 0 | 1,439 | 0 | 0 | 0 | 51 | 06/14/2024 |
| 3132HM-VS-7 | FHLMC GOLD POOL # Q11525 3.500% 10/01/42 | | 12/01/2013 | Paydown | | 22,284 | 22,284 | 24,007 | 24,001 | 0 | (1,718) | 0 | (1,718) | 0 | 22,284 | 0 | 0 | 0 | 429 | 03/02/2031 |
| 31368H-MB-6 | FNMA POOL # 190354 5.500% 12/01/34 | | 12/01/2013 | Paydown | | 375,073 | 375,073 | 408,386 | 407,559 | 0 | (32,486) | 0 | (32,486) | 0 | 375,073 | 0 | 0 | 0 | 9,727 | 08/24/2026 |
| 31374G-WP-8 | FNMA POOL # 313954 6.500% 01/01/28 | | 12/01/2013 | Paydown | | 17,573 | 17,573 | 18,137 | 18,116 | 0 | (543) | 0 | (543) | 0 | 17,573 | 0 | 0 | 0 | 485 | 03/29/2022 |
| 31379K-MY-6 | FNMA POOL # 421675 7.000% 03/01/28 | | 12/01/2013 | Paydown | | 2,388 | 2,388 | 2,407 | 2,406 | 0 | (17) | 0 | (17) | 0 | 2,388 | 0 | 0 | 0 | 67 | 05/28/2022 |
| 3137EA-CD-9 | FHLMC AGENCY BND 3.000% 07/28/14 | | 08/30/2013 | BARCLAYS CAPITAL | | 1,025,466 | 1,000,000 | 1,054,469 | 1,026,743 | 0 | (11,391) | 0 | (11,391) | 0 | 1,015,351 | 0 | 10,115 | 10,115 | 32,917 | 07/28/2014 |
| 31384U-4E-1 | FNMA POOL # 534621 7.000% 11/01/29 | | 12/01/2013 | Paydown | | 548 | 548 | 552 | 552 | 0 | (4) | 0 | (4) | 0 | 548 | 0 | 0 | 0 | 22 | 07/09/2023 |
| 31384V-2A-9 | FNMA POOL # 535469 6.500% 07/01/30 | | 12/01/2013 | Paydown | | 1,428 | 1,428 | 1,345 | 1,347 | 0 | 81 | 0 | 81 | 0 | 1,428 | 0 | 0 | 0 | 40 | 11/22/2023 |
| 31384V-T8-5 | FNMA POOL # 535275 6.500% 05/01/30 | | 12/01/2013 | Paydown | | 3,067 | 3,067 | 3,047 | 3,047 | 0 | 19 | 0 | 19 | 0 | 3,067 | 0 | 0 | 0 | 109 | 10/16/2023 |
| 3138E9-P7-9 | FNMA POOL # AK4945 3.500% 02/01/42 | | 12/01/2013 | Paydown | | 252,285 | 252,285 | 260,050 | 260,022 | 0 | (7,738) | 0 | (7,738) | 0 | 252,285 | 0 | 0 | 0 | 3,613 | 10/10/2030 |
| 3138EE-GB-9 | FNMA POOL # AK9193 3.500% 05/01/42 | | 12/01/2013 | Paydown | | 24,598 | 24,598 | 25,666 | 25,651 | 0 | (1,053) | 0 | (1,053) | 0 | 24,598 | 0 | 0 | 0 | 521 | 11/27/2030 |
| 3138LR-4A-7 | FNMA POOL # A01716 3.500% 05/01/42 | | 12/01/2013 | Paydown | | 32,037 | 32,037 | 33,208 | 33,191 | 0 | (1,154) | 0 | (1,154) | 0 | 32,037 | 0 | 0 | 0 | 618 | 07/18/2030 |
| 3138XN-YR-2 | FNMA POOL # AR1619 3.000% 12/01/42 | | 12/01/2013 | Paydown | | 19,931 | 19,931 | 20,935 | 20,934 | 0 | (1,004) | 0 | (1,004) | 0 | 19,931 | 0 | 0 | 0 | 328 | 01/25/2031 |
| 31398K-CN-8 | FHLMC CMO 3587 DA 4.500% 10/15/39 | | 12/01/2013 | Paydown | | 940,077 | 940,077 | 985,098 | 983,431 | 0 | (43,355) | 0 | (43,355) | 0 | 940,077 | 0 | 0 | 0 | 20,301 | 01/03/2016 |
| 31402R-R9-2 | FNMA POOL # 735912 5.500% 10/01/35 | | 12/01/2013 | Paydown | | 355,583 | 355,583 | 374,371 | 373,906 | 0 | (18,323) | 0 | (18,323) | 0 | 355,583 | 0 | 0 | 0 | 9,645 | 04/07/2027 |
| 31403D-SE-0 | FNMA POOL # 745817 5.000% 09/01/36 | | 12/01/2013 | Paydown | | 51,425 | 51,425 | 49,332 | 49,372 | 0 | 2,053 | 0 | 2,053 | 0 | 51,425 | 0 | 0 | 0 | 1,116 | 04/07/2029 |
| 31407H-HS-8 | FNMA POOL # 831041 5.000% 10/01/35 | | 12/01/2013 | Paydown | | 34,449 | 34,449 | 33,438 | 33,459 | 0 | 990 | 0 | 990 | 0 | 34,449 | 0 | 0 | 0 | 715 | 02/02/2027 |
| 31407M-MR-3 | FNMA POOL # 834768 5.500% 07/01/35 | | 12/01/2013 | Paydown | | 39,520 | 39,520 | 38,838 | 38,849 | 0 | 671 | 0 | 671 | 0 | 39,520 | 0 | 0 | 0 | 1,149 | 02/07/2027 |
| 31410G-KD-4 | FNMA POOL # 888692 5.500% 09/01/36 | | 12/01/2013 | Paydown | | 1,143,151 | 1,143,151 | 1,229,310 | 1,227,365 | 0 | (84,214) | 0 | (84,214) | 0 | 1,143,151 | 0 | 0 | 0 | 29,731 | 11/17/2027 |
| 31410X-HR-0 | FNMA POOL # 900340 6.500% 09/01/36 | | 12/01/2013 | Paydown | | 47,904 | 47,904 | 48,616 | 48,597 | 0 | (694) | 0 | (694) | 0 | 47,904 | 0 | 0 | 0 | 1,745 | 05/03/2028 |
| 31417B-PX-9 | FNMA POOL # AB4937 3.500% 04/01/42 | | 12/01/2013 | Paydown | | 215,480 | 215,480 | 227,415 | 227,362 | 0 | (11,883) | 0 | (11,883) | 0 | 215,480 | 0 | 0 | 0 | 3,238 | 10/05/2030 |
| 31417D-QY-2 | FNMA POOL # AB6770 3.000% 10/01/42 | | 12/01/2013 | Paydown | | 56,174 | 56,174 | 59,224 | 59,193 | 0 | (3,018) | 0 | (3,018) | 0 | 56,174 | 0 | 0 | 0 | 868 | 10/28/2030 |
| 31418M-K7-6 | FNMA POOL # AD0317 5.500% 01/01/39 | | 12/01/2013 | Paydown | | 59,102 | 59,102 | 63,121 | 63,024 | 0 | (3,923) | 0 | (3,923) | 0 | 59,102 | 0 | 0 | 0 | 1,505 | 08/20/2029 |
| 31419A-4N-4 | FNMA POOL # AE0828 3.500% 02/01/41 | | 12/01/2013 | Paydown | | 200,076 | 200,076 | 208,428 | 208,241 | 0 | (8,166) | 0 | (8,166) | 0 | 200,076 | 0 | 0 | 0 | 2,822 | 01/29/2030 |
