



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

American Modern Home Insurance Company

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

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

Incorporated/Organized 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.
(Street and Number)
Amelia, OH, US 45102-2607 800-543-2644-5289
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 7000 Midland Blvd.
(Street and Number)
Amelia, OH, US 45102-2607 800-543-2644-5289
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statutory Statement Contact James Paul Tierney, 800-543-2644-5289
(Name) (Area Code) (Telephone Number)
jtierney@amig.com 513-947-4127
(E-mail Address) (FAX Number)

OFFICERS

Chairman of the Board/CEO Anthony Joseph Kuczinski SVP James Paul Tierney
SVP/COO Peter Joseph Effler # SVP René Gobonya

OTHER

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

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski Chairman Richard Alan Olsen # Charles Arthur Bryan
James Joseph Butler George Terrance Van Gilder René Gobonya
Robin Harriet Wilcox

State of Ohio SS:
County of Clermont

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Anthony Joseph Kuczinski
Chairman of the Board/CEO

Peter Joseph Effler
Senior Vice President/COO

James Paul Tierney
Senior Vice President

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	62,693,839	11.624	62,724,174	0	62,724,174	11.653
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	14,621,871	2.711	14,621,871	0	14,621,871	2.716
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	39,426,101	7.310	38,887,506	0	38,887,506	7.224
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,420,697	0.263	1,420,697	0	1,420,697	0.264
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	1,744,490	0.323	1,744,490	0	1,744,490	0.324
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	24,076	0.004	24,076	0	24,076	0.004
1.512 Issued or guaranteed by FNMA and FHLMC	15,869,598	2.942	15,869,598	0	15,869,598	2.948
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	755,037	0.140	755,037	0	755,037	0.140
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	10,483,103	1.944	10,483,103	0	10,483,103	1.948
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	133,028,738	24.664	132,567,405	0	132,567,405	24.628
2.2 Unaffiliated non-U.S. securities (including Canada)	29,010,565	5.379	28,891,271	0	28,891,271	5.367
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	185,796,664	34.447	185,796,664	0	185,796,664	34.517
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	56,248,924	10.429	56,248,924	0	56,248,924	10.450
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	2,962	0.001	2,962	0	2,962	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	(12,064,061)	(2.237)	(12,064,061)	0	(12,064,061)	(2.241)
11. Other invested assets	300,000	0.056	300,000	0	300,000	0.056
12. Total invested assets	539,362,604	100.000	538,273,717	0	538,273,717	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	57,792,193
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6)	17,147
2.2	Additional investment made after acquisition (Part 2, Column 9)	0
		17,147
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13	0
3.2	Totals, Part 3, Column 11	0
		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
		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
		0
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11	1,560,416
8.2	Totals, Part 3, Column 9	0
		1,560,416
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	56,248,924
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	56,248,924

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	443,369,345
2.	Cost of bonds and stocks acquired, Part 3, Column 7	320,043,175
3.	Accrual of discount	104,385
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12	(1,015,555)
4.2	Part 2, Section 1, Column 15	0
4.3	Part 2, Section 2, Column 13	22,128,595
4.4	Part 4, Column 11	(167,428)
5.	Total gain (loss) on disposals, Part 4, Column 19	(1,375,334)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	287,166,748
7.	Deduct amortization of premium	2,134,542
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)	493,785,893
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	493,785,893

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	62,748,252	62,494,407	62,877,975	60,102,925
	2. Canada	3,638,838	3,614,430	3,658,220	3,500,000
	3. Other Countries	35,248,668	35,053,854	36,131,891	34,114,000
	4. Totals	101,635,758	101,162,691	102,668,086	97,716,925
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,420,697	1,453,344	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	32,990,991	33,257,005	33,107,816	31,511,720
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	143,050,530	141,777,735	145,587,502	139,317,198
	9. Canada	1,103,388	1,100,332	1,120,523	1,100,000
	10. Other Countries	27,787,864	27,850,777	27,940,550	27,922,000
	11. Totals	171,941,782	170,728,844	174,648,575	168,339,198
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	307,989,228	306,601,884	311,888,307	298,987,843
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	185,796,664	185,796,664	38,576,324	
	25. Total Common Stocks	185,796,664	185,796,664	38,576,324	
	26. Total Stocks	185,796,664	185,796,664	38,576,324	
	27. Total Bonds and Stocks	493,785,892	492,398,548	350,464,631	

ANNUAL STATEMENT FOR THE YEAR 2015 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	14,922,221	43,294,965	1,363,419	9,273,283	2,710,592	71,564,480	22.5	138,350,306	41.2	71,564,480	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	14,922,221	43,294,965	1,363,419	9,273,283	2,710,592	71,564,480	22.5	138,350,306	41.2	71,564,480	0
2. All Other Governments											
2.1 NAIC 1	0	12,897,266	2,876,242	0	0	15,773,508	5.0	2,461,017	0.7	11,799,211	3,974,297
2.2 NAIC 2	0	2,883,481	11,321,007	2,833,866	2,301,726	19,340,080	6.1	17,010,038	5.1	12,876,784	6,463,296
2.3 NAIC 3	0	825,964	1,391,701	0	1,556,253	3,773,918	1.2	242,500	0.1	821,375	2,952,543
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	16,606,711	15,588,950	2,833,866	3,857,979	38,887,506	12.3	19,713,555	5.9	25,497,370	13,390,136
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	0	0	148,960	0	0	148,960	0.0	148,815	0.0	148,960	0
3.2 NAIC 2	1,271,737	0	0	0	0	1,271,737	0.4	0	0.0	1,271,737	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	1,271,737	0	148,960	0	0	1,420,697	0.4	148,815	0.0	1,420,697	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	2,223,434	18,398,236	5,941,521	5,825,191	602,613	32,990,995	10.4	44,194,774	13.2	32,718,947	272,048
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	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	2,223,434	18,398,236	5,941,521	5,825,191	602,613	32,990,995	10.4	44,194,774	13.2	32,718,947	272,048

S105

ANNUAL STATEMENT FOR THE YEAR 2015 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	8,247,590	66,233,807	19,035,497	333,696	3,520,756	97,371,346	30.7	67,070,885	20.0	81,863,106	15,508,240
6.2 NAIC 2	0	31,407,920	29,684,067	1,213,335	761,341	63,066,663	19.9	54,875,887	16.4	55,634,298	7,432,365
6.3 NAIC 3	345,675	5,524,496	5,425,872	0	119,638	11,415,681	3.6	10,362,570	3.1	5,836,223	5,579,458
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	8,593,265	103,166,223	54,145,436	1,547,031	4,401,755	171,853,710	54.1	132,309,362	39.4	143,333,647	28,520,063
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	689,071	0	0	0	689,071	0.2	707,139	0.2	689,071	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	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	689,071	0	0	0	689,071	0.2	707,139	0.2	689,071	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 2015 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) 25,393,245	140,824,274	29,365,639	15,432,170	6,833,961	217,849,289	68.6	XXX	XXX	198,094,704	19,754,585
9.2 NAIC 2	(d) 1,271,737	34,980,472	41,005,074	4,047,201	3,063,067	84,367,551	26.6	XXX	XXX	70,471,890	13,895,661
9.3 NAIC 3	(d) 345,675	6,350,460	6,817,573	0	1,675,891	15,189,599	4.8	XXX	XXX	6,657,598	8,532,001
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	20	20	0.0	XXX	XXX	20	0
9.7 Totals	27,010,657	182,155,206	77,188,286	19,479,371	11,572,939	317,406,459	100.0	XXX	XXX	275,224,212	42,182,247
9.8 Line 9.7 as a % of Col. 6	8.5	57.4	24.3	6.1	3.6	100.0	XXX	XXX	XXX	86.7	13.3
10. Total Bonds Prior Year											
10.1 NAIC 1	65,079,199	141,570,196	27,646,706	11,696,700	6,232,996	XXX	XXX	252,225,797	75.2	242,052,530	10,173,267
10.2 NAIC 2	2,028,295	23,149,441	37,448,431	3,580,357	6,386,540	XXX	XXX	72,593,064	21.6	55,384,150	17,208,914
10.3 NAIC 3	0	6,180,250	3,114,481	694,999	615,340	XXX	XXX	10,605,070	3.2	6,830,826	3,774,244
10.4 NAIC 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	20	XXX	XXX	20	0.0	20	0
10.7 Totals	67,107,494	170,899,887	68,209,618	15,972,056	13,234,896	XXX	XXX	335,423,951	100.0	304,267,526	31,156,425
10.8 Line 10.7 as a % of Col. 8	20.0	51.0	20.3	4.8	3.9	XXX	XXX	100.0	XXX	90.7	9.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1	23,806,030	128,800,537	23,598,216	15,055,964	6,833,960	198,094,707	62.4	242,052,530	72.2	198,094,707	XXX
11.2 NAIC 2	1,271,737	31,304,651	32,267,314	3,594,025	2,034,162	70,471,889	22.2	55,384,150	16.5	70,471,889	XXX
11.3 NAIC 3	0	2,430,943	3,456,768	0	769,888	6,657,599	2.1	6,830,826	2.0	6,657,599	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	25,077,767	162,536,131	59,322,298	18,649,989	9,638,030	275,224,215	86.7	304,267,526	90.7	275,224,215	XXX
11.8 Line 11.7 as a % of Col. 6	9.1	59.1	21.6	6.8	3.5	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	7.9	51.2	18.7	5.9	3.0	86.7	XXX	XXX	XXX	86.7	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	1,587,215	12,023,737	5,767,423	376,206	1	19,754,582	6.2	10,173,267	3.0	XXX	19,754,582
12.2 NAIC 2	0	3,675,821	8,737,760	453,176	1,028,905	13,895,662	4.4	17,208,914	5.1	XXX	13,895,662
12.3 NAIC 3	345,675	3,919,517	3,360,805	0	906,003	8,532,000	2.7	3,774,244	1.1	XXX	8,532,000
12.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	1,932,890	19,619,075	17,865,988	829,382	1,934,909	42,182,244	13.3	31,156,425	9.3	XXX	42,182,244
12.8 Line 12.7 as a % of Col. 6	4.6	46.5	42.4	2.0	4.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.6	6.2	5.6	0.3	0.6	13.3	XXX	XXX	XXX	XXX	13.3