| 44266R-AA-5 | 3.450% 09/01/14 PUERTO RICO PUB BLDGS AUTH REV MUNI BND REV | | 08/16/2013 | Call 103.3057 | | 774,793 | 750,000 | 748,305 | 749,409 | 0 | 25,384 | 0 | 25,384 | 0 | 774,793 | 0 | 0 | 0 | 24,797 | 09/01/2014 |
| 745235-TF-8 | 5.250% 07/01/15 PUERTO RICO PUB BLDGS AUTH REV MUNI BND REV | | 05/20/2013 | BARCLAYS CAPITAL | | 208,194 | 200,000 | 219,868 | 206,209 | 0 | (937) | 0 | (937) | 0 | 205,272 | 0 | 2,922 | 2,922 | 9,392 | 07/01/2015 |
| 745235-TH-4 | 5.500% 07/01/16 YALE UNIVERSITY MUNI TAX BND REV | | 05/20/2013 | BARCLAYS CAPITAL | | 531,130 | 500,000 | 542,639 | 530,815 | 0 | (3,271) | 0 | (3,271) | 0 | 527,544 | 0 | 3,586 | 3,586 | 24,597 | 07/01/2016 |
| 98458P-AB-1 | 2.900% 10/15/14 | | 05/31/2013 | Call 104.0064 | | 1,640,182 | 1,577,000 | 1,624,673 | 1,600,682 | 0 | 39,499 | 0 | 39,499 | 0 | 1,640,182 | 0 | 0 | 0 | 23,886 | 10/15/2014 |
| 3199999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 10,328,807 | 10,176,042 | 10,566,980 | 10,485,486 | 0 | (173,309) | 0 | (173,309) | 0 | 10,312,184 | 0 | 16,623 | 16,623 | 254,272 | XXX |
| 00206R-AG-7 | AT&T INC CORP BND 6.300% 01/15/38 | | 12/05/2013 | TENDER OFFER | | 1,001,270 | 955,000 | 959,498 | 959,313 | 0 | (69) | 0 | (69) | 0 | 959,244 | 0 | 42,025 | 42,025 | 83,563 | 01/15/2038 |
| 00287Y-AC-3 | ABBVIE INC SENIOR CORP BND 144A 2.900% 11/06/22 | | 08/09/2013 | Tax Free Exchange | | 237,681 | 250,000 | 248,390 | 248,411 | 0 | 85 | 0 | 85 | 0 | 248,495 | 0 | (10,814) | (10,814) | 5,458 | 11/06/2022 |
| 02005H-AB-9 | ALLY AUTO RECEIVABLES TRUST AA ABS 10-1 A3 1.450% 05/15/14 | | 02/15/2013 | Paydown | | 235,286 | 235,286 | 235,286 | 235,286 | 0 | 0 | 0 | 0 | 0 | 235,286 | 0 | 0 | 0 | 403 | 05/15/2014 |
| 02209S-AD-5 | ALTRIA GROUP INC CORP BND 9.700% 11/10/18 | | 11/26/2013 | TENDER OFFER | | 265,665 | 198,000 | 259,309 | 245,964 | 0 | (6,518) | 0 | (6,518) | 0 | 239,446 | 0 | 26,219 | 26,219 | 20,060 | 11/10/2018 |
| 03064P-AC-5 | AMCAR 11-3 ABS 11-3 A3 1.170% 01/08/16 | | 12/08/2013 | Paydown | | 1,948,363 | 1,948,363 | 1,948,152 | 1,948,250 | 0 | 113 | 0 | 113 | 0 | 1,948,363 | 0 | 0 | 0 | 15,296 | 02/24/2014 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND 2.500% 07/15/22 | | 09/12/2013 | CITIGROUP GLOBAL MKT INC | | 1,249,783 | 1,380,000 | 1,406,275 | 1,405,301 | 0 | (1,706) | 0 | (1,706) | 0 | 1,403,595 | 0 | (153,812) | (153,812) | 40,346 | 07/15/2022 |
| 05946X-BV-4 | BAFC CMO 03-A4-1A1 6.000% 05/20/33 | | 12/01/2013 | Paydown | | 769 | 769 | 785 | 785 | 0 | (15) | 0 | (15) | 0 | 769 | 0 | 0 | 0 | 21 | 05/09/2017 |
| 06051G-EA-3 | BANK OF AMERICA CORP CORP BND 6.500% 08/01/16 | | 01/31/2013 | BANC OF AMERICA SECURITIES LLC | | 1,039,446 | 900,000 | 992,232 | 962,060 | 0 | (1,518) | 0 | (1,518) | 0 | 960,542 | 0 | 78,905 | 78,905 | 29,900 | 08/01/2016 |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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 |
| 10112R-AR-5 | BOSTON PROPERTIES LP CORP BND 5.625% 11/15/20 | | 02/14/2013 | WELLS FARGO SECURITIES | | 587,635 | 500,000 | 509,785 | 507,754 | 0 | (114) | 0 | (114) | 0 | 507,640 | 0 | 79,995 | 79,995 | 7,422 | 11/15/2020 |
| 14040H-AS-4 | CAPITAL ONE FINANCIAL CORP CORP BND 7.375% 05/23/14 | | 01/04/2013 | CITIGROUP GLOBAL MKT INC | | 1,306,044 | 1,200,000 | 1,375,092 | 1,259,011 | 0 | (918) | 0 | (918) | 0 | 1,258,093 | 0 | 47,951 | 47,951 | 11,308 | 05/23/2014 |
| 140420-IV-9 | CAPITAL ONE BANK USA NA CORP BND 8.800% 07/15/19 | | 02/11/2013 | Taxable Exchange | | 1,534,165 | 1,000,000 | 1,268,600 | 1,252,481 | 0 | (3,789) | 0 | (3,789) | 0 | 1,248,692 | 0 | 285,474 | 285,474 | 50,356 | 07/15/2019 |
| 172967-EZ-0 | CITIGROUP INC CORP BND 5.500% 10/15/14 | | 01/31/2013 | BARCLAYS CAPITAL CITIGROUP GLOBAL MKT INC | | 1,745,991 | 1,630,000 | 1,713,684 | 1,678,859 | 0 | (2,550) | 0 | (2,550) | 0 | 1,676,310 | 0 | 69,681 | 69,681 | 27,393 | 10/15/2014 |
| 172967-FH-9 | CITIGROUP INC CORP BND 4.587% 12/15/15 | | 01/31/2013 | COX COMMUNICATIONS INC CORP BND 5.450% 12/15/14 | | 217,342 | 200,000 | 208,214 | 205,811 | 0 | (181) | 0 | (181) | 0 | 205,630 | 0 | 11,712 | 11,712 | 1,274 | 12/15/2015 |
| 224044-BM-8 | DOP MIDSTREAM LLC CORP BND 144A 9.750% 03/15/19 | | 01/04/2013 | JEFFRIES & CO. INC. | | 174,606 | 160,000 | 173,902 | 165,739 | 0 | (63) | 0 | (63) | 0 | 165,677 | 0 | 8,930 | 8,930 | 581 | 12/15/2014 |
| 23311R-AC-0 | DISCOVER BANK/GREENWOOD DE CORP BND 8.700% 11/18/19 | | 05/08/2013 | WELLS FARGO SECURITIES | | 1,987,455 | 1,500,000 | 1,943,565 | 1,853,314 | 0 | (17,373) | 0 | (17,373) | 0 | 1,835,941 | 0 | 151,514 | 151,514 | 95,853 | 03/15/2019 |
| 25466A-AA-9 | FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND 4.250% 09/20/22 | | 01/01/2013 | Taxable Exchange | | 253,798 | 202,000 | 243,442 | 236,635 | 0 | 471 | 0 | 471 | 0 | 237,106 | 0 | 16,692 | 16,692 | (470) | 11/18/2019 |
| 345397-WF-6 | GENERAL ELECTRIC CAP CORP CORP BND 5.900% 05/13/14 | | 01/31/2013 | CITIGROUP GLOBAL MKT INC | | 1,027,434 | 1,000,000 | 1,038,650 | 1,038,155 | 0 | (305) | 0 | (305) | 0 | 1,037,850 | 0 | (10,416) | (10,416) | 15,283 | 09/20/2022 |
| 36962G-4C-5 | GENERAL ELECTRIC CAP CORP CORP BND MTN 3.750% 11/14/14 | | 01/10/2013 | BNP PARIBAS | | 2,142,900 | 2,000,000 | 2,204,380 | 2,111,542 | 0 | (3,131) | 0 | (3,131) | 0 | 2,108,411 | 0 | 34,489 | 34,489 | 20,322 | 05/13/2014 |
| 36962G-4G-6 | GENERAL ELECTRIC CAP CORP CORP BND 6.750% 03/15/32 | | 05/24/2013 | BNP PARIBAS | | 1,045,950 | 1,000,000 | 1,041,140 | 1,021,779 | 0 | (4,701) | 0 | (4,701) | 0 | 1,017,078 | 0 | 28,872 | 28,872 | 20,417 | 11/14/2014 |
| 36962G-XZ-2 | GOLDMAN SACHS GROUP INC CORP BND 3.700% 08/01/15 | | 01/31/2013 | WELLS FARGO SECURITIES | | 536,363 | 425,000 | 431,402 | 430,158 | 0 | (15) | 0 | (15) | 0 | 430,143 | 0 | 106,220 | 106,220 | 11,156 | 03/15/2032 |
| 38141E-A7-4 | INDIANA MICHIGAN POWER COMPANY CORP BND 5.050% 11/15/14 | | 01/31/2013 | WELLS FARGO SECURITIES | | 1,350,477 | 1,280,000 | 1,302,080 | 1,294,194 | 0 | (500) | 0 | (500) | 0 | 1,293,694 | 0 | 56,783 | 56,783 | 24,206 | 08/01/2015 |
| 454889-AK-2 | INTERPUBLIC GRP OF CO INC CORP BND 10.000% 07/15/17 | | 12/20/2013 | Call 104.2270 | | 260,568 | 250,000 | 241,298 | 247,618 | 0 | 12,950 | 0 | 12,950 | 0 | 260,568 | 0 | 0 | 0 | 13,852 | 11/15/2014 |
| 460690-BF-6 | INTERPUBLIC GRP OF CO INC CORP BND 10.000% 07/15/17 | | 06/19/2013 | SCOCIETE GENERALE | | 580,250 | 550,000 | 637,125 | 589,107 | 0 | (10,114) | 0 | (10,114) | 0 | 578,993 | 0 | 1,257 | 1,257 | 51,181 | 07/15/2017 |
| 460690-BF-6 | JPMORGAN CHASE & CO CORP BND 4.400% 07/22/20 | | 07/15/2013 | Call 105.0000 | | 3,225,600 | 3,072,000 | 3,600,555 | 3,301,484 | 0 | (75,884) | 0 | (75,884) | 0 | 3,225,600 | 0 | 0 | 0 | 307,200 | 07/15/2017 |
| 46625H-HS-2 | MONDELEZ INTERNATIONAL INC CORP BND 6.125% 02/01/18 | | 08/16/2013 | BNP PARIBAS | | 1,816,119 | 1,730,000 | 1,707,896 | 1,711,938 | 0 | 1,300 | 0 | 1,300 | 0 | 1,713,238 | 0 | 102,882 | 102,882 | 82,252 | 07/22/2020 |
| 50075N-AU-8 | MARATHON PETROLEUM CORP CORP BND 3.500% 03/01/16 | | 12/11/2013 | Various | | 3,588,315 | 3,000,000 | 3,391,515 | 3,250,031 | 0 | (22,979) | 0 | (22,979) | 0 | 3,227,052 | 0 | 361,263 | 361,263 | 165,375 | 02/01/2018 |
| 56585A-AE-2 | MORGAN STANLEY CORP BND 7.300% 05/13/19 | | 01/08/2013 | GOLDMAN SACHS & CO. MORGAN STANLEY & CO. INC | | 2,139,020 | 2,000,000 | 2,122,360 | 2,108,802 | 0 | (923) | 0 | (923) | 0 | 2,107,879 | 0 | 31,141 | 31,141 | 25,278 | 03/01/2016 |
| 61747Y-CG-8 | PSEG POWER LLC CORP BND 5.125% 04/15/20 | | 01/31/2013 | J.P. MORGAN SECURITIES INC | | 1,224,510 | 1,000,000 | 1,126,380 | 1,095,077 | 0 | (1,217) | 0 | (1,217) | 0 | 1,093,860 | 0 | 130,650 | 130,650 | 16,628 | 05/13/2019 |
| 69362B-AW-2 | PHILIP MORRIS INTERNATIONAL IN CORP BND 2.500% 05/16/16 | | 10/17/2013 | JEFFRIES & CO. INC. | | 302,241 | 290,000 | 300,626 | 297,939 | 0 | (2,038) | 0 | (2,038) | 0 | 295,902 | 0 | 6,339 | 6,339 | 7,331 | 05/16/2016 |
| 718172-AJ-8 | QVC INC SECURED CORP BND 144A 5.125% 07/02/22 | | 11/15/2013 | Tax Free Exchange | | 1,040,316 | 1,000,000 | 1,039,630 | 1,038,097 | 0 | (340) | 0 | (340) | 0 | 1,037,758 | 0 | 2,558 | 2,558 | 30,750 | 07/02/2022 |
| 747262-AG-8 | TEVA PHARM FIN LLC CORP BND 5.550% 02/01/16 | | 12/10/2013 | Paydown | | 2,256,270 | 2,256,270 | 2,445,826 | 2,367,123 | 0 | (110,853) | 0 | (110,853) | 0 | 2,256,270 | 0 | 0 | 0 | 73,084 | 10/04/2014 |
| 87246A-AC-2 | TIME WARNER INC CORP BND 5.875% 11/15/16 | | 03/22/2013 | Call 114.1510 | | 1,141,510 | 1,000,000 | 1,157,940 | 1,092,970 | 0 | 48,540 | 0 | 48,540 | 0 | 1,141,510 | 0 | 0 | 0 | 35,613 | 02/01/2016 |