(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 2015 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	14,919,183	43,285,126	1,355,121	9,270,381	2,710,592	71,540,403	22.5	138,316,434	41.2	71,540,403	0
1.2 Residential Mortgage-Backed Securities	3,038	9,839	8,297	2,902	0	24,076	0.0	33,872	0.0	24,076	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	14,922,221	43,294,965	1,363,418	9,273,283	2,710,592	71,564,479	22.5	138,350,306	41.2	71,564,479	0
2. All Other Governments											
2.1 Issuer Obligations	0	15,513,132	15,588,950	2,833,866	3,857,979	37,793,927	11.9	19,713,555	5.9	25,497,370	12,296,557
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	1,093,579	0	0	0	1,093,579	0.3	0	0.0	0	1,093,579
2.5 Totals	0	16,606,711	15,588,950	2,833,866	3,857,979	38,887,506	12.3	19,713,555	5.9	25,497,370	13,390,136
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	1,271,737	0	148,960	0	0	1,420,697	0.4	148,815	0.0	1,420,697	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	1,271,737	0	148,960	0	0	1,420,697	0.4	148,815	0.0	1,420,697	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	0	11,987,306	1,472,443	2,634,565	0	16,094,314	5.1	17,029,271	5.1	16,094,314	0
5.2 Residential Mortgage-Backed Securities	2,215,534	6,374,805	4,411,923	3,019,758	602,613	16,624,633	5.2	26,885,945	8.0	16,624,633	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	7,899	36,125	57,155	170,867	0	272,046	0.1	279,558	0.1	0	272,046
5.5 Totals	2,223,433	18,398,236	5,941,521	5,825,190	602,613	32,990,993	10.4	44,194,774	13.2	32,718,947	272,046
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	6,634,859	80,986,394	48,811,382	1,341,527	4,401,755	142,175,917	44.8	109,196,353	32.6	124,361,577	17,814,340
6.2 Residential Mortgage-Backed Securities	364	897	440	166	0	1,867	0.0	2,199	0.0	1,867	0
6.3 Commercial Mortgage-Backed Securities	1,729,494	7,756,574	995,167	0	0	10,481,235	3.3	7,041,983	2.1	8,659,160	1,822,075
6.4 Other Loan-Backed and Structured Securities	228,548	14,422,360	4,338,446	205,338	0	19,194,692	6.0	16,068,827	4.8	10,311,044	8,883,648
6.5 Totals	8,593,265	103,166,225	54,145,435	1,547,031	4,401,755	171,853,711	54.1	132,309,362	39.4	143,333,648	28,520,063
7. Hybrid Securities											
7.1 Issuer Obligations	0	689,071	0	0	0	689,071	0.2	707,139	0.2	689,071	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	689,071	0	0	0	689,071	0.2	707,139	0.2	689,071	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 2015 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	22,825,779	152,461,029	67,376,856	16,080,339	10,970,326	269,714,329	85.0	XXX	XXX	239,603,432	30,110,897
9.2 Residential Mortgage-Backed Securities	2,218,936	6,385,541	4,420,660	3,022,826	602,613	16,650,576	5.2	XXX	XXX	16,650,576	0
9.3 Commercial Mortgage-Backed Securities	1,729,494	7,756,574	995,167	0	0	10,481,235	3.3	XXX	XXX	8,659,160	1,822,075
9.4 Other Loan-Backed and Structured Securities	236,447	15,552,064	4,395,601	376,205	0	20,560,317	6.5	XXX	XXX	10,311,044	10,249,273
9.5 Totals	27,010,656	182,155,208	77,188,284	19,479,370	11,572,939	317,406,457	100.0	XXX	XXX	275,224,212	42,182,245
9.6 Line 9.5 as a % of Col. 6	8.5	57.4	24.3	6.1	3.6	100.0	XXX	XXX	XXX	86.7	13.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	61,502,340	141,770,392	58,886,648	10,708,927	12,243,260	XXX	XXX	285,111,567	85.0	260,625,691	24,485,876
10.2 Residential Mortgage-Backed Securities	3,576,235	10,322,774	7,205,591	4,847,125	970,291	XXX	XXX	26,922,016	8.0	26,922,016	0
10.3 Commercial Mortgage-Backed Securities	1,676,081	5,266,116	99,786	0	0	XXX	XXX	7,041,983	2.1	6,292,221	749,762
10.4 Other Loan-Backed and Structured Securities	352,838	13,540,605	2,017,593	416,004	21,345	XXX	XXX	16,348,385	4.9	10,427,598	5,920,787
10.5 Totals	67,107,494	170,899,887	68,209,618	15,972,056	13,234,896	XXX	XXX	335,423,951	100.0	304,267,526	31,156,425
10.6 Line 10.5 as a % of Col. 8	20.0	51.0	20.3	4.8	3.9	XXX	XXX	100.0	XXX	90.7	9.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	21,879,103	139,155,277	53,906,470	15,627,163	9,035,417	239,603,430	75.5	260,625,691	77.7	239,603,430	XXX
11.2 Residential Mortgage-Backed Securities	2,218,937	6,385,543	4,420,661	3,022,826	602,613	16,650,580	5.2	26,922,016	8.0	16,650,580	XXX
11.3 Commercial Mortgage-Backed Securities	979,726	6,684,267	995,167	0	0	8,659,160	2.7	6,292,221	1.9	8,659,160	XXX
11.4 Other Loan-Backed and Structured Securities	0	10,311,044	0	0	0	10,311,044	3.2	10,427,598	3.1	10,311,044	XXX
11.5 Totals	25,077,766	162,536,131	59,322,298	18,649,989	9,638,030	275,224,214	86.7	304,267,526	90.7	275,224,214	XXX
11.6 Line 11.5 as a % of Col. 6	9.1	59.1	21.6	6.8	3.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	7.9	51.2	18.7	5.9	3.0	86.7	XXX	XXX	XXX	86.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	946,676	13,305,752	13,470,386	453,176	1,934,909	30,110,899	9.5	24,485,876	7.3	XXX	30,110,899
12.2 Residential Mortgage-Backed Securities	(1)	(2)	(1)	0	0	(4)	0.0	0	0.0	XXX	(4)
12.3 Commercial Mortgage-Backed Securities	749,768	1,072,307	0	0	0	1,822,075	0.6	749,762	0.2	XXX	1,822,075
12.4 Other Loan-Backed and Structured Securities	236,447	5,241,020	4,395,601	376,205	0	10,249,273	3.2	5,920,787	1.8	XXX	10,249,273
12.5 Totals	1,932,890	19,619,077	17,865,986	829,381	1,934,909	42,182,243	13.3	31,156,425	9.3	XXX	42,182,243
12.6 Line 12.5 as a % of Col. 6	4.6	46.5	42.4	2.0	4.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.6	6.2	5.6	0.3	0.6	13.3	XXX	XXX	XXX	XXX	13.3

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	55,722,676	55,722,676	0	0	0
2. Cost of short-term investments acquired	159,854,424	159,854,424	0	0	0
3. Accrual of discount	240	240	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	182	182	0	0	0
6. Deduct consideration received on disposals	206,160,292	206,160,292	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)	9,417,230	9,417,230	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)	9,417,230	9,417,230	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	27,399,889	27,399,889	0
3. Accrual of discount	34	34	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	(648)	(648)	0
6. Deduct consideration received on disposals	27,399,218	27,399,218	0
7. Deduct amortization of premium	57	57	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE American Modern Home Insurance Co.

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Building Improvement-installed wall	Amelia	OH.	.02/15/2015	American Modern Home Ins Co	8,540	0	8,540	0
Building Improvement-electrical	Amelia	OH.	.06/15/2015	American Modern Home Ins Co	8,607	0	8,607	0
0199999. Acquired by Purchase					17,147	0	17,147	0
0399999 - Totals					17,147	0	17,147	0

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 2015 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		AMELIA	OH	AMERICAN MODERN HOME		08/08/1962		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	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 2015 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-FP-8	UNITED STATES TREASURY GOVT BND				1	9,368,147		135,6150	6,725,000	9,270,381	0	(95,851)	0	0	5.375	2.378	FA	136,533	225,750	08/14/2015	02/15/2031
912810-RG-5	UNITED STATES TREASURY GOVT BND				1	503,038		107,3790	485,000	502,803	0	(207)	0	0	3.375	3.176	MN	2,114	14,513	09/29/2015	05/15/2044
912810-RJ-9	UNITED STATES TREASURY GOVT BND				1	1,756,842		99,6890	1,750,000	1,756,822	0	(20)	0	0	3.000	2.980	MN	6,779	22,275	11/12/2015	11/15/2044
912810-RP-5	UNITED STATES TREASURY SENIOR GOVT BND				1	450,967		99,7380	450,000	450,967	0	0	0	0	3.000	2.989	MN	1,743	0	12/15/2015	11/15/2045
912828-A9-1	UNITED STATES TREASURY GOVT BND				1	268,796		99,9600	268,000	268,290	0	(278)	0	0	0.750	0.645	JJ	929	2,010	02/28/2014	01/15/2017
912828-D2-3	UNITED STATES TREASURY GOVT BND				1	1,654,641		100,5920	1,650,000	1,653,165	0	(918)	0	0	1.625	1.566	AO	4,567	26,813	05/14/2014	04/30/2019
912828-D8-0	UNITED STATES TREASURY GOVT BND				1	2,103,916		100,3070	2,125,000	2,109,195	0	4,132	0	0	1.625	1.680	FA	11,669	34,531	09/17/2014	08/31/2019
912828-D8-1	UNITED STATES TREASURY GOVT BND				1	3,965,781		99,6290	4,000,000	3,972,874	0	6,655	0	0	1.500	1.680	MN	5,246	60,000	12/05/2014	11/30/2019
912828-GD-6	UNITED STATES TREASURY GOVT BND TIPS				1	663,617		120,8300	500,000	612,385	(22)	(21,060)	0	0	2.375	(1.296)	JJ	6,470	13,956	03/12/2012	01/15/2017
912828-H3-7	UNITED STATES TREASURY GOVT BND				1	5,707,358		99,5530	5,690,000	5,702,036	0	(5,322)	0	0	0.875	0.770	JJ	23,000	24,063	11/03/2015	01/15/2018
912828-H5-2	UNITED STATES TREASURY GOVT BND				1	966,146		98,4680	970,000	966,345	0	199	0	0	1.250	1.345	JJ	5,074	2,313	08/12/2015	01/31/2020
912828-H9-4	UNITED STATES TREASURY GOVT BND				1	14,024,611		99,7070	14,035,000	14,027,500	0	2,889	0	0	1.000	1.026	FA	53,013	70,175	03/05/2015	02/15/2018
912828-K8-2	UNITED STATES TREASURY GOVT BND				1	2,191,395		99,3580	2,190,000	2,191,276	0	(119)	0	0	1.000	0.977	FA	8,272	0	09/25/2015	08/15/2018
912828-L4-0	UNITED STATES TREASURY GOVT BND				1	967,504		99,2920	965,000	967,349	0	(155)	0	0	1.000	0.909	MS	2,863	0	10/28/2015	09/15/2018
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND				1	736,910		98,2790	745,000	737,142	0	232	0	0	1.375	1.607	MS	2,603	0	11/04/2015	09/30/2020
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND				1	1,355,133		99,7730	1,350,000	1,355,121	0	(12)	0	0	2.250	2.207	MN	3,922	0	12/23/2015	11/15/2025
912828-M6-4	UNITED STATES TREASURY SENIOR GOVT BND				1	9,006,680		99,8440	9,000,000	9,006,492	0	(187)	0	0	1.250	1.224	MN	14,526	0	11/30/2015	11/15/2018
912828-V6-2	UNITED STATES TREASURY GOVT BND				1	6,092,122		100,0160	6,105,000	6,102,953	0	4,494	0	0	0.500	0.574	JD	1,418	30,740	07/31/2013	06/15/2016
912828-XK-1	UNITED STATES TREASURY GOVT BND				1	1,070,242		99,1110	1,076,000	1,071,078	0	836	0	0	0.875	1.058	JJ	4,349	0	07/23/2015	07/15/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						62,853,846	XXX	62,467,950	60,079,000	62,724,174	(22)	(104,692)	0	0	XXX	XXX	XXX	295,090	527,139	XXX	XXX
36202D-JB-5	GNMA POOL # 002987				2	1,695		116,3600	1,700	1,695	0	0	0	0	7.500	7.601	MON	11	128	12/13/2011	10/20/2030
36202D-LV-1	GNMA POOL # 003040				2	3,971		116,4060	3,942	3,966	0	(1)	0	0	7.000	6.869	MON	23	276	12/13/2011	02/20/2031
36206P-UR-9	GNMA POOL # 417392				2	2,573		109,9410	2,522	2,563	0	(3)	0	0	7.500	7.072	MON	16	189	12/13/2011	05/15/2026
36206V-JP-3	GNMA POOL # 422470				2	1,817		109,9410	1,812	1,815	0	(1)	0	0	7.500	7.494	MON	11	136	12/13/2011	03/15/2026
36207F-LH-2	GNMA POOL # 430628				2	11,661		108,2190	11,661	11,657	0	(1)	0	0	7.500	7.554	MON	73	875	12/13/2011	10/15/2029
36225A-C8-1	GNMA POOL # 780095				2	2,412		109,4680	2,288	2,382	0	(9)	0	0	10.000	8.922	MON	19	229	12/13/2011	03/15/2025
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						24,129	XXX	26,457	23,925	24,078	0	(15)	0	0	XXX	XXX	XXX	153	1,833	XXX	XXX
0599999. Total - U.S. Government Bonds						62,877,975	XXX	62,494,407	60,102,925	62,748,252	(22)	(104,707)	0	0	XXX	XXX	XXX	295,243	528,972	XXX	XXX
110709-BN-1	PROVINCE OF BRITISH COLUMBIA SENIOR CORP BND		A		1FE	996,870		102,1460	1,000,000	998,100	0	303	0	0	2.650	2.686	MS	7,288	26,500	10/20/2011	09/22/2021
125094-AJ-5	FINANCIERE COP INC SENIOR CORP BND 144A		A		1FE	1,042,610		100,6360	1,000,000	1,039,712	0	(2,898)	0	0	3.150	2.629	JJ	13,738	15,750	04/10/2015	07/24/2024
683235-AA-3	ONTARIO PROVINCE OF SENIOR CORP BND		A		1FE	509,990		100,8360	500,000	507,446	0	(2,544)	0	0	2.000	1.443	MS	2,611	10,000	01/13/2015	09/27/2018
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND		F		3FE	1,071,252		72,2500	900,000	650,250	(411,548)	(3,482)	0	0	5.625	4.429	JJ	24,469	50,625	02/25/2013	01/07/2041
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND		F		3FE	178,525		92,5000	185,000	171,125	(7,680)	280	0	0	4.875	5.645	JJ	3,983	0	09/25/2015	01/22/2021
195325-BM-6	REPUBLIC OF COLOMBIA GOVT BND		F		2FE	556,250		96,5000	500,000	554,075	0	(1,012)	0	0	6.125	5.337	JJ	13,866	30,625	09/20/2013	01/18/2041
195325-BN-4	REPUBLIC OF COLOMBIA GOVT BND		F		2FE	412,000		100,5000	400,000	409,258	0	(1,473)	0	0	4.375	3.906	JJ	8,215	17,500	02/04/2014	07/12/2021
200447-AD-2	COM FED ELCTRICI SENIOR CORP BND 144A		F		2FE	1,013,693		98,5000	1,020,000	1,014,714	0	524	0	0	4.875	4.954	JJ	22,929	49,725	01/02/2014	01/15/2024
219868-BL-9	CORP ANDINA DE FOMENTO CORP BND		F		1FE	2,349,676		104,3450	2,170,000	2,270,975	0	(78,700)	0	0	5.750	1.190	JJ	58,575	62,388	03/04/2015	01/12/2017
219868-BN-5	CORP ANDINA DE FOMENTO CORP BND		F		1FE	2,478,340		117,4380	2,000,000	2,402,630	0	(75,710)	0	0	8.125	2.010	JD	12,188	162,500	04/27/2015	06/04/2019
219868-BT-2	CORP ANDINA DE FOMENTO SENIOR CORP BND		F		1FE	4,012,300		99,5610	4,000,000	4,007,750	0	(4,550)	0	0	1.500	1.377	FA	23,833	60,000	01/22/2015	08/08/2017
221602-AC-9	REPUBLIC OF COSTA RICA SENIOR CORP BND 144A		F		3FE	250,000		83,1250	250,000	207,813	(34,688)	0	0	0	7.000	7.000	AO	4,229	17,500	04/01/2014	04/04/2044
226775-AD-6	CROATIA (REPUBLIC OF) GOVT BND 144A		F		3FE	1,286,213		106,1370	1,150,000	1,220,576	(50,906)	(14,731)	0	0	6.375	4.109	MS	19,754	36,656	04/09/2015	03/24/2021
298785-GJ-9	EUROPEAN INVESTMENT BANK SENIOR CORP BND		F		1FE	446,280		106,4320	400,000	441,861	0	(4,419)	0	0	3.250	1.849	JJ	5,489	13,000	01/23/2015	01/29/2024
451029-AE-2	REPUBLIC OF ICELAND GOVT BND 144A		F		2FE	1,075,000		113,4400	1,000,000	1,060,846	0	(8,014)	0	0	5.875	4.755	MN	8,160	58,750	03/06/2014	05/11/2022
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A		F		2FE	463,463		90,3750	510,000	465,069	0	714	0	0	5.250	5.918	JJ	12,198	26,775	09/20/2013	01/17/2042
455780-BO-8	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A MTN		F		2FE	1,660,773		106,8750	1,600,000	1,651,599	0	(5,015)	0	0	5.875	5.376	JJ	43,344	94,000	02/11/2014	01/15/2024
455780-BV-7	INDONESIA (REPUBLIC OF) GOVT BND 144A		F		2FE	453,175		98,5000	455,000	453,175	0	0	0	0	4.750	4.800	JJ	1,381	0	12/01/2015	01/08/2026
465410-AH-1	REPUBLIC OF ITALY GOVT BND		F		2FE	718,543		123,5300	590,000	597,506	(11,577)	0	0	0	6.875	4.102	MS	10,591	40,563	02/25/2014	09/27/2023
486661-AF-8	KAZAKHSTAN (REPUBLIC OF) SENIOR CORP BND		F		2FE	563,063		83,3750	630,000	563,837	0	775	0	0	4.875	5.615	AO	6,569	30,713	03/05/2015	10/14/2044
500630-BX-5	KOREA DEVELOPMENT BANK (THE) SENIOR CORP BND		F		1FE	395,124		100,3940	400,000	396,568	0	453	0	0	3.000	3.143	MS	3,567	12,000	09/05/2012	09/14/2022
500630-CE-6	KOREA DEVELOPMENT BANK (THE) SENIOR CORP BND		F		1FE	773,729		99,3940	775,000	773,879	0	150	0	0							