| 88163V-AC-3 | TIME WARNER CABLE INC CORP BND 4.000% 09/01/21 | | 02/01/2013 | CREDIT SUISSE FIRST BOSTON COR | | 204,517 | 175,000 | 174,137 | 174,606 | 0 | 9 | 0 | 9 | 0 | 174,615 | 0 | 29,902 | 29,902 | 2,313 | 11/15/2016 |
| 887317-AC-9 | UNITED PARCEL SERVICE INC CORP BND 4.500% 01/15/13 | | 08/01/2013 | CITIGROUP GLOBAL MKT INC | | 1,092,558 | 1,150,000 | 1,192,263 | 1,189,847 | 0 | (2,434) | 0 | (2,434) | 0 | 1,187,413 | 0 | (94,856) | (94,856) | 42,806 | 09/01/2021 |
| 88732J-BA-5 | VERIZON COMMUNICATIONS INC CORP BND 3.500% 11/01/21 | | 01/15/2013 | Maturity | | 205,000 | 205,000 | 204,129 | 204,993 | 0 | 7 | 0 | 7 | 0 | 205,000 | 0 | 0 | 0 | 4,613 | 01/15/2013 |
| 911312-AG-1 | WASTE MANAGEMENT INC SENIOR CORP BND 2.900% 09/15/22 | | 04/23/2013 | CITIGROUP GLOBAL MKT INC | | 931,648 | 870,000 | 888,583 | 887,318 | 0 | (540) | 0 | (540) | 0 | 886,777 | 0 | 44,871 | 44,871 | 14,802 | 11/01/2021 |
| 92343V-BC-7 | WELLS FARGO SECURITIES | | 08/16/2013 | | | 367,124 | 400,000 | 398,962 | 398,989 | 0 | 58 | 0 | 58 | 0 | 399,047 | 0 | (31,923) | (31,923) | 10,923 | 09/15/2022 |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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 | |
| 96950H-AD-2 | WILLIAMS PARTNERS LP CORP BND 7.250% 02/01/17 | | 12/11/2013 | WELLS FARGO SECURITIES | | 784,357 | 675,000 | 764,107 | 733,559 | 0 | (12,706) | 0 | (12,706) | 0 | 720,853 | 0 | 63,503 | 63,503 | 67,289 | 02/01/2017 | |
| 988498-AC-5 | YUM! BRANDS INC. CORP BND 6.250% 03/15/18 | | 01/11/2013 | BARCLAYS CAPITAL | | 1,816,575 | 1,500,000 | 1,693,425 | 1,635,887 | 0 | (966) | 0 | (966) | 0 | 1,634,921 | 0 | 181,654 | 181,654 | 31,510 | 03/15/2018 | |
| 496902-AJ-6 | KINROSS GOLD CORP SENIOR CORP BND 5.125% 09/01/21 | A | 08/27/2013 | SCOCIETE GENERALE | | 282,000 | 300,000 | 311,236 | 310,723 | 0 | (709) | 0 | (709) | 0 | 310,014 | 0 | (28,014) | (28,014) | 15,332 | 09/01/2021 | |
| 73755L-AJ-6 | POTASH CORPORATION OF SASKETCH CORP BND 3.250% 12/01/17 | A | 01/04/2013 | CIBC WORLD MARKETS CORP. | | 380,317 | 350,000 | 348,782 | 349,117 | 0 | 4 | 0 | 4 | 0 | 349,120 | 0 | 31,197 | 31,197 | 1,201 | 12/01/2017 | |
| 87927V-AQ-1 | TELECOM ITALIA CAPITAL SA CORP BND 5.250% 10/01/15 | F | 06/03/2013 | TENDER OFFER | | 1,193,753 | 1,100,000 | 1,127,379 | 1,116,886 | 0 | (2,443) | 0 | (2,443) | 0 | 1,114,444 | 0 | 79,309 | 79,309 | 38,821 | 10/01/2015 | |
| 90261X-FY-3 | UBS AG CORP BND MTN 3.875% 01/15/15 | F | 01/31/2013 | CITIGROUP GLOBAL MKT INC | | 2,112,160 | 2,000,000 | 1,991,460 | 1,996,316 | 0 | 167 | 0 | 167 | 0 | 1,996,483 | 0 | 115,677 | 115,677 | 43,056 | 01/15/2015 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 46,977,827 | 42,968,688 | 46,504,790 | 45,293,661 | 0 | (224,232) | 0 | (224,232) | 0 | 45,069,430 | 0 | 1,908,398 | 1,908,398 | 1,568,202 | XXX | |
| 293791-AW-9 | ENTERPRISE PRODUCTS OPERATING CAPSEC CORP BND 7.034% 01/15/68 | | 11/15/2013 | BARCLAYS CAPITAL | | 830,625 | 750,000 | 855,938 | 855,000 | 245 | (16,964) | 0 | (16,719) | 0 | 838,281 | 0 | (7,656) | (7,656) | 70,868 | 01/15/2018 | |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 830,625 | 750,000 | 855,938 | 855,000 | 245 | (16,964) | 0 | (16,719) | 0 | 838,281 | 0 | (7,656) | (7,656) | 70,868 | XXX | |
| 8399997. Total - Bonds - Part 4 | | | | | | 77,750,304 | 73,157,989 | 78,241,242 | 76,686,771 | 245 | (522,046) | 0 | (521,801) | 0 | 76,164,976 | 0 | 1,585,327 | 1,585,327 | 2,481,091 | XXX | |
| 8399998. Total - Bonds - Part 5 | | | | | | 31,066,961 | 30,249,792 | 32,388,024 | 0 | 0 | (202,013) | 0 | (202,013) | 0 | 32,186,010 | 0 | (1,119,051) | (1,119,051) | 759,839 | XXX | |
| 8399999. Total - Bonds | | | | | | 108,817,265 | 103,407,781 | 110,629,266 | 76,686,771 | 245 | (724,059) | 0 | (723,814) | 0 | 108,350,986 | 0 | 466,276 | 466,276 | 3,240,930 | XXX | |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 2,809 | XXX | 3,044 | 0 | 0 | 0 | 0 | 0 | 0 | 3,044 | 0 | (235) | (235) | 0 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 2,809 | XXX | 3,044 | 0 | 0 | 0 | 0 | 0 | 0 | 3,044 | 0 | (235) | (235) | 0 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 2,809 | XXX | 3,044 | 0 | 0 | 0 | 0 | 0 | 0 | 3,044 | 0 | (235) | (235) | 0 | XXX | |
| 9999999 - Totals | | | | | | 108,820,074 | XXX | 110,632,310 | 76,686,771 | 245 | (724,059) | 0 | (723,814) | 0 | 108,354,030 | 0 | 466,041 | 466,041 | 3,240,930 | XXX | |