ANNUAL STATEMENT FOR THE YEAR 2015 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
718286-BN-6	REPUBLIC OF PHILIPPINES GOVT BND	F			2FE	1,110,000	118.3750	1,183,750	1,000,000	1,096,420	.0	(7,332)	.0	.0	5.500	4.325	MS	13,903	55,000	02/06/2014	03/30/2026
78307A-DB-6	RUSSIAN FEDERATION GOVT BND 144A	F			3FE	827,213	102.5000	830,250	810,000	825,964	.0	(1,249)	.0	.0	5.000	4.493	AO	6,975	20,250	08/06/2015	04/29/2020
78307A-DE-0	RUSSIAN FEDERATION GOVT BND 144A	F			3FE	724,275	94.3500	698,190	740,000	698,190	(26,274)	189	.0	.0	5.625	5.781	AO	10,059	20,813	04/01/2015	04/04/2042
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND	F			2FE	2,312,500	91.6000	2,310,056	2,500,000	2,313,056	.0	556	.0	.0	3.250	4.472	MS	22,118	20,010	12/18/2015	03/23/2023
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND	F			2FE	719,350	87.9500	598,060	680,000	718,746	.0	(605)	.0	.0	4.875	4.510	AO	6,906	33,150	02/03/2015	04/16/2043
91086Q-AN-8	MEXICAN BONDS GOVT BND	F			2FE	101,250	129.7500	116,775	90,000	99,203	.0	(282)	.0	.0	7.500	6.506	AO	1,556	6,750	08/09/2006	04/08/2033
91086Q-AW-8	MEXICAN BONDS SENIOR GOVT BND EMTN	F			2FE	2,918,930	111.0000	2,874,900	2,590,000	2,883,480	.0	(35,449)	.0	.0	5.950	2.274	MS	43,663	77,053	08/04/2015	03/19/2019
91086Q-BA-5	MEXICAN BONDS SENIOR CORP BND MTN	F			2FE	642,880	100.6000	622,714	619,000	636,188	.0	(2,088)	.0	.0	3.625	3.124	MS	6,607	8,120	12/07/2015	03/15/2022
0699999	Subtotal - Bonds - All Other Governments - Issuer Obligations					38,681,361	XXX	37,585,856	36,614,000	37,793,924	(531,096)	(296,307)	0	0	XXX	XXX	XXX	517,023	1,276,925	XXX	XXX
125094-AD-4	CDP FINANCIAL INC CORP BND 144A	A			1FE	1,108,750	108.2430	1,082,430	1,000,000	1,093,579	.0	(15,171)	.0	.0	4.400	1.898	MN	4,400	44,000	04/29/2015	11/25/2019
0999999	Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities					1,108,750	XXX	1,082,430	1,000,000	1,093,579	0	(15,171)	0	0	XXX	XXX	XXX	4,400	44,000	XXX	XXX
1099999	Total - All Other Government Bonds					39,790,111	XXX	38,668,286	37,614,000	38,887,503	(531,096)	(311,478)	0	0	XXX	XXX	XXX	521,423	1,320,925	XXX	XXX
13063B-JA-1	CALIFORNIA STATE OF MUNI BND GO				1FE	148,313	117.3100	175,965	150,000	148,960	.0	146	.0	.0	5.700	5.842	MN	1,425	8,550	01/27/2011	11/01/2021
452152-HR-5	ILLINOIS STATE OF MUNI BND GO				2FE	1,315,517	100.5810	1,277,379	1,270,000	1,271,737	.0	(10,343)	.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	1,453,344	1,420,000	1,420,697	0	(10,197)	0	0	XXX	XXX	XXX	22,427	71,555	XXX	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds					1,463,830	XXX	1,453,344	1,420,000	1,420,697	0	(10,197)	0	0	XXX	XXX	XXX	22,427	71,555	XXX	XXX
2499999	Total - U.S. Political Subdivisions Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
313379-DD-8	FEDERAL HOME LOAN BANKS UNSECURED AGENCY BND				1	4,010,440	99.8740	3,994,960	4,000,000	4,003,105	.0	(2,088)	.0	.0	1.000	0.947	JD	1,111	40,000	06/11/2012	06/21/2017
31359M-EU-3	FNMA AGENCY BND				1	2,686,500	135.9070	2,718,140	2,000,000	2,634,565	.0	(37,203)	.0	.0	6.250	3.296	MN	125,000	125,000	07/31/2014	05/15/2029
31359M-YM-9	FNMA AGENCY BND				1	500,420	101.4200	507,100	500,000	500,230	.0	(82)	.0	.0	1.875	1.858	MS	2,682	9,375	08/30/2013	09/18/2018
31359M-ZA-4	FNMA AGENCY BND				1	3,013,380	101.2620	3,037,860	3,000,000	3,008,358	.0	(2,572)	.0	.0	1.875	1.783	FA	20,625	56,250	01/13/2014	02/19/2019
3137EA-DH-9	FHLMC AGENCY BND				1	3,979,320	99.8610	3,994,440	4,000,000	3,993,857	.0	4,062	.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	98.6040	493,020	500,000	481,756	.0	4,604	.0	.0	1.250	2.270	AO	1,545	6,250	08/30/2013	10/02/2019
663903-FN-7	NORTHEAST OHIO REG'L SNWR DIST MUNI BND REV				1	400,351	114.6790	401,377	350,000	350,572	.0	(3,779)	.0	.0	5.000	3.266	MN	2,236	15,896	02/24/2015	11/15/2049
745291-DF-8	PUERTO RICO PUB FIN CORP MUNI BND REV				SD	1,099,400	119.4330	1,098,784	920,000	1,075,872	.0	(16,171)	.0	.0	5.125	2.847	JD	3,929	47,150	07/09/2014	06/01/2024
2599999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					16,160,985	XXX	16,245,681	15,270,000	16,094,315	0	(53,229)	0	0	XXX	XXX	XXX	48,322	339,921	XXX	XXX
31283G-MN-4	FHLMC POOL # 600365				1	2,885	109.1690	3,095	2,835	2,875	.0	(3)	.0	.0	8.000	7.496	MON	19	227	12/13/2011	06/01/2025
3128K9-AB-0	FHLMC POOL # A48102				1	516,743	109.4970	598,396	546,493	518,250	.0	363	.0	.0	5.000	6.443	MON	2,277	27,325	12/13/2011	01/01/2036
3128M8-60-2	FHLMC POOL # 606879				1	1,997,313	103.1840	1,989,569	1,928,170	1,992,940	.0	(1,083)	.0	.0	3.500	3.002	MON	5,624	67,486	02/16/2012	01/01/2042
31292G-7H-3	FHLMC POOL # C00896				1	4,107	112.3310	4,615	4,108	4,106	.0	0	.0	.0	7.500	7.545	MON	26	308	12/13/2011	12/01/2029
31292H-D4-3	FHLMC POOL # C01023				1	970	116.0770	1,097	945	967	.0	(1)	.0	.0	7.000	6.339	MON	6	66	12/13/2011	07/01/2030
31292H-D6-8	FHLMC POOL # C01025				1	746	109.9150	819	745	745	.0	0	.0	.0	8.000	8.031	MON	5	60	12/13/2011	07/01/2030
31292H-QC-1	FHLMC POOL # C01351				1	8,079	115.3810	9,194	7,969	8,068	.0	(3)	.0	.0	6.500	6.175	MON	43	518	12/13/2011	05/01/2032
31292L-A5-4	FHLMC POOL # C03628				1	540,410	109.6490	561,393	511,989	539,232	.0	(211)	.0	.0	5.000	3.679	MON	2,133	25,599	12/13/2011	11/01/2040
31292L-W6-8	FHLMC POOL # C04269				1	916,090	100.0220	877,094	876,904	913,920	.0	(656)	.0	.0	3.000	2.420	MON	2,192	26,307	10/19/2012	10/01/2042
31293K-7A-8	FHLMC POOL # C22689				1	980	115.0900	1,174	1,020	984	.0	1	.0	.0	6.500	7.586	MON	6	66	12/13/2011	03/01/2029
31293S-DX-4	FHLMC POOL # C28218				1	2,307	115.0900	2,656	2,307	2,306	.0	0	.0	.0	6.500	6.528	MON	13	150	12/13/2011	06/01/2029
31293Y-BX-3	FHLMC POOL # C32754				1	14,617	115.8430	17,270	14,908	14,642	.0	7	.0	.0	7.000	7.547	MON	87	1,044	12/13/2011	11/01/2029
31294E-MC-7	FHLMC POOL # A97555				1	1,981,618	108.9820	2,102,455	1,929,171	1,978,786	.0	(636)	.0	.0	4.500	4.017	MON	7,234	86,813	12/13/2011	03/01/2041
31298F-U3-4	FHLMC POOL # C46902				1	1,094	115.0900	1,261	1,096	1,094	.0	0	.0	.0	6.500	6.548	MON	6	71	12/13/2011	09/01/2030
31298G-S7-6	FHLMC POOL # C47742				1	820	115.8910	923	796	818	.0	(1)	.0	.0	7.000	6.313	MON	5	56	12/13/2011	02/01/2031
3132HM-VS-7	FHLMC POOL # 011525				1	809,145	103.1440	774,668	751,056	806,514	.0	(807)	.0	.0	3.500	2.359	MON	2,191	26,287	09/27/2012	10/01/2042
31368H-MB-6	FNMA POOL # 190354				1	379,198	112.0890	390,368	348,266	377,249	.0	(528)	.0	.0	5.500	3.203	MON	1,596	19,155	12/13/2011	12/01/2034
31374G-HP-8	FNMA POOL # 313954				1	27,833	111.9180	30,181	26,967	27,711	.0	(35)	.0	.0	6.500	5.592	MON	146	1,753	12/13/2011	01/01/2028
31379K-MY-6	FNMA POOL # 421675				1	3,491	106.7380	3,698	3,464	3,464	.0	(1)	.0	.0	7.000	6.723	MON	243	243	12/13/2011	03/01/2028
31384U-4E-1	FNMA POOL # 534621				1	4,934	111.4820	5,460	4,897	4,927	.0	(2)	.0	.0	7.000	6.811	MON	29	343	12/13/2011	11/01/2029
31384V-2A-9	FNMA POOL # 535469				1	2,127	115.0930	2,599	2,258	2,137	.0	3	.0	.0	6.500	8.074	MON	12	147	12/13/2011	07/01/2030
31384V-T8-5	FNMA POOL # 5352																				

ANNUAL STATEMENT FOR THE YEAR 2015 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
31403D-SE-0	FNMA POOL # 745817			2	1	43,386		110,1390	49,812	43,461	0	21	0	0	5.000	6.041	MON	188	2,261	12/13/2011	09/01/2036
31407H-HS-8	FNMA POOL # 831041			2	1	29,096		110,1390	33,015	29,135	0	10	0	0	5.000	5.797	MON	125	1,499	12/13/2011	10/01/2035
31407M-MR-3	FNMA POOL # 834768			2	1	62,681		111,7680	71,287	62,726	0	12	0	0	5.500	5.939	MON	292	3,508	12/13/2011	07/01/2035
31410G-KD-4	FNMA POOL # 888692			2	1	1,376,056		112,0890	1,434,304	1,279,612	0	(1,498)	0	0	5.500	3.713	MON	5,865	70,379	12/13/2011	09/01/2036
31410X-HR-0	FNMA POOL # 900340			2	1	65,892		114,3500	74,245	64,928	0	(12)	0	0	6.500	6.002	MON	352	4,220	12/13/2011	09/01/2036
31417B-PX-9	FNMA POOL # AB4937			2	1	1,867,428		103,3390	1,828,493	1,769,419	0	(1,533)	0	0	3.500	2.713	MON	5,161	61,930	06/29/2012	04/01/2042
31417D-QY-2	FNMA POOL # AB6770			2	1	857,878		100,1450	814,880	813,697	0	(771)	0	0	3.000	2.297	MON	2,034	24,411	11/28/2012	10/01/2042
31417F-7H-5	FNMA POOL # AB8995			2	1	1,757,708		100,9340	1,700,355	1,684,628	0	(3,441)	0	0	2.500	1.605	MON	3,510	42,116	05/10/2013	04/01/2028
31418M-K7-6	FNMA POOL # AD0317			2	1	32,022		111,4290	33,409	29,982	0	(16)	0	0	5.500	3.334	MON	137	1,649	12/13/2011	01/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						16,674,793	XXX	16,734,752	15,969,571	16,624,629	0	(15,262)	0	0	XXX	XXX	XXX	50,234	602,799	XXX	XXX
081331-AE-0	BELVILOR LD LLC CII MUNI BND REV 144A			2	1FE	272,038		101,6250	272,572	272,047	0	2	0	0	5.300	5.303	JD	641	14,424	02/24/2005	12/15/2035
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						272,038	XXX	276,572	272,149	272,047	0	2	0	0	XXX	XXX	XXX	641	14,424	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						33,107,816	XXX	33,257,005	31,511,720	32,990,991	0	(68,489)	0	0	XXX	XXX	XXX	99,197	957,144	XXX	XXX
001814-AR-3	AMR PIPELINE CORP BND				1FE	678,285		129,2970	646,484	500,000	0	(14,187)	0	0	9.625	5.553	IN	8,021	48,125	09/01/2009	11/01/2021
00507V-AC-3	ACTIVISION BLIZZARD INC SENIOR CORP BND 144A			1	3FE	753,075		104,7500	741,630	708,000	3,867	(8,559)	0	0	5.625	4.175	MS	11,726	39,825	10/21/2014	09/15/2021
00912X-AJ-3	AIR LEASE CORPORATION SENIOR CORP BND			2	2	536,250		105,1970	525,985	500,000	0	(2,003)	0	0	4.750	2.988	MS	7,917	0	09/23/2015	03/01/2020
00912X-AR-5	AIR LEASE CORPORATION SENIOR CORP BND			1	2FE	2,681,575		98,8510	2,654,162	2,685,000	0	405	0	0	2.625	2.664	MS	26,039	0	10/08/2015	09/04/2018
02361D-AQ-3	AMEREN ILLINOIS COMPANY SECURED CORP BND			1	1FE	292,053		98,1440	292,053	295,000	0	0	0	0	4.150	4.209	MS	578	0	12/07/2015	03/15/2046
0258MD-DJ-5	AMERICAN EXPRESS CREDIT CORP SENIOR CORP BND			1	1FE	1,019,440		100,5000	1,005,004	1,000,000	0	(3,888)	0	0	2.125	1.506	JJ	9,090	10,625	04/29/2015	07/27/2018
032511-BH-9	ANADARKO PETROLEUM CORPORATION CORP BND			2	2FE	468,597		105,2540	436,803	415,000	0	(8,723)	0	0	6.375	4.052	MS	7,790	26,456	04/28/2011	09/15/2017
037833-AJ-9	APPLE INC CORP BND			1	1FE	249,078		99,1410	247,852	250,000	0	184	0	0	1.000	1.076	IN	403	2,700	04/30/2013	05/03/2018
037833-AS-9	APPLE INC SENIOR CORP BND			1	1FE	667,524		103,0320	680,012	660,000	0	(675)	0	0	3.450	3.312	IN	3,479	22,770	07/24/2014	05/06/2024
05533U-AD-0	BBVA BANCOMER SA DE CV SENIOR CORP BND 144A		E	1	1FE	331,630		99,1750	332,237	335,000	0	282	0	0	4.375	4.501	AO	3,298	14,656	04/03/2014	04/10/2024
06051G-ET-2	BANK OF AMERICA CORP SENIOR CORP BND MTN			2	2FE	1,552,102		99,7740	1,536,517	1,540,000	0	(2,784)	0	0	2.000	1.695	JJ	14,544	15,400	05/13/2015	01/11/2018
06051G-FP-9	BANK OF AMERICA CORP SUB CORP BND MTN			2	2FE	1,251,674		97,3660	1,217,080	1,250,000	0	(95)	0	0	3.950	3.934	AO	9,601	24,688	04/17/2015	04/21/2025
07177M-AF-0	BAXALTA INC SENIOR CORP BND 144A			2	2FE	249,848		98,9390	247,347	250,000	0	26	0	0	2.000	2.021	JD	125	2,486	06/18/2015	06/22/2018
07177M-AK-9	BAXALTA INC SENIOR CORP BND 144A			1	2FE	814,544		99,9650	814,712	815,000	0	37	0	0	3.600	3.609	JD	652	14,670	07/01/2015	06/23/2022
12527G-AA-1	CF INDUSTRIES HOLDINGS INC CORP BND			2	2FE	1,140,390		108,4890	1,084,888	1,000,000	0	(40,404)	0	0	6.875	2.438	IN	11,458	68,750	01/05/2015	05/01/2018
125896-BC-3	CMS ENERGY CO CORP BND			2	2FE	450,947		119,2810	459,232	385,000	0	(6,981)	0	0	8.750	6.388	JD	1,497	33,888	07/20/2009	06/15/2019
12623E-AH-4	CNH CAPITAL LLC CORP BND			3	3FE	274,388		99,3750	268,313	270,000	2,461	(1,449)	0	0	3.250	2.667	FA	3,656	8,775	01/23/2014	02/01/2017
12640B-GO-0	CSX CORPORATION CORP BND			2	2FE	818,475		114,2150	799,507	700,000	0	(13,626)	0	0	7.375	5.021	FA	21,510	51,625	01/19/2010	02/01/2019
131347-CC-8	CALPINE CORP SECURED CORP BND 144A			1	3FE	535,000		102,5000	512,500	500,000	(11,506)	(4,744)	0	0	5.875	4.620	JJ	13,545	29,375	10/20/2014	01/15/2024
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP SUB CORP BND			1	2FE	1,664,867		98,6040	1,641,754	1,665,000	0	2	0	0	4.200	4.201	AO	12,044	0	10/26/2015	10/29/2025
140420-NB-2	CAPITAL ONE BANK USA NA SUB CORP BND			2	2FE	910,967		98,3130	786,502	800,000	0	(10,548)	0	0	3.375	1.851	FA	10,200	27,000	02/11/2013	02/15/2023
15089Q-AC-8	CELANESE HLDGS CORP BND			3	3FE	397,394		105,2500	384,163	385,000	0	(4,360)	0	0	5.875	4.318	JD	953	21,444	10/29/2014	06/15/2021
15089Q-AD-6	CELANESE HLDGS SENIOR CORP BND			3	3FE	369,263		98,5000	359,525	365,000	(1,380)	(445)	0	0	4.625	4.450	MS	4,971	16,881	11/04/2014	11/15/2022
151020-AH-7	CELGENE CORPORATION SENIOR CORP BND			2	2FE	1,410,710		99,1400	1,387,961	1,400,000	0	(1,212)	0	0	3.250	3.141	FA	17,189	45,500	08/13/2014	08/15/2022
151020-AQ-7	CELGENE CORPORATION SENIOR CORP BND			2	2FE	499,095		99,2460	496,232	500,000	0	66	0	0	2.875	2.914	FA	5,549	0	08/03/2015	08/15/2020
15189T-AQ-0	CENTERPOINT ENERGY INC. CORP BND			2	2FE	779,254		109,0680	763,477	700,000	0	(10,470)	0	0	6.500	4.769	IN	7,583	45,500	05/24/2010	05/01/2018
15189U-AG-5	CENTERPOINT ENERGY RESOURCES C CORP BND			1	2FE	452,531		104,3740	440,460	422,000	0	(3,259)	0	0	4.500	3.561	JJ	8,757	18,990	09/13/2011	01/15/2021
15189X-AN-8	RELANT ENERGY HLP MORTGAGE CORP BND			1	1FE	979,649		102,8880	853,967	830,000	0	(2,732)	0	0	4.500	3.498	AO	9,338	37,550	02/06/2015	04/01/2044
171798-AB-7	CIMAREX ENERGY CO. SENIOR CORP BND			1	2FE	1,075,000		97,0000	970,000	1,000,000	16,989	(11,237)	0	0	5.875	4.509	IN	9,792	58,750	03/22/2013	05/01/2022
17275R-AR-3	CISCO SYSTEMS INC SENIOR CORP BND			1	1FE	2,560,700		100,6860	2,517,139	2,500,000	0	(10,401)	0	0	2.125	1.472	MS	17,708	26,563	04/24/2015	03/01/2019
174610-AK-1	CITIZENS FIN GRP SUB CORP BND			1	2FE	409,570		100,6010	412,463	400,000	0	3	0	0	4.300	4.313	JD	1,371	0	11/30/2015	12/03/2025
191216-AU-4	COCA-COLA COMPANY (THE) CORP BND			1	1FE	3,478,473		100,5840	3,369,564	3,350,000	0	(34,610)	0	0	1.800	0.754	MS	20,100	60,300	12/05/2012	09/01/2016
20030N-AC-5	COMCAST CORP CORP BND			1	1FE	128,976		129,0360	121,296	125,000	0	(96)	0	0	7.050	6.796	MS	2,595	8,813	05/11/2004	03/15/2033
202795-HN-3	COMMONWEALTH EDISON CORP BND			1	1FE	1,122,890		102,9620	1,029,620	1,000,000	0	(23,588)	0	0	5.950	3.477	FA	22,478	59,500	02/09/2011	08/15/2016
202795-HS-2	COMMONWEALTH EDISON COMPANY CORP BND			1	1FE	3,278,430		107,4250	3,222,753	3,000,000	0	(38,253)	0	0	6.150	1.377	MS	54,325	0	09/18/2015	09/15/2017
202795-HZ-6	COMMONWEALTH EDISON COMPANY SECURED CORP BND			1	1FE	759,157		102,3350	716,348	700,000	0	(6,533)	0	0	3.400	2.322	MS	7,933	23,800	09/13/2012	09/01/2021
210518-CO-7	CONSUMER ENERGY CORP BND			1	1FE	670,572		109,2190	655,312												