E14.3

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home 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-QY-7 | UNITED STATES TREASURY GOVT BND 2.750% 11/15/42 | | 01/31/2013 | NOMURA SECURITIES INTL. INC. | 03/27/2013 | CITIGROUP GLOBAL MKT INC | 2,000,000 | 1,837,813 | 1,868,906 | 1,838,305 | 0 | 493 | 0 | 493 | 0 | 0 | 30,601 | 30,601 | 20,207 | 12,459 | | | |
| 912810-OZ-4 | UNITED STATES TREASURY GOVT BND 3.125% 02/15/43 | | 04/23/2013 | CITIGROUP GLOBAL MKT INC | 10/24/2013 | Various | 4,000,000 | 4,216,875 | 3,757,729 | 4,215,284 | 0 | (1,591) | 0 | (1,591) | 0 | 0 | (457,555) | (457,555) | 68,116 | 23,481 | | | |
| 912810-RB-6 | UNITED STATES TREASURY GOVT BND 2.875% 05/15/43 | | 06/12/2013 | BARCLAYS CAPITAL | 06/20/2013 | NOMURA SECURITIES INTL. INC. | 1,325,000 | 1,213,772 | 1,181,010 | 1,213,821 | 0 | 49 | 0 | 49 | 0 | 0 | (32,812) | (32,812) | 3,830 | 3,002 | | | |
| 912828-VB-3 | UNITED STATES TREASURY GOVT BND 1.750% 05/15/23 | | 08/16/2013 | CITIGROUP GLOBAL MKT INC | 09/20/2013 | Various | 2,000,000 | 1,813,359 | 1,813,281 | 1,813,805 | 0 | 446 | 0 | 446 | 0 | 0 | (524) | (524) | 10,248 | 9,321 | | | |
| 912828-VK-3 | UNITED STATES TREASURY GOVT BND 1.375% 06/30/18 | | 08/27/2013 | BARCLAYS CAPITAL | 10/23/2013 | BANC OF AMERICA SECURITIES LLC | 4,000,000 | 3,975,469 | 4,029,688 | 3,976,271 | 0 | 802 | 0 | 802 | 0 | 0 | 53,416 | 53,416 | 17,935 | 8,967 | | | |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 13,325,000 | 13,057,288 | 12,650,614 | 13,057,486 | 0 | 199 | 0 | 199 | 0 | 0 | (406,874) | (406,874) | 120,336 | 57,230 | | | |
| 105756-BM-1 | BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 6.000% 01/17/17 | F | 01/04/2013 | BANC OF AMERICA SECURITIES LLC | 02/25/2013 | HSBC SECURITIES INC. | 5,000,000 | 5,920,000 | 5,844,400 | 5,889,119 | 0 | (30,881) | 0 | (30,881) | 0 | 0 | (44,719) | (44,719) | 184,167 | 143,333 | | | |
| 195325-BJ-3 | REPUBLIC OF COLOMBIA GOVT BND 7.375% 01/27/17 | F | 01/04/2013 | MORGAN STANLEY & CO. INC | 09/20/2013 | CITIGROUP GLOBAL MKT INC | 2,000,000 | 2,475,000 | 2,342,000 | 2,393,189 | 0 | (81,811) | 0 | (81,811) | 0 | 0 | (51,189) | (51,189) | 171,264 | 66,375 | | | |
| 455780-AQ-9 | INDONESIA (REPUBLIC OF) INDONESIA (REPUBLIC OF) 7.250% 04/20/15 | F | 01/04/2013 | BARCLAYS CAPITAL | 09/20/2013 | JEFFRIES & CO. INC. | 1,400,000 | 1,584,520 | 1,501,500 | 1,527,516 | 0 | (57,004) | 0 | (57,004) | 0 | 0 | (26,016) | (26,016) | 94,451 | 22,274 | | | |
| 718286-BM-6 | REPUBLIC OF PHILIPPINES SENIOR GOVT BND 5.000% 01/13/37 | F | 02/01/2013 | BARCLAYS CAPITAL | 07/31/2013 | NESBITT THOMSON | 1,500,000 | 1,724,850 | 1,593,750 | 1,722,058 | 0 | (2,792) | 0 | (2,792) | 0 | 0 | (128,308) | (128,308) | 42,083 | 4,792 | | | |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | | 9,900,000 | 11,704,370 | 11,281,650 | 11,531,882 | 0 | (172,488) | 0 | (172,488) | 0 | 0 | (250,232) | (250,232) | 491,965 | 236,774 | | | |
| 3138EK-LV-5 | FINMA POOL # AL3039 3.500% 10/01/27 | | 09/17/2013 | CITIGROUP GLOBAL MKT INC | 12/01/2013 | Paydown | 34,518 | 36,134 | 34,518 | 34,518 | 0 | (1,615) | 0 | (1,615) | 0 | 0 | 0 | 0 | 197 | 84 | | | |
| 3138LQ-LU-1 | FINMA POOL # A00584 2.500% 01/01/28 | | 02/26/2013 | J.P. MORGAN SECURITIES INC | 12/01/2013 | Paydown | 151,724 | 157,651 | 151,724 | 151,724 | 0 | (5,927) | 0 | (5,927) | 0 | 0 | 0 | 0 | 1,682 | 137 | | | |
| 3138Y4-WN-6 | FINMA POOL # AU5152 3.000% 08/01/28 | | 08/13/2013 | CITIGROUP GLOBAL MKT INC | 12/01/2013 | Paydown | 31,235 | 32,021 | 31,235 | 31,235 | 0 | (786) | 0 | (786) | 0 | 0 | 0 | 0 | 157 | 42 | | | |
| 31417F-7H-5 | FINMA POOL # AB8995 2.500% 04/01/28 | | 05/10/2013 | BARCLAYS CAPITAL | 12/01/2013 | Paydown | 113,360 | 118,278 | 113,360 | 113,360 | 0 | (4,918) | 0 | (4,918) | 0 | 0 | 0 | 0 | 946 | 118 | | | |
| 31417G-WL-6 | FINMA POOL # AB9650 2.500% 06/01/28 | | 06/12/2013 | CITIGROUP GLOBAL MKT INC | 12/01/2013 | Paydown | 60,612 | 61,748 | 60,612 | 60,612 | 0 | (1,136) | 0 | (1,136) | 0 | 0 | 0 | 0 | 444 | 72 | | | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 391,449 | 405,832 | 391,449 | 391,449 | 0 | (14,382) | 0 | (14,382) | 0 | 0 | 0 | 0 | 0 | 3,426 | 453 | | |
| 140420-NB-2 | CAPITAL ONE BANK USA NA SUB CORP BND 3.375% 02/15/23 | | 02/11/2013 | Taxable Exchange | 06/10/2013 | MORGAN STANLEY & CO. INC | 400,000 | 455,484 | 389,940 | 453,775 | 0 | (1,709) | 0 | (1,709) | 0 | 0 | (63,835) | (63,835) | 4,575 | 0 | | | |
| 254709-AH-1 | DISCOVER FINANCIAL SERVICES IN SENIOR CORP BND 144A 3.850% 11/21/22 | | 11/21/2012 | Taxable Exchange | 01/31/2013 | DEUTSCHE BANK AG | 850,000 | 1,118,476 | 865,334 | 1,112,996 | 0 | (5,480) | 0 | (5,480) | 0 | 0 | (247,662) | (247,662) | 6,727 | 0 | | | |
| 25470X-AK-1 | DISH DBS CORP SENIOR CORP BND 144A 5.000% 03/15/23 | | 01/03/2013 | CITIGROUP GLOBAL MKT INC | 04/25/2013 | DEUTSCHE BANK AG | 500,000 | 504,375 | 482,500 | 504,271 | 0 | (104) | 0 | (104) | 0 | 0 | (21,771) | (21,771) | 8,507 | 764 | | | |
| 29273R-AN-9 | ENERGY TRANSFER PARTNERS LP CORP BND 4.650% 06/01/21 | | 05/06/2013 | WELLS FARGO SECURITIES | 09/12/2013 | SUNTRUST ROBINSON HUMP | 600,000 | 661,068 | 606,360 | 658,606 | 0 | (2,462) | 0 | (2,462) | 0 | 0 | (52,246) | (52,246) | 22,165 | 12,245 | | | |
| 36962G-6R-0 | GENERAL ELECTRIC CAP CORP SENIOR CORP BND MTN 1.000% 01/08/16 | | 01/03/2013 | BANC OF AMERICA SECURITIES LLC | 07/01/2013 | CITIGROUP GLOBAL MKT INC | 970,000 | 966,886 | 965,005 | 967,390 | 0 | 503 | 0 | 503 | 0 | 0 | (2,385) | (2,385) | 4,769 | 0 | | | |
| 87612B-AL-6 | TARGA RESOURCES PARTNERS LP SENIOR CORP BND 144A 5.250% 05/01/23 | | 03/22/2013 | BARCLAYS CAPITAL | 10/25/2013 | Tax Free Exchange | 500,000 | 525,000 | 500,000 | 523,354 | 0 | (1,646) | 0 | (1,646) | 0 | 0 | (23,354) | (23,354) | 39,813 | 11,083 | | | |
| 92936T-AA-0 | WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 12-C7 2.300% 06/15/45 | | 11/01/2013 | DEUTSCHE BANK AG | 12/01/2013 | Paydown | 3,343 | 3,371 | 3,343 | 3,343 | 0 | (28) | 0 | (28) | 0 | 0 | 0 | 0 | 6 | 1 | | | |
| 98310W-AE-8 | WYNDHAM WORLDWIDE CORP CORP BND 7.375% 03/01/20 | | 01/25/2013 | J.P. MORGAN SECURITIES INC | 03/04/2013 | TENDER OFFER | 250,000 | 307,130 | 313,730 | 306,474 | 0 | (656) | 0 | (656) | 0 | 0 | 7,256 | 7,256 | 9,372 | 7,631 | | | |
| 98310W-AF-5 | WYNDHAM WORLDWIDE CORP SENIOR CORP BND 5.750% 02/01/18 | | 01/02/2013 | J.P. MORGAN SECURITIES INC | 03/04/2013 | TENDER OFFER | 500,000 | 572,825 | 583,920 | 570,779 | 0 | (2,046) | 0 | (2,046) | 0 | 0 | 13,141 | 13,141 | 17,010 | 12,458 | | | |
| 98310W-AJ-7 | WYNDHAM WORLDWIDE CORP SENIOR CORP BND 4.250% 03/01/22 | | 01/03/2013 | NESBITT THOMSON | 01/25/2013 | J.P. MORGAN SECURITIES INC | 230,000 | 237,714 | 238,041 | 237,673 | 0 | (42) | 0 | (42) | 0 | 0 | 368 | 368 | 4,046 | 3,448 | | | |
| 29245V-AA-3 | EMPRESA NACIONAL DE TELECOMUNI SENIOR CORP BND 144A 4.875% 10/30/24 | F | 10/24/2013 | HSBC SECURITIES INC. | 12/10/2013 | NESBITT THOMSON | 580,000 | 575,882 | 571,825 | 575,910 | 0 | 28 | 0 | 28 | 0 | 0 | (4,085) | (4,085) | 2,801 | 0 | | | |
| 33938E-AP-2 | FLEXTRONICS INTL LTD. SENIOR CORP BND 144A 4.625% 02/15/20 | F | 05/08/2013 | J.P. MORGAN SECURITIES INC | 08/29/2013 | Tax Free Exchange | 1,000,000 | 1,045,125 | 972,500 | 1,043,424 | 0 | (1,701) | 0 | (1,701) | 0 | 0 | (70,924) | (70,924) | 24,281 | 10,509 | | | |
| 79586K-AC-5 | SAMARCO MINERACAO SA SENIOR CORP BND 144A 5.750% 10/24/23 | F | 10/21/2013 | HSBC SECURITIES INC. | 10/22/2013 | NESBITT THOMSON | 250,000 | 247,198 | 250,750 | 247,198 | 0 | 1 | 0 | 1 | 0 | 0 | 3,552 | 3,552 | 40 | 0 | | | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 6,633,343 | 7,220,534 | 6,743,248 | 7,205,193 | 0 | (15,342) | 0 | (15,342) | 0 | 0 | (461,945) | (461,945) | 144,112 | 58,139 | | | |
| 8399998. Total - Bonds | | | | | | | 30,249,792 | 32,388,024 | 31,066,961 | 32,186,010 | 0 | (202,013) | 0 | (202,013) | 0 | 0 | (1,119,051) | (1,119,051) | 759,839 | 352,596 | | | |
| 8999998. Total - Preferred Stocks | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22662X-10-0 | CRIMSON WINE GROUP LTD W/ | | 02/26/2013 | Spin Off | 03/11/2013 | DIRECT | 11,000 | 0 | 71 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71 | 71 | 0 | 0 | | | |