ANNUAL STATEMENT FOR THE YEAR 2015 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
254709-AD-0	DISCOVER FINANCIAL SERVICES CORP BND				2FE	676,500	105.6780	663,657	628,000	669,277	.0	(7,224)	.0	.0	6.450	1.821	JD	2,138	20,253	09/24/2015	06/12/2017
254709-AK-4	DISCOVER FINANCIAL SERVICES SENIOR CORP BND				2FE	885,128	98.5590	872,246	885,000	885,118	.0	(9)	.0	.0	3.950	3.948	MN	5,341	34,958	11/10/2014	11/06/2024
26441C-AF-2	DUKE ENERGY CORP SENIOR CORP BND				2FE	2,626,275	102.1390	2,553,467	2,500,000	2,602,881	.0	(17,232)	.0	.0	3.550	2.733	MS	26,132	88,750	08/18/2014	09/15/2021
26441Y-AV-9	DUKE REALTY LP SENIOR CORP BND				2FE	541,937	102.9000	555,660	540,000	541,340	.0	(182)	.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	112.5650	675,388	600,000	666,358	.0	(12,633)	.0	.0	6.400	3.809	MS	12,053	38,400	12/12/2013	09/15/2020
266233-AD-7	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP BND 144A				2FE	540,140	110.8600	498,868	450,000	513,805	.0	(9,632)	.0	.0	5.900	3.246	JD	2,213	26,550	03/05/2013	12/01/2021
29273R-AN-9	ENERGY TRANSFER PARTNERS LP CORP BND				2FE	738,446	92.3030	618,428	670,000	717,185	.0	(8,277)	.0	.0	4.650	3.162	JD	2,596	31,155	05/08/2013	06/01/2021
29364D-AQ-3	ENTERGY AK INC CORP BND				1FE	599,826	103.3740	620,245	600,000	599,891	.0	19	.0	.0	3.750	3.754	FA	8,500	22,500	11/12/2010	02/15/2021
29364D-AS-9	ENTERGY AK INC SECURED CORP BND				1FE	1,560,084	101.5840	1,574,551	1,550,000	1,558,529	.0	(883)	.0	.0	3.700	3.622	JD	4,779	57,350	04/02/2014	06/01/2024
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING CORP BND				2FE	274,318	97.4770	243,692	250,000	266,366	.0	(2,412)	.0	.0	4.050	2.876	FA	3,825	10,125	07/31/2012	02/15/2022
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND				2FE	989,040	95.4530	954,525	1,000,000	989,330	.0	290	.0	.0	2.550	2.849	AO	5,983	.0	11/18/2015	10/15/2019
30161N-AH-4	EXELON CORPORATION SENIOR CORP BND				2FE	744,858	99.5820	741,888	745,000	744,875	.0	16	.0	.0	2.850	2.854	JD	944	10,852	06/08/2015	06/15/2020
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP BND 144A				3FE	866,874	101.3680	861,628	850,000	856,841	(4,661)	(1,416)	.0	.0	4.350	4.103	JJ	17,050	42,727	10/21/2014	01/15/2025
345838-AC-0	FOREST LABORATORIES LLC SENIOR CORP BND 144A				2FE	1,074,200	104.6870	1,046,874	1,000,000	1,060,491	.0	(13,708)	.0	.0	4.375	2.820	FA	18,229	21,875	04/27/2015	02/01/2019
35671D-AU-9	FREEMONT-MCMORAN INC SENIOR CORP BND				2FE	171,377	58.0000	107,300	185,000	172,673	.0	1,297	.0	.0	3.550	4.812	MS	2,189	3,284	03/24/2015	03/01/2022
369626-AD-3	GENERAL ELECTRIC CAPITAL CORP CORP BND MTN				1FE	336,086	113.2640	325,068	287,000	328,751	.0	(7,335)	.0	.0	6.000	1.808	FA	6,888	8,610	04/29/2015	08/07/2019
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND				2FE	2,066,043	97.5110	2,047,724	2,100,000	2,066,270	.0	227	.0	.0	4.300	4.509	JJ	42,140	.0	12/04/2015	07/13/2025
378272-AJ-7	GLENCORE FUNDING LLC SENIOR CORP BND 144A				2FE	1,698,827	87.5000	1,487,500	1,700,000	1,699,098	.0	271	.0	.0	2.125	2.149	AO	7,526	18,063	04/08/2015	04/16/2018
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND				1FE	4,063,480	100.7800	4,031,211	4,000,000	4,053,119	.0	(10,361)	.0	.0	2.625	2.177	JJ	44,042	52,500	05/11/2015	01/31/2019
44107T-AQ-9	HOST HOTELS & RESORTS LP SENIOR CORP BND				2FE	500,950	110.5620	475,415	430,000	479,349	.0	(7,948)	.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	103.4190	1,034,187	1,000,000	1,053,544	.0	(6,620)	.0	.0	4.750	3.861	MS	15,833	47,500	02/26/2013	03/01/2023
446150-AG-9	HUNTINGTON BANCSHARES INCORPOR CORP BND				2FE	1,008,650	115.5460	1,155,463	1,000,000	1,004,996	.0	(824)	.0	.0	7.000	6.879	JD	3,111	70,000	12/17/2010	12/15/2020
446438-RF-2	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND				1FE	1,299,727	99.8440	1,297,972	1,300,000	1,299,918	.0	91	.0	.0	1.300	1.307	MN	1,925	16,900	11/15/2013	11/20/2016
446438-RR-6	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND				1FE	679,198	99.3850	675,817	680,000	679,238	.0	40	.0	.0	2.200	2.241	MN	2,286	.0	11/03/2015	11/06/2018
458140-AL-4	INTEL CORPORATION SENIOR CORP BND				1FE	1,818,071	100.0340	1,820,622	1,820,000	1,819,233	.0	385	.0	.0	1.350	1.372	JD	1,092	24,570	12/04/2012	12/15/2017
460690-BH-2	INTERPUBLIC GRP OF CO INC SENIOR CORP BND				2FE	258,688	100.2370	250,593	250,000	255,990	.0	(847)	.0	.0	4.000	3.566	MS	2,944	10,000	09/05/2012	03/15/2022
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND				2FE	1,167,204	98.7840	1,145,896	1,160,000	1,166,217	.0	(617)	.0	.0	4.200	4.123	AO	10,285	48,720	04/21/2014	04/15/2024
46625H-NJ-5	JPMORGAN CHASE & CO CORP BND				2FE	1,007,720	99.7580	997,585	1,000,000	1,007,634	.0	(86)	.0	.0	4.250	4.167	AO	11,333	.0	10/15/2015	10/01/2027
482539-AA-1	KLX INC SENIOR CORP BND 144A				3FE	1,022,500	95.1250	951,250	1,000,000	951,250	(69,682)	(1,568)	.0	.0	5.875	5.385	JD	4,896	29,375	07/16/2015	12/01/2022
49327M-2A-1	KEY BANK NATIONAL ASSOCIATION SENIOR CORP BND				1FE	351,358	99.5030	348,259	350,000	350,952	.0	(406)	.0	.0	1.650	1.517	FA	2,406	2,888	01/29/2015	02/01/2018
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIOR CORP BND				2FE	578,892	92.1310	525,146	570,000	577,574	.0	(1,318)	.0	.0	3.050	2.683	JD	1,449	17,626	04/09/2015	12/01/2019
50540R-AD-5	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND				2FE	1,221,788	96.4160	1,205,206	1,250,000	1,223,228	.0	1,440	.0	.0	3.600	3.882	FA	18,750	22,625	06/02/2015	02/01/2025
50540R-AR-3	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND				2FE	664,519	98.3760	659,122	670,000	665,147	.0	627	.0	.0	2.625	2.814	FA	7,328	8,843	06/09/2015	02/01/2020
524908-7M-6	LEHMAN BROTHERS HOLDINGS INC CORP BOND 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
55336V-AD-2	MPLX LP SENIOR CORP BND 144A				2FE	348,000	89.0000	387,150	435,000	348,233	.0	233	.0	.0	4.500	8.085	JJ	9,026	.0	12/22/2015	07/15/2023
58502B-AA-4	PEDIATRIX MEDICAL GRP, INC. SENIOR CORP BND 144A				3FE	250,000	100.5000	251,250	250,000	250,000	.0	.0	.0	.0	5.250	5.250	JD	839	.0	12/03/2015	12/01/2023
585055-BG-0	MEDTRONIC INC SENIOR CORP BND				1FE	453,780	100.1950	450,876	450,000	453,760	.0	(20)	.0	.0	2.500	2.290	MS	3,313	.0	12/21/2015	03/15/2020
58933Y-AA-3	MERCK & CO INC CORP BND				1FE	528,410	106.6350	533,173	500,000	520,614	.0	(3,951)	.0	.0	3.875	2.946	JJ	8,934	19,375	12/26/2013	01/15/2021
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO CORP BND				2FE	99,515	113.8060	113,806	100,000	99,590	.0	9	.0	.0	5.950	5.984	MN	760	5,950	07/19/2007	05/15/2037
617446-6D-7	MORGAN STANLEY CORP BND MTN				1FE	4,533,400	109.6470	4,385,895	4,000,000	4,418,777	.0	(114,623)	.0	.0	6.625	1.849	AO	66,250	132,500	05/11/2015	04/01/2018
61747W-AL-3	MORGAN STANLEY CORP BND				1FE	553,675	111.3830	556,915	500,000	540,113	.0	(6,331)	.0	.0	5.500	3.885	JJ	11,688	27,500	10/16/2013	07/28/2021
617482-4M-3	MORGAN STANLEY SUB CORP BND				2FE	234,920	106.3760	234,028	220,000	234,905	.0	(16)	.0	.0	4.875	3.741	MN	1,788	.0	12/23/2015	11/01/2022
63946B-AD-2	NBCUNIVERSAL MEDIA LLC CORP BND				1FE	2,237,160	111.4590	2,229,188	2,000,000	2,218,430	.0	(18,730)	.0	.0	5.150	2.473	AO	17,453	51,500	08/05/2015	04/30/2020
665772-CK-3	NORTHERN STATES POWER COMPANY SECURED CORP BND				1FE	841,152	97.2040	844,816	865,000	844,008	.0	2,511	.0	.0	2.600	2.969	MN	2,874	22,490	11/06/2014	05/15/2023
66989H-AK-4	NOVARTIS CAPITAL CORP SENIOR CORP BND				1FE	847,951	98.2820	850,140	865,000	847,985	.0	34	.0	.0	4.000	4.115	MN	3,941	.0	11/17/2015	11/20/2045
68235P-AD-0	ONE GAS INC SENIOR CORP BND				1FE	904,798	99.0220	891,202	900,000	903,458	.0	(1,102)	.0	.0	2.070	1.938	FA	7,763	18,630	10/10/2014	02/01/2019
693304-AP-2	PECO ENERGY CO SECURED CORP BND				1FE	1,099,032	96.6670	1,063,337	1,100,000	1,099,325	.0	92	.0	.0	2.375	2.385	MS	7,692	26,125	09/10/2012	09/15/2022
69331C-AF-5	PG&E CORP SENIOR CORP BND				2FE	2,029,680	9														

ANNUAL STATEMENT FOR THE YEAR 2015 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
744560-BK-1	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP BND			1	1FE	1,343,520	.99,0330	1,336,941	1,350,000	1,344,174	.0	.572	.0	.0	3.050	3.106	MN	5,261	42,090	11/04/2014	11/15/2024
745310-AD-4	PUGET ENERGY INC CORP BND				2FE	1,646,274	.112,7410	1,578,373	1,400,000	1,602,537	.0	(32,082)	.0	.0	6.000	3.188	MS	28,000	84,000	08/14/2014	09/01/2021
747262-AH-6	QVC INC SECURED CORP BND				2FE	1,730,029	.99,9960	1,659,936	1,660,000	1,714,091	.0	(7,007)	.0	.0	5.125	4.541	JJ	42,301	85,075	04/08/2014	07/02/2022
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND				1FE	597,864	.98,3620	590,173	600,000	598,029	.0	.165	.0	.0	3.000	3.057	MN	2,050	9,000	06/02/2015	05/20/2022
75281A-AQ-2	RANGE RESOURCES CORP SUB COPR BND				3FE	488,396	.74,7500	344,598	461,000	344,598	(113,088)	(4,467)	.0	.0	5.000	3.818	MS	6,787	23,050	10/23/2014	03/15/2023
759187-BL-0	REGIONS BANK SENIOR CORP BND				2FE	1,153,626	.99,8050	1,152,743	1,155,000	1,153,794	.0	.168	.0	.0	2.250	2.290	MS	3,176	3,176	07/28/2015	09/14/2018
7591EP-AJ-9	REGIONS FINANCIAL CORPORATION SENIOR CORP BND			1	2FE	994,860	.99,2540	992,544	1,000,000	995,519	.0	.659	.0	.0	2.000	2.195	MN	2,556	10,000	08/20/2015	05/15/2018
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD. SENIOR CORP BND		E		3FE	1,882,888	103.0000	1,817,950	1,765,000	1,817,950	(54,502)	(10,436)	.0	.0	5.250	4.220	MN	11,840	92,663	03/24/2015	11/15/2022
797440-BR-4	SAN DIEGO GAS AND ELECTRIC CO SECURED CORP BND			1	1FE	1,047,570	103.4530	1,034,532	1,000,000	1,041,878	.0	(4,958)	.0	.0	3.600	2.967	MS	12,000	36,000	11/04/2014	09/01/2023
806605-AH-4	MERCK & CO INC CORP BND				1FE	284,528	131.1970	282,994	250,000	280,804	.0	(717)	.0	.0	6.550	5.565	MS	4,822	16,375	01/20/2010	09/15/2037
81180W-AL-5	SEAGATE HDD CAYMAN SENIOR CORP BND		E		2FE	359,363	83.2500	308,025	370,000	359,779	.0	.416	.0	.0	4.750	5.137	JJ	8,788	.0	07/15/2015	01/01/2025
84345P-AB-8	SOUTHERN NATURAL GAS CO LLC / SENIOR CORP BND			1	2FE	1,050,200	.92,6440	926,436	1,000,000	1,044,880	.0	(5,320)	.0	.0	4.400	3.451	JD	1,956	44,000	04/21/2015	06/15/2021
845437-BM-3	SOUTHWESTERN ELECTRIC POWER CO CORP BND			1	2FE	1,048,060	100.6570	1,006,566	1,000,000	1,031,942	.0	(4,904)	.0	.0	3.550	2.984	FA	13,411	35,500	08/01/2012	02/15/2022
867914-BF-9	SUNTRUST BANKS INC SENIOR CORP BND			1	2FE	2,567,624	100.2790	2,557,127	2,550,000	2,564,881	.0	(2,111)	.0	.0	2.350	2.131	MN	9,988	36,425	08/27/2015	11/01/2018
875127-AX-0	TAMPA ELECTRIC COMPANY SENIOR CORP BND				2FE	1,176,560	108.9040	1,098,041	1,000,000	1,097,066	.0	(39,638)	.0	.0	6.100	1.893	MN	7,794	61,000	12/18/2013	05/15/2018
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TA SENIOR CORP BND			1	3FE	500,000	80.5000	402,500	500,000	402,500	(82,500)	.0	.0	5.250	5.250	MN	4,375	26,250	10/25/2013	05/01/2023	
887317-AF-2	TIME WARNER INC CORP BND				2FE	441,316	107.9660	431,864	400,000	428,964	.0	(6,360)	.0	.0	4.875	3.202	MS	5,742	19,500	01/08/2014	03/15/2020
913017-BV-0	UNITED TECHNOLOGIES CORPORATN SENIOR CORP BND				1FE	643,932	101.7160	610,296	600,000	629,795	.0	(4,267)	.0	.0	3.100	2.264	JD	1,550	18,600	08/01/2012	06/01/2022
92343V-BR-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND				2FE	447,596	109.5990	438,396	400,000	441,327	.0	(4,572)	.0	.0	5.150	3.602	MS	6,066	20,600	08/12/2014	09/15/2023
92343V-CC-6	VERIZON COMMUNICATIONS INC SENIOR CORP BND				2FE	272,354	102.3910	271,336	265,000	272,029	.0	(325)	.0	.0	3.450	2.692	MS	2,692	.0	09/23/2015	03/15/2021
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO CORP BND				1FE	174,517	122.9630	215,186	175,000	174,582	.0	.9	.0	.0	6.000	6.020	MN	1,342	10,500	05/17/2007	05/15/2037
92826C-AF-9	VISA INC SENIOR CORP BND			1	1FE	948,414	101.6790	965,947	950,000	948,415	.0	.1	.0	.0	4.300	4.310	JD	1,929	.0	12/09/2015	12/14/2045
931427-AA-6	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND			1	2FE	2,597,537	98.9050	2,556,693	2,585,000	2,596,077	.0	(1,460)	.0	.0	2.700	2.581	MN	8,337	34,898	06/12/2015	11/18/2019
958254-AB-0	WESTERN GAS PARTNERS LP SENIOR CORP BND				2FE	1,524,960	90.7430	1,361,142	1,500,000	1,523,040	.0	(1,920)	.0	.0	4.000	3.723	JJ	30,000	30,000	05/18/2015	07/01/2022
98212B-AF-0	WPP ENERGY INC SENIOR CORP BND			1	3FE	299,625	82.0000	246,000	300,000	246,000	(53,664)	.0	.0	7.500	7.529	FA	9,938	.0	07/22/2015	08/01/2020	
98389B-AM-2	XCEL ENERGY INC CORP BND			1	2FE	607,776	106.9210	641,529	600,000	603,295	.0	(885)	.0	.0	4.700	4.522	MN	3,603	28,200	05/24/2010	05/15/2020
65548P-AE-6	NORBORD INC SECURED CORP BND 144A		A		3FE	201,750	98.5000	197,000	200,000	197,000	(4,670)	(80)	.0	.0	6.250	6.106	AO	2,639	5,215	06/09/2015	04/15/2023
00772B-AD-3	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND		F		3FE	1,577,935	99.8750	1,572,033	1,574,000	1,572,033	(5,563)	(340)	.0	.0	3.750	3.677	MN	7,542	29,513	08/05/2015	05/15/2019
00772B-AP-6	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND		F		3FE	321,600	101.2500	324,000	320,000	321,506	.0	(94)	.0	.0	4.625	4.541	JJ	7,647	.0	06/25/2015	07/01/2022
01609W-AC-6	ALIBABA GROUP HOLDING LTD ALIBABA GROUP HOLDING		F	1	1FE	1,466,929	.97,9240	1,468,866	1,500,000	1,467,535	.0	.605	.0	.0	2.500	3.092	MN	3,438	.0	12/04/2015	11/28/2019
01609W-AE-2	ALIBABA GROUP HOLDING LTD SENIOR CORP BOND		F		1FE	1,318,124	98.8360	1,319,456	1,335,000	1,318,767	.0	.643	.0	.0	1.625	2.280	MN	1,989	.0	12/04/2015	11/28/2017
01609W-AQ-5	ALIBABA GROUP HOLDING LTD SENIOR CORP BND		F	1	1FE	804,595	.96,2560	808,552	840,000	804,848	.0	.255	.0	.0	3.600	4.167	MN	2,772	.0	12/04/2015	11/28/2024
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP BND		F		1FE	2,450,186	107.7130	2,563,569	2,380,000	2,414,650	.0	(8,189)	.0	.0	5.000	4.577	AO	24,792	119,000	04/13/2011	10/16/2019
03938L-AP-9	ARCELORMITTAL CORP BND		F		3FE	177,225	.70,3750	119,638	170,000	119,638	(55,812)	.774	.0	.0	8.000	7.577	AO	2,871	13,175	02/25/2014	10/15/2039
15132H-AF-8	CENCOSUD SA SENIOR CORP BND 144A		F		2FE	637,771	94.6040	605,468	640,000	637,926	.0	.155	.0	.0	5.150	5.195	FA	12,726	16,480	02/06/2015	02/12/2025
191241-AG-3	COCA-COLA FEMSA SAB DE CV SENIOR CORP BND		F		1FE	1,098,559	100.8120	1,108,932	1,100,000	1,099,143	.0	.282	.0	.0	2.375	2.403	MN	2,540	26,125	11/19/2013	11/26/2018
33938E-AQ-0	FLEXTRONICS INTL LTD. SENIOR CORP BND		F		2FE	486,250	103.3750	516,875	500,000	499,726	.0	1,973	.0	.0	4.625	5.130	FA	8,736	23,125	08/29/2013	02/15/2020
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND		F		1FE	833,000	.99,0930	825,444	833,000	833,000	.0	.0	.0	.0	2.342	2.342	MN	3,522	.0	10/21/2015	11/15/2020
453140-AB-1	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A		F		2FE	530,059	.97,6820	527,481	540,000	530,347	.0	.288	.0	.0	3.500	3.789	FA	7,350	.0	10/02/2015	02/11/2023
453140-AE-5	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A		F	1	2FE	275,478	100.5320	271,490	280,000	275,730	.0	.252	.0	.0	3.750	4.017	JJ	4,667	.0	07/15/2015	07/21/2022
460599-AA-1	CLEOPATRA FINANCE LTD SECURED CORP BND 144A		F	1	3FE	997,500	98.5000	985,000	1,000,000	985,000	(12,688)	188	.0	.0	5.625	5.689	FA	21,250	.0	08/18/2015	02/15/2020
603374-AB-5	MINERVA LUXEMBOURG SA SENIOR CORP BND 144A		F	1	3FE	493,425	94.2500	485,388	515,000	485,388	(9,456)	1,418	.0	.0	7.750	8.496	JJ	16,741	16,081	10/14/2015	01/31/2023
629470-AS-7	NXP BV AND NXP FUNDING LLC SENIOR CORP BND 144A		F		3FE	250,000	100.0000	250,000	250,000	250,000	.0	.0	.0	.0	4.125	4.125	JD	458	5,328	06/02/2015	06/15/2020
864250-AA-6	SUAM FINANCE BV SENIOR CORP BND 144A		F		2FE	637,500	101.8370	636,478	625,000	635,924	.0	(1,058)	.0	.0	4.875	4.619	AO	6,263	30,469	06/13/2014	04/17/2024
86960F-AA-1	SUZANO TRADING SENIOR CORP BND 144A		F		3FE	381,600	97.5000	351,000	360,000	351,000	(28,692)	(1,908)	.0	.0	5.875	4.649	JJ	9,283	10,575	06/03/2015	01/23/2021
87938W-AQ-6	TELEFONICA EMISIONES SAU SENIOR CORP BND		F		2FE	729,043	101.8350	712,842	700,000	720,810	.0	(8,233)	.0	.0	3.192	1.876	AO	3,972	22,344	01/15/2015	04/27/2018
88032W-AC-0	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN		F		1FE	3,041,940	99.3810	2,981,425	3,000,000	3,036,405	.0	(5,534)	.0	.0	2.875	2.562	FA	33,542	4		