E15

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

| 1 CUSIP Identi- fication | 2 Description | 3 For- eign | 4 Date Acquired | 5 Name of Vendor | 6 Disposal Date | 7 Name of Purchaser | 8 Par Value (Bonds) or Number of Shares (Stock) | 9 Actual Cost | 10 Consid- eration | 11 Book/ Adjusted Carrying Value at Disposal | Change in Book/Adjusted Carrying Value | | | | | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Interest and Dividends Received During Year | 21 Paid for Accrued Interest and Dividends | |
|-----------------------------------|--|-------------------|-----------------------|---------------------|-----------------------|---------------------------|---|------------------|--------------------------|---|--|--|---|---|---|--|---|---|--|---|---------|
| | | | | | | | | | | | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amort- ization)/ Accretion | 14 Current Year's Other- Than- Temporary Impairment Recognized | 15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | 16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | |
| 527288-10-4 | LEUCADIA NATIONAL CORP | | 08/16/2011 | No Broker | 03/11/2013 | DIRECT | 105.000 | 3,044 | 2,738 | 3,044 | 0 | 0 | 0 | 0 | 0 | 0 | (306) | (306) | 0 | 0 | |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 3,044 | 2,809 | 3,044 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (235) | (235) | 0 | 0 |
| 9799998 | Total - Common Stocks | | | | | | | 3,044 | 2,809 | 3,044 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (235) | (235) | 0 | 0 |
| 9899999 | Total - Preferred and Common Stocks | | | | | | | 3,044 | 2,809 | 3,044 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (235) | (235) | 0 | 0 |
| 9999999 | Totals | | | | | | | 32,391,068 | 31,069,770 | 32,189,054 | 0 | (202,013) | 0 | (202,013) | 0 | 0 | 0 | (1,119,286) | (1,119,286) | 759,839 | 352,596 |

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 CUSIP Identification | 2 Description, Name of Subsidiary, Controlled or Affiliated Company | 3 Foreign | 4 NAIC Company Code or Alien Insurer Identification Number | 5 NAIC Valuation Method (See SVO Purposes and Procedures Manual) | 6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | 7 Total Amount of Such Intangible Assets | 8 Book/Adjusted Carrying Value | Stock of Such Company Owned by Insurer on Statement Date | | | |
|--|---|--------------|--|--|---|---|--------------------------------------|---|---------------------------|-----|-----|
| | | | | | | | | 9 Number of Shares | 10 % of Outstanding | | |
| 0999999. Total Preferred Stocks | | | | | | | | 0 | 0 | XXX | XXX |
| 03048#-10-4 | AMERICAN WESTERN HOME INS CO | | 35912 | 2CIB1 | NO | 0 | 61,497,266 | 200,000,000 | 100.0 | | |
| 02970#-10-8 | AMERICAN SOUTHERN HOME INS CO | | 41998 | 2CIB1 | NO | 0 | 36,874,548 | 1,000,000,000 | 100.0 | | |
| 40145#-10-8 | AMERICAN MODERN SELECT INS CO | | 38652 | 2CIB1 | NO | 0 | 40,156,580 | 10,000,000 | 100.0 | | |
| 32079#-10-7 | FIRST MARINE INSURANCE COMPANY | | 42722 | 2CIB1 | NO | 0 | 6,455,442 | 510,000,000 | 100.0 | | |
| 1199999. Subtotal - Common Stock - U.S. P&C Insurer | | | | | | 0 | 144,983,836 | XXX | XXX | | |
| 1899999. Total Common Stocks | | | | | | 0 | 144,983,836 | XXX | XXX | | |
| 1999999 - Totals | | | | | | 0 | 144,983,836 | XXX | XXX | | |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0
2. Total amount of intangible assets nonadmitted \$ 0