ANNUAL STATEMENT FOR THE YEAR 2015 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	Code	Foreign	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
3399999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					1,871	XXX	1,874	1,833	1,868	0	(1)	0	0	XXX	XXX	XXX	9	110	XXX	XXX
12622D-AC-8	COMMERCIAL MORTGAGE PASS-THRU LOF SENIOR CMBS 10-C1 A3 144A			2	1FM	1,081,172	106.4670	1,064,673	1,000,000	1,072,308	0	(8,864)	0	0	4.205	2.034	MON	3,504	17,521	07/20/2015	07/10/2046
36250G-AM-7	GS MORTGAGE SECURITIES TRUST G SENIOR CMBS_15-GC30 A2			2	1FM	1,287,484	100.6790	1,258,493	1,250,000	1,284,386	0	(3,098)	0	0	2.726	2.249	MON	2,840	19,877	05/15/2015	05/10/2050
36252R-AF-6	GSMS 14-GC18 SENIOR CMBS 14-GC18 A2			2	1FM	2,082,578	101.7760	2,035,515	2,000,000	2,066,676	0	(15,903)	0	0	2.924	1.653	MON	4,873	34,113	04/30/2015	01/10/2047
43289U-AN-5	HILT_13-HLF CMBS 13-HLF A-FX 144A			2	1FM	749,999	100.0750	750,562	750,000	749,768	0	5	0	0	2.662	2.660	MON	1,664	19,966	11/22/2013	11/05/2030
61760V-AM-5	MSC_12-C4 PRELQF SENIOR CMBS 12-C4			2	1FM	1,510,379	100.2740	1,453,972	1,450,000	1,462,526	0	(14,863)	0	0	2.111	1.072	MON	2,551	30,609	09/26/2012	03/15/2045
90269C-AB-6	UBSBB_12-C2 WHOLE SENIOR CMBS 12-C2			2	1FM	1,464,500	100.3570	1,455,179	1,450,000	1,455,036	0	(4,378)	0	0	2.113	1.811	MON	2,553	30,639	10/10/2013	05/10/2063
92890N-AT-6	WFRBS_12-C10 WFRBS 2012- C10 A2			2	1FM	1,024,971	99.6450	996,446	1,000,000	1,008,409	0	(5,527)	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			2	1FM	377,553	100.2430	375,274	374,365	376,525	0	(465)	0	0	2.300	2.048	MON	718	8,610	11/01/2013	06/15/2045
92936Y-AB-7	WFRBS 12-C8 SENIOR CMBS 12-C8			2	1FM	1,019,958	99.9720	999,721	1,000,000	1,005,604	0	(4,333)	0	0	1.881	1.443	MON	1,568	18,810	07/20/2012	08/15/2045
3499999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					10,598,594	XXX	10,389,835	10,274,365	10,481,238	0	(57,426)	0	0	XXX	XXX	XXX	21,742	197,795	XXX	XXX
161571-GB-4	CHAIT 13-A7 ABS 13-A7 A			2	1FE	3,310,371	99.9500	3,298,350	3,300,000	3,306,320	0	(2,295)	0	0	0.761	0.691	MON	1,185	20,547	03/26/2014	09/15/2020
17305E-FB-6	CCCIT 13-A4 SENIOR ABS 13-A4 A4			2	1FE	1,504,920	99.9200	1,498,800	1,500,000	1,502,723	0	(1,045)	0	0	0.838	0.768	MON	929	9,208	03/24/2014	07/24/2020
254683-AC-9	DCENT 07-A1 ABS 07-A1 A1			2	1FE	5,938,129	106.9700	5,669,410	5,300,000	5,502,000	0	(113,214)	0	0	5.650	3.371	MON	13,309	299,450	12/13/2011	03/16/2020
380881-BL-5	GCCT 12-5A ABS 12-2A A1 144A			2	1FE	918,773	100.3700	903,332	900,000	906,388	0	(6,133)	0	0	1.770	1.079	MON	708	15,930	12/17/2013	01/15/2019
00164M-AE-3	ALM 15-12A ABS 15-12A A2A 144A			F	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.667	2.674	JAUO	5,705	16,850	01/23/2015	04/16/2027
09073V-AC-8	BIRCHWOOD PARK CLO LTD BRCHW 1 ABS BRCHW 14-1A-B			F	1FE	500,000	99.4840	497,420	500,000	500,000	0	0	0	0	2.471	2.478	JAUO	2,676	13,826	07/31/2014	07/15/2026
095560-AE-8	BHILL 13-1A SENIOR ABS 13-1A B1 144A			F	1FE	495,000	98.2320	491,161	500,000	495,625	0	625	0	0	2.271	2.449	JAUO	2,460	8,427	02/25/2015	01/15/2026
09627R-AC-8	BLUEM 14-3A ABS 14-3A-A2 144A			F	1FE	1,490,700	98.9280	1,483,920	1,500,000	1,491,976	0	920	0	0	2.471	2.586	JAUO	8,029	38,221	08/27/2014	10/15/2026
09627X-AC-5	BLUEM 15-1A ABS 15-1A A2 144A			F	1FE	1,000,000	98.9500	989,500	1,000,000	1,000,000	0	0	0	0	2.571	2.578	JAUO	5,712	13,848	03/02/2015	04/13/2027
55818P-AA-8	MDPK 14-12A ABS 14-12A-A 144A			F	1FE	1,000,000	98.2500	982,500	1,000,000	1,000,000	0	0	0	0	1.817	1.821	JAUO	3,685	17,868	05/08/2014	07/20/2026
55818R-AE-6	MDPK 14-14A ABS 14-14A			F	1FE	998,800	99.3000	993,000	1,000,000	998,942	0	92	0	0	1.767	1.792	JAUO	3,583	17,961	07/03/2014	07/20/2026
65531W-AA-8	NOMAD 13-1A ABS 13-1A 144A			F	1FE	1,485,000	98.1820	1,472,726	1,500,000	1,490,715	0	3,222	0	0	1.521	1.750	JAUO	4,942	22,235	03/18/2014	01/15/2025
3599999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					19,641,343	XXX	19,280,119	19,000,000	19,194,689	0	(117,828)	0	0	XXX	XXX	XXX	52,273	493,771	XXX	XXX
3899999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					173,906,762	XXX	170,072,344	167,689,198	171,252,714	(484,437)	(940,578)	0	0	XXX	XXX	XXX	1,501,571	4,258,335	XXX	XXX
293791-AW-9	ENTERPRISE PRODUCTS OPERATING CAPSEC CORP BND			1	2FE	741,813	101.0000	656,500	650,000	689,071	0	(18,068)	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	656,500	650,000	689,071	0	(18,068)	0	0	XXX	XXX	XXX	21,082	45,721	XXX	XXX
4899999.	Total - Hybrid Securities					741,813	XXX	656,500	650,000	689,071	0	(18,068)	0	0	XXX	XXX	XXX	21,082	45,721	XXX	XXX
5599999.	Total - Parent, Subsidiaries and Affiliates Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999.	Total - Issuer Obligations					263,566,789	XXX	258,809,847	252,446,000	260,297,100	(1,015,555)	(1,247,816)	0	0	XXX	XXX	XXX	2,331,491	5,827,920	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					16,700,793	XXX	16,763,083	15,995,329	16,650,575	0	(15,278)	0	0	XXX	XXX	XXX	50,396	604,742	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					10,598,594	XXX	10,389,835	10,274,365	10,481,238	0	(57,426)	0	0	XXX	XXX	XXX	21,742	197,795	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					21,022,131	XXX	20,639,121	20,272,149	20,560,315	0	(132,997)	0	0	XXX	XXX	XXX	57,314	582,195	XXX	XXX
8399999.	Total Bonds					311,888,307	XXX	306,601,886	298,987,843	307,989,228	(1,015,555)	(1,453,517)	0	0	XXX	XXX	XXX	2,460,943	7,182,652	XXX	XXX

E10.5

ANNUAL STATEMENT FOR THE YEAR 2015 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

E11

ANNUAL STATEMENT FOR THE YEAR 2015 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 Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			11 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3	4			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	44,709,114	44,709	44,709,114	6,800,000	0	0	0	6,003,613	0	6,003,613	0	0	11/15/1982
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY			200,000.000	71,213,411	356,067	71,213,411	12,250,000	0	0	0	7,985,206	0	7,985,206	0	0	12/28/1977
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY			10,000.000	52,731,283	5,273,128	52,731,283	12,557,472	0	0	0	7,852,214	0	7,852,214	0	0	06/01/1991
32079#-10-7	AMERICAN MODERN PROPERTY & CASUALTY INSURANCE COMPANY			510,000.000	17,142,856	33,613	17,142,856	6,968,852	0	0	0	287,562	0	287,562	0	0	01/15/2008
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					185,796,664	XXX	185,796,664	38,576,324	0	0	0	22,128,595	0	22,128,595	0	XXX	XXX
9799999 - Total Common Stocks					185,796,664	XXX	185,796,664	38,576,324	0	0	0	22,128,595	0	22,128,595	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					185,796,664	XXX	185,796,664	38,576,324	0	0	0	22,128,595	0	22,128,595	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

ANNUAL STATEMENT FOR THE YEAR 2015 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-FP-8	UNITED STATES TREASURY GOVT BND 5.375% 02/15/31		08/14/2015	Various		8,422,929	6,025,000	100,946
912810-RG-5	UNITED STATES TREASURY GOVT BND 3.375% 05/15/44		09/29/2015	DEUTSCHE BANK AG		120,948	110,000	1,392
912810-RJ-9	UNITED STATES TREASURY GOVT BND 3.000% 11/15/44		11/12/2015	Various		2,780,247	2,765,000	34,894
912810-RP-5	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 11/15/45		12/15/2015	DEUTSCHE BANK AG		450,967	450,000	1,150
912828-H3-7	UNITED STATES TREASURY GOVT BND 0.875% 01/15/18		11/03/2015	Various		19,250,073	19,190,000	9,241
912828-H5-2	UNITED STATES TREASURY GOVT BND 1.250% 01/31/20		08/12/2015	Various		3,604,570	3,600,000	657
912828-H9-4	UNITED STATES TREASURY GOVT BND 1.000% 02/15/18		03/05/2015	J.P. MORGAN SECURITIES INC		18,989,804	19,000,000	8,978
912828-K8-2	UNITED STATES TREASURY GOVT BND 1.000% 08/15/18		09/25/2015	DEUTSCHE BANK AG		2,191,395	2,190,000	2,706
912828-L4-0	UNITED STATES TREASURY GOVT BND 1.000% 09/15/18		10/28/2015	Various		967,504	965,000	1,146
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		11/04/2015	BARCLAYS CAPITAL		1,088,055	1,100,000	1,653
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		12/23/2015	Various		1,355,133	1,350,000	3,282
912828-M6-4	UNITED STATES TREASURY SENIOR GOVT BND 1.250% 11/15/18		11/30/2015	BANK OF AMERICA		9,006,680	9,000,000	4,945
912828-XK-1	UNITED STATES TREASURY GOVT BND 0.875% 07/15/18		07/23/2015	CITIGROUP GLOBAL MKT INC		1,989,297	2,000,000	428
059999. Subtotal - Bonds - U.S. Governments						70,217,602	67,745,000	171,418
125094-AD-4	CDP FINANCIAL INC CORP BND 144A 4.400% 11/25/19	A.	04/29/2015	WELLS FARGO SECURITIES		1,108,750	1,000,000	19,433
125094-AQ-5	FINANCIERE CDP INC SENIOR CORP BND 144A 3.150% 07/24/24	A.	04/10/2015	NATIONAL BANK OF CANADA INTL		1,042,610	1,000,000	7,088
683235-AA-3	ONTARIO PROVINCE OF SENIOR CORP BND 2.000% 09/27/18	A.	01/13/2015	CIBC WORLD MARKETS CORP		509,990	500,000	3,028
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21	F.	09/25/2015	J.P. MORGAN SECURITIES INC		511,450	530,000	4,880
219868-BL-9	CORP ANDINA DE FOMENTO CORP BND 5.750% 01/12/17	F.	03/04/2015	SCOCIETE GENERALE		2,349,676	2,170,000	19,756
219868-BN-5	CORP ANDINA DE FOMENTO CORP BND 8.125% 06/04/19	F.	04/27/2015	HSBC SECURITIES INC.		2,478,340	2,000,000	65,903
219868-BT-2	CORP ANDINA DE FOMENTO SENIOR CORP BND 1.500% 08/08/17	F.	01/22/2015	Various		4,012,300	4,000,000	25,917
226775-AD-6	CROATIA (REPUBLIC OF) GOVT BND 144A 6.375% 03/24/21	F.	04/09/2015	CITIGROUP GLOBAL MKT INC		1,286,213	1,150,000	4,023
298785-GJ-9	EUROPEAN INVESTMENT BANK SENIOR CORP BND 3.250% 01/29/24	F.	01/23/2015	SCOCIETE GENERALE		446,280	400,000	6,464
455780-BV-7	INDONESIA (REPUBLIC OF) GOVT BND 144A 4.750% 01/08/26	F.	12/01/2015	HSBC SECURITIES INC.		453,175	455,000	0
486661-AF-8	KAZAKHSTAN (REPUBLIC OF) SENIOR CORP BND 4.875% 10/14/44	F.	03/05/2015	MSC		563,063	630,000	12,456
500630-CE-6	KOREA DEVELOPMENT BANK (THE) SENIOR CORP BND 2.250% 05/18/20	F.	05/11/2015	BARCLAYS CAPITAL		773,729	775,000	0
500651-AE-6	KOREA NATIONAL OIL CORP SENIOR CORP BND 144A 2.750% 01/23/19	F.	04/27/2015	HSBC SECURITIES INC.		1,849,643	1,800,000	13,338
716540-AX-0	PETROLEOS MEXICANOS CORP BND 5.500% 01/21/21	F.	04/24/2015	J.P. MORGAN SECURITIES INC		1,667,250	1,500,000	22,458
78307A-DB-6	RUSSIAN FEDERATION GOVT BND 144A 5.000% 04/29/20	F.	08/06/2015	J.P. MORGAN SECURITIES INC		827,212	810,000	11,475
78307A-DE-0	RUSSIAN FEDERATION GOVT BND 144A 5.625% 04/04/42	F.	04/01/2015	CITIGROUP GLOBAL MKT INC		978,750	1,000,000	469
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND 3.250% 03/23/23	F.	12/18/2015	J.P. MORGAN SECURITIES INC		2,312,500	2,500,000	20,313
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND 4.875% 04/16/43	F.	02/03/2015	CITIGROUP GLOBAL MKT INC		1,294,325	1,225,000	17,795
910860-AI-8	MEXICAN BONDS SENIOR GOVT BND EMTN 5.950% 03/19/19	F.	08/04/2015	BANC OF AMERICA SECURITIES LLC		2,918,930	2,590,000	58,720
910860-BA-5	MEXICAN BONDS SENIOR CORP BND MTN 3.625% 03/15/22	F.	12/07/2015	J.P. MORGAN SECURITIES INC		398,160	395,000	3,381
109999. Subtotal - Bonds - All Other Governments						27,782,346	26,430,000	316,897
663903-FN-7	NORTHEAST OHIO REG'L SWR DIST MUNI BND REV 5.000% 11/15/49		02/24/2015	BANC OF AMERICA SECURITIES LLC		400,351	350,000	3,354
319999. Subtotal - Bonds - U.S. Special Revenues						400,351	350,000	3,354
00912X-AJ-3	AIR LEASE CORPORATION SENIOR CORP BND 4.750% 03/01/20		09/23/2015	CITIGROUP GLOBAL MKT INC		536,250	500,000	1,781
00912X-AR-5	AIR LEASE CORPORATION SENIOR CORP BND 2.625% 09/04/18		10/08/2015	Various		2,681,575	2,685,000	8,167
02361D-AQ-3	AMEREN ILLINOIS COMPANY SECURED CORP BND 4.150% 03/15/46		12/07/2015	BNP PARIBAS		292,053	295,000	0
025810-DJ-5	AMERICAN EXPRESS CREDIT CORP SENIOR CORP BND 2.125% 07/27/18		04/29/2015	WELLS FARGO SECURITIES		1,019,440	1,000,000	5,726
06051G-ET-2	BANK OF AMERICA CORP SENIOR CORP BND MTN 2.000% 01/11/18		05/13/2015	BANC OF AMERICA SECURITIES LLC		1,552,101	1,540,000	10,792
06051G-FP-9	BANK OF AMERICA CORP SUB CORP BND MTN 3.950% 04/21/25		04/17/2015	Various		1,251,674	1,250,000	137
07177M-AF-0	BAXALTA INC SENIOR CORP BND 144A 2.000% 06/22/18		06/18/2015	CITIGROUP GLOBAL MKT INC		249,848	250,000	0
07177M-AK-9	BAXALTA INC SENIOR CORP BND 144A 3.600% 06/23/22		07/01/2015	CREDIT SUISSE FIRST BOSTON COR		814,544	815,000	1,141
12527G-AA-1	CF INDUSTRIES HOLDINGS INC CORP BND 6.875% 05/01/18		01/05/2015	CITIGROUP GLOBAL MKT INC		1,140,390	1,000,000	12,795
12622D-AC-8	COMMERCIAL MORTGAGE PASS-THRU LCF SENIOR CMBS 10-C1 A3 144A 4.205% 07/10/46		07/20/2015	DEUTSCHE BANK AG		1,081,172	1,000,000	2,570
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP SUB CORP BND 4.200% 10/29/25		10/26/2015	CREDIT SUISSE FIRST BOSTON COR		1,664,867	1,665,000	0
151020-AQ-7	CELGENE CORPORATION SENIOR CORP BND 2.875% 08/15/20		08/03/2015	BANC OF AMERICA SECURITIES LLC		499,095	500,000	0
15189X-AN-8	RELIANT ENERGY HL&P MORTGAGE CORP BND 4.500% 04/01/44		02/06/2015	JEFFRIES & CO. INC		979,649	830,000	13,488
17275R-AR-3	CISCO SYSTEMS INC SENIOR CORP BND 2.125% 03/01/19		04/24/2015	WELLS FARGO SECURITIES		2,560,700	2,500,000	8,559
174610-AK-1	CITIZENS FIN GRP SUB CORP BND 4.300% 12/03/25		11/30/2015	CREDIT SUISSE FIRST BOSTON COR		409,570	410,000	0
202795-HS-2	COMMONWEALTH EDISON COMPANY CORP BND 6.150% 09/15/17		09/18/2015	NESSITT THOMSON		3,278,430	3,000,000	4,100
210518-CQ-7	CONSUMER ENERGY CORP BND 5.650% 09/15/18		07/24/2015	J.P. MORGAN SECURITIES INC		670,572	600,000	12,618
254709-AD-0	DISCOVER FINANCIAL SERVICES CORP BND 6.450% 06/12/17		09/24/2015	BARCLAYS CAPITAL		676,500	628,000	12,039
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND 2.550% 10/15/19		11/18/2015	BARCLAYS CAPITAL		989,040	1,000,000	2,692
30161N-AH-4	EXELON CORPORATION SENIOR CORP BND 2.850% 06/15/20		06/08/2015	GOLDMAN SACHS & CO.		744,858	745,000	0
345838-AC-0	FOREST LABORATORIES LLC SENIOR CORP BND 144A 4.375% 02/01/19		04/27/2015	WELLS FARGO SECURITIES		1,074,200	1,000,000	10,816
35671D-AU-9	FREEMONT-MORAN INC SENIOR CORP BND 3.550% 03/01/22		03/24/2015	J.P. MORGAN SECURITIES INC		578,975	625,000	1,602
36250G-AM-7	GS MORTGAGE SECURITIES TRUST G SENIOR CMBS 15-GC30 A2 2.726% 05/10/50		05/15/2015	GOLDMAN SACHS & CO.		1,287,484	1,250,000	2,650
36252R-AF-6	GSMS 14-GC18 SENIOR CMBS 14-GC18 A2 2.924% 01/10/47		04/30/2015	WELLS FARGO SECURITIES		2,082,577	2,000,000	650
36962G-AD-3	GENERAL ELECTRIC CAPITAL CORP CORP BND MTN 6.000% 08/07/19		04/29/2015	WELLS FARGO SECURITIES		1,171,030	1,000,000	14,500
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 4.300% 07/13/25		12/04/2015	BANK OF AMERICA		2,066,043	2,100,000	36,622
378272-AJ-7	GLENORE FUNDING LLC SENIOR CORP BND 144A 2.125% 04/16/18		04/08/2015	BANC OF AMERICA SECURITIES LLC		1,698,827	1,700,000	0