SCHEDULE D - PART 6 - SECTION 2

| 1 CUSIP Identification | 2 Name of Lower-Tier Company | 3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company | 4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|------------------------------------|---|--|---|--------------------------|
| | | | | 5 Number of Shares | 6 % of Outstanding |
| 02756#-10-0 | AMERICAN MODERN INSURANCE CO OF FL | AMERICAN SOUTHERN HOME INSURANCE COMPANY | 0 | 500,000,000 | 100.0 |
| 0299999. Subtotal - Common Stock | | | 0 | XXX | XXX |
| 0399999 - Total | | | 0 | XXX | XXX |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE DA - PART 1

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

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | 13 | 14 | Interest | | | | | 21 | |
|--|--|-------|---------|---------------|----------------|---------------|------------------------------|--|---|---|---|-----------|-------------|--|------------------------------|---------|-------------------|-----------|-----------------------------|---------------------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | | | 15 | 16 | 17 | 18 | 19 | | 20 |
| CUSIP Identification | Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0599999. Total - U.S. Government Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7799999. Total - Issuer Obligations | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8399999. Total Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 31846V-20-3 | FIRST AMERICAN TREASURY OBLIG | | | 12/31/2013 | DIRECT | XXX | 83,231,080 | 0 | 0 | 0 | 0 | 0 | 83,231,080 | 0 | 0 | 0.000 | 0.006 | | 2,569 | 0 |
| 857492-88-8 | STATE STREET INSTITUTIONAL MONEY MARKET FUND | | | 12/31/2013 | DIRECT | XXX | 1,981,044 | 0 | 0 | 0 | 0 | 0 | 1,981,044 | 0 | 0 | 0.000 | 0.000 | | 0 | 0 |
| 85799J-9Y-2 | SSC TREASURY FUND - TRIXX MONEY MARKET FUND | | | 12/31/2013 | DIRECT | XXX | 350,000 | 0 | 0 | 0 | 0 | 0 | 350,000 | 0 | 0 | 0.000 | 0.000 | | 0 | 0 |
| 8899999. Subtotal - Exempt Money Market Mutual Funds | | | | | | | 85,562,124 | 0 | 0 | 0 | 0 | XXX | 85,562,124 | 0 | 0 | XXX | XXX | XXX | 2,569 | 0 |
| 9199999 - Totals | | | | | | | 85,562,124 | 0 | 0 | 0 | 0 | XXX | 85,562,124 | 0 | 0 | XXX | XXX | XXX | 2,569 | 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 D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|--|------|------------------|---|--|-------------|-----|
| Depository | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance | * |
| US BANK CINCINNATI, OH COMMERCIAL ACCOUNT | | 0.000 | 0 | 0 | 1,098,683 | XXX |
| FIFTH THIRD BANK CINCINNATI, OH LOCKBOX ACCOUNT | | 0.000 | 0 | 0 | 829,387 | XXX |
| US BANK CINCINNATI, OH OUTSTANDING A/P CHECKS | | 0.000 | 0 | 0 | (846,927) | XXX |
| US BANK CINCINNATI, OH OUTSTANDING D BILL CHECKS | | 0.000 | 0 | 0 | (4,703,030) | XXX |
| US BANK CINCINNATI, OH CLAIM CHECK PAYABLE ACCOUNT | | 0.000 | 0 | 0 | (2,974,558) | XXX |
| US BANK CINCINNATI, OH OUTSTANDING D BILL CHECKS | | 0.000 | 0 | 0 | (365,470) | XXX |
| US BANK CINCINNATI, OH CLAIM CHECK PAYABLE ACCOUNT | | 0.000 | 0 | 0 | 376,741 | XXX |
| 0199998 Deposits in ... 13 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | XXX | XXX | 501 | 276 | (325,799) | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 501 | 276 | (6,910,973) | XXX |
| 0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | XXX | XXX | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 501 | 276 | (6,910,973) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | XXX |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| 0599999 Total - Cash | XXX | XXX | 501 | 276 | (6,910,973) | XXX |

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

| | | | |
|------------------------------|--------------------------|-------------------------------|-------------------------------|
| 1. January.....(18,325,691) | 4. April.....(6,362,237) | 7. July.....(12,650,866) | 10. October.....(14,448,710) |
| 2. February.....(14,840,210) | 5. May.....(10,261,818) | 8. August.....(11,771,617) | 11. November.....(11,853,179) |
| 3. March.....(8,785,923) | 6. June.....(17,240,664) | 9. September.....(14,484,378) | 12. December.....(6,910,973) |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE American Modern Home Insurance Co.

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|----------------------|--|---|-----------------|-----------------------------------|-----------------|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama | AL | | 0 | 0 | 0 | 0 |
| 2. Alaska | AK | | 0 | 0 | 0 | 0 |
| 3. Arizona | AZ | B WORKERS COMP | 0 | 0 | 111,831 | 112,015 |
| 4. Arkansas | AR | B INS CODE 23-63-206(a)(4) | 0 | 0 | 371,362 | 371,740 |
| 5. California | CA | B WORKERS COMP | 0 | 0 | 122,028 | 122,198 |
| 6. Colorado | CO | | 0 | 0 | 0 | 0 |
| 7. Connecticut | CT | | 0 | 0 | 0 | 0 |
| 8. Delaware | DE | B WORKERS COMP | 0 | 0 | 101,689 | 101,832 |
| 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 | 0 | 0 | 86,415 | 86,557 |
| 12. Hawaii | HI | | 0 | 0 | 0 | 0 |
| 13. Idaho | ID | B WORKERS COMP | 0 | 0 | 253,836 | 254,580 |
| 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 & WORKERS COMP | 0 | 0 | 698,550 | 699,790 |
| 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 WORKERS COMP | 0 | 0 | 114,793 | 114,878 |
| 30. New Hampshire | NH | | 0 | 0 | 0 | 0 |
| 31. New Jersey | NJ | | 0 | 0 | 0 | 0 |
| 32. New Mexico | NM | B INS CODE 59A-5-19 | 0 | 0 | 357,128 | 357,531 |
| 33. New York | NY | | 0 | 0 | 0 | 0 |
| 34. North Carolina | NC | B INS CODE 58-7.5 | 0 | 0 | 328,562 | 329,121 |
| 35. North Dakota | ND | | 0 | 0 | 0 | 0 |
| 36. Ohio | OH | B INS CODE 3939.08 | 2,562,524 | 2,565,329 | 0 | 0 |
| 37. Oklahoma | OK | | 0 | 0 | 0 | 0 |
| 38. Oregon | OR | B INS CODE 731-616(2) | 0 | 0 | 440,307 | 441,049 |
| 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 | 140,393 | 140,530 |
| 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 | B INS CODE SECTION 3.160 | 0 | 0 | 1,152,658 | 1,160,647 |
| 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 | 698,737 | 699,258 |
| 59. Subtotal | XXX | XXX | 2,562,524 | 2,565,329 | 4,978,289 | 4,991,726 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. US DEPARTMENT OF LABOR | B | OFFICE OF WORKERS COMPENSATION PROGRAM REQUIREMENT | 0 | 0 | 698,737 | 699,258 |
| 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 | 698,737 | 699,258 |

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 | 100 |
| 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 - Section 1 | E22 |
| Schedule DB - Part D - Section 2 | E23 |
| Schedule DB - Verification | SI14 |
| Schedule DL - Part 1 | E24 |
| Schedule DL - Part 2 | E25 |
| Schedule E - Part 1 - Cash | E26 |
| Schedule E - Part 2 - Cash Equivalents | E27 |
| Schedule E - Part 3 - Special Deposits | E28 |
| 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 | 26 |
| Schedule F - Part 7 | 27 |
| Schedule F - Part 8 | 28 |
| Schedule F - Part 9 | 29 |

ANNUAL STATEMENT BLANK (Continued)

| | |
|--|----|
| Schedule H - Accident and Health Exhibit - Part 1 | 30 |
| Schedule H - Part 2, Part 3 and 4 | 31 |
| Schedule H - Part 5 - Health Claims | 32 |
| Schedule P - Part 1 - Summary | 33 |
| Schedule P - Part 1A - Homeowners/Farmowners | 35 |
| Schedule P - Part 1B - Private Passenger Auto Liability/Medical | 36 |
| Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical | 37 |
| Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) | 38 |
| Schedule P - Part 1E - Commercial Multiple Peril | 39 |
| Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence | 40 |
| Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made | 41 |
| Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) | 42 |
| Schedule P - Part 1H - Section 1 - Other Liability - Occurrence | 43 |
| Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made | 44 |
| Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) | 45 |
| Schedule P - Part 1J - Auto Physical Damage | 46 |
| Schedule P - Part 1K - Fidelity/Surety | 47 |
| Schedule P - Part 1L - Other (Including Credit, Accident and Health) | 48 |
| Schedule P - Part 1M - International | 49 |
| Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property | 50 |
| Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability | 51 |
| Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines | 52 |
| Schedule P - Part 1R - Section 1 - Products Liability - Occurrence | 53 |
| Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made | 54 |
| Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty | 55 |
| Schedule P - Part 1T - Warranty | 56 |
| Schedule P - Part 2, Part 3 and Part 4 - Summary | 34 |
| Schedule P - Part 2A - Homeowners/Farmowners | 57 |
| Schedule P - Part 2B - Private Passenger Auto Liability/Medical | 57 |
| Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical | 57 |
| Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) | 57 |
| Schedule P - Part 2E - Commercial Multiple Peril | 57 |
| Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence | 58 |
| Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made | 58 |
| Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) | 58 |
| Schedule P - Part 2H - Section 1 - Other Liability - Occurrence | 58 |
| Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made | 58 |
| Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) | 59 |
| Schedule P - Part 2J - Auto Physical Damage | 59 |
| Schedule P - Part 2K - Fidelity, Surety | 59 |
| Schedule P - Part 2L - Other (Including Credit, Accident and Health) | 59 |
| Schedule P - Part 2M - International | 59 |
| Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property | 60 |
| Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability | 60 |
| Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines | 60 |
| Schedule P - Part 2R - Section 1 - Products Liability - Occurrence | 61 |
| Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made | 61 |
| Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty | 61 |
| Schedule P - Part 2T - Warranty | 61 |
| Schedule P - Part 3A - Homeowners/Farmowners | 62 |
| Schedule P - Part 3B - Private Passenger Auto Liability/Medical | 62 |
| Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical | 62 |
| Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) | 62 |
| Schedule P - Part 3E - Commercial Multiple Peril | 62 |
| Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence | 63 |
| Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made | 63 |
| Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) | 63 |
| Schedule P - Part 3H - Section 1 - Other Liability - Occurrence | 63 |
| Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made | 63 |
| Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) | 64 |
| Schedule P - Part 3J - Auto Physical Damage | 64 |
| Schedule P - Part 3K - Fidelity/Surety | 64 |
| Schedule P - Part 3L - Other (Including Credit, Accident and Health) | 64 |
| Schedule P - Part 3M - International | 64 |
| Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property | 65 |
| Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability | 65 |
| Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines | 65 |
| Schedule P - Part 3R - Section 1 - Products Liability - Occurrence | 66 |
| Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made | 66 |
| Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty | 66 |
| Schedule P - Part 3T - Warranty | 66 |

ANNUAL STATEMENT BLANK (Continued)

| | |
|---|------|
| Schedule P - Part 4A - Homeowners/Farmowners | 67 |
| Schedule P - Part 4B - Private Passenger Auto Liability/Medical | 67 |
| Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical | 67 |
| Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) | 67 |
| Schedule P - Part 4E - Commercial Multiple Peril | 67 |
| Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence | 68 |
| Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made | 68 |
| Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) | 68 |
| Schedule P - Part 4H - Section 1 - Other Liability - Occurrence | 68 |
| Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made | 68 |
| Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) | 69 |
| Schedule P - Part 4J - Auto Physical Damage | 69 |
| Schedule P - Part 4K - Fidelity/Surety | 69 |
| Schedule P - Part 4L - Other (Including Credit, Accident and Health) | 69 |
| Schedule P - Part 4M - International | 69 |
| Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property | 70 |
| Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability | 70 |
| Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines | 70 |
| Schedule P - Part 4R - Section 1 - Products Liability - Occurrence | 71 |
| Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made | 71 |
| Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty | 71 |
| Schedule P - Part 4T - Warranty | 71 |
| Schedule P - Part 5A - Homeowners/Farmowners | 72 |
| Schedule P - Part 5B - Private Passenger Auto Liability/Medical | 73 |
| Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical | 74 |
| Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) | 75 |
| Schedule P - Part 5E - Commercial Multiple Peril | 76 |
| Schedule P - Part 5F - Medical Professional Liability - Claims-Made | 78 |
| Schedule P - Part 5F - Medical Professional Liability - Occurrence | 77 |
| Schedule P - Part 5H - Other Liability - Claims-Made | 80 |
| Schedule P - Part 5H - Other Liability - Occurrence | 79 |
| Schedule P - Part 5R - Products Liability - Claims-Made | 82 |
| Schedule P - Part 5R - Products Liability - Occurrence | 81 |
| Schedule P - Part 5T - Warranty | 83 |
| Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical | 84 |
| Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) | 84 |
| Schedule P - Part 6E - Commercial Multiple Peril | 85 |
| Schedule P - Part 6H - Other Liability - Claims-Made | 86 |
| Schedule P - Part 6H - Other Liability - Occurrence | 85 |
| Schedule P - Part 6M - International | 86 |
| Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property | 87 |
| Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability | 87 |
| Schedule P - Part 6R - Products Liability - Claims-Made | 88 |
| Schedule P - Part 6R - Products Liability - Occurrence | 88 |
| Schedule P - Part 7A - Primary Loss Sensitive Contracts | 89 |
| Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts | 91 |
| Schedule P Interrogatories | 93 |
| Schedule T - Exhibit of Premiums Written | 94 |
| Schedule T - Part 2 - Interstate Compact | 95 |
| Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group | 96 |
| Schedule Y - Part 1A - Detail of Insurance Holding Company System | 97 |
| Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates | 98 |
| Statement of Income | 4 |
| Summary Investment Schedule | SI01 |
| Supplemental Exhibits and Schedules Interrogatories | 99 |
| 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 |