E 13

ANNUAL STATEMENT FOR THE YEAR 2015 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
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 2.625% 01/31/19		05/11/2015	GOLDMAN SACHS & CO.		4,063,480	4,000,000	30,333
446438-RR-6	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND 2.200% 11/06/18		11/03/2015	GOLDMAN SACHS & CO.		679,198	680,000	.0
46625H-NJ-5	JPMORGAN CHASE & CO CORP BND 4.250% 10/01/27		10/15/2015	J.P. MORGAN SECURITIES INC		1,007,720	1,000,000	2,951
482539-AA-1	KLX INC SENIOR CORP BND 144A 5.875% 12/01/22		07/16/2015	MSC		1,022,500	1,000,000	8,160
49327M-2A-1	KEY BANK NATIONAL ASSOCIATION SENIOR CORP BND 1.650% 02/01/18		01/29/2015	JEFFRIES & CO. INC.		351,358	350,000	.32
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIOR CORP BND 3.050% 12/01/19		04/09/2015	GOLDMAN SACHS & CO.		680,452	670,000	7,833
50540R-AQ-5	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND 3.600% 02/01/25		06/02/2015	CREDIT SUISSE FIRST BOSTON COR		1,221,788	1,250,000	15,625
50540R-AR-3	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND 2.625% 02/01/20		06/09/2015	MORGAN STANLEY & CO. INC		664,519	670,000	6,449
55336V-AD-2	MPLX LP SENIOR CORP BND 144A 4.500% 07/15/23		12/22/2015	Taxable Exchange		348,000	435,000	8,537
58502B-AA-4	PEDIATRIX MEDICAL GRP, INC. SENIOR CORP BND 144A 5.250% 12/01/23		12/03/2015	J.P. MORGAN SECURITIES INC		250,000	250,000	.0
585055-BG-0	MEDTRONIC INC SENIOR CORP BND 2.500% 03/15/20		12/21/2015	CREDIT SUISSE FIRST BOSTON COR		453,780	450,000	3,063
617446-6Q-7	MORGAN STANLEY CORP BND MTN 6.625% 04/01/18		05/11/2015	MORGAN STANLEY & CO. INC		4,533,400	4,000,000	31,653
617482-4M-3	MORGAN STANLEY SUB CORP BND 4.875% 11/01/22		12/23/2015	BNP PARIBAS		234,920	220,000	1,728
63946B-AD-2	NBCUNIVERSAL MEDIA LLC CORP BND 5.150% 04/30/20		08/05/2015	CITIGROUP GLOBAL MKT INC		2,237,160	2,000,000	28,611
66989H-AK-4	NOVARTIS CAPITAL CORP SENIOR CORP BND 4.000% 11/20/45		11/17/2015	BANC OF AMERICA SECURITIES LLC		847,950	865,000	.0
69331C-AF-5	PG&E CORP SENIOR CORP BND 2.400% 03/01/19		04/02/2015	NESSBITT THOMSON		2,029,680	2,000,000	4,933
717081-DR-1	PFIZER INC CORP BOND 5.200% 08/12/20		12/18/2015	CREDIT SUISSE FIRST BOSTON COR		3,376,770	3,000,000	56,767
717081-DR-1	PFIZER INC CORP BOND 5.200% 08/12/20		10/05/2015	Taxable Exchange		375,279	330,000	2,526
72650R-AW-2	PLAINS ALL AMERICAN PIPELINE L CORP BND 5.750% 01/15/20		11/24/2015	BARCLAYS CAPITAL		230,172	230,000	4,959
74444B-CC-3	PUBLIC SERVICE COMPANY OF COLO CORP BND 5.125% 06/01/19		04/24/2015	MSC		2,845,175	2,500,000	52,674
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND 3.000% 05/20/22		06/02/2015	CITIGROUP GLOBAL MKT INC		637,722	640,000	800
759187-BL-0	REGIONS BANK SENIOR CORP BND 2.250% 09/14/18		07/28/2015	DEUTSCHE BANK AG		1,153,626	1,155,000	.0
759187-AJ-9	REGIONS FINANCIAL CORPORATION SENIOR CORP BND 2.000% 05/15/18		08/20/2015	GOLDMAN SACHS & CO.		994,860	1,000,000	5,556
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD. SENIOR CORP BND 5.250% 11/15/22	E.	03/24/2015	Various		1,882,888	1,765,000	31,209
81180W-AL-5	SEAGATE HDD CAYMAN SENIOR CORP BND 4.750% 01/01/25	E.	07/15/2015	Tax Free Exchange		359,363	370,000	683
84345P-AB-8	SOUTHERN NATURAL GAS CO LLC / SENIOR CORP BND 4.400% 06/15/21		04/21/2015	J.P. MORGAN SECURITIES INC		1,050,200	1,000,000	15,767
867914-BF-9	SUNTRUST BANKS INC SENIOR CORP BND 2.350% 11/01/18		08/27/2015	SUNCOAST CAPITAL GROUP		2,014,720	2,000,000	15,667
92343V-CC-6	VERIZON COMMUNICATIONS INC SENIOR CORP BND 3.450% 03/15/21		09/23/2015	RBC DOMINION SECURITIES INC.		272,354	265,000	330
92826C-AF-9	VISA INC SENIOR CORP BND 4.300% 12/14/45		12/09/2015	BANK OF AMERICA		948,414	950,000	.0
931427-AA-6	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 2.700% 11/18/19		06/12/2015	RBC DOMINION SECURITIES INC.		2,597,537	2,585,000	5,622
958254-AB-0	WESTERN GAS PARTNERS LP SENIOR CORP BND 4.000% 07/01/22		05/18/2015	GOLDMAN SACHS & CO.		1,524,960	1,500,000	23,333
98212B-AF-0	WPX ENERGY INC SENIOR CORP BND 7.500% 08/01/20		07/22/2015	BARCLAYS CAPITAL		299,625	300,000	313
65548P-AE-6	NORBORD INC SECURED CORP BND 144A 6.250% 04/15/23	A.	06/09/2015	BNP PARIBAS		201,750	200,000	1,944
00164M-AE-3	ALM 15-12A ABS 15-12A A2A 144A 2.667% 04/16/27	F.	01/23/2015	MSC		1,000,000	1,000,000	.0
00772B-AD-3	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 3.750% 05/15/19	F.	08/05/2015	Tax Free Exchange		1,577,935	1,574,000	13,117
00772B-AP-6	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 4.625% 07/01/22	F.	06/25/2015	CITIGROUP GLOBAL MKT INC		321,600	320,000	206
01609W-AC-6	ALIBABA GROUP HOLDING LTD ALIBABA GROUP HOLDING LTD 2.500% 11/28/19	F.	12/04/2015	Tax Free Exchange		1,466,928	1,500,000	625
01609W-AE-2	ALIBABA GROUP HOLDING LTD SENIOR CORP BOND 1.625% 11/28/17	F.	12/04/2015	Tax Free Exchange		1,318,124	1,335,000	362
01609W-AQ-5	ALIBABA GROUP HOLDING LTD SENIOR CORP BND 3.600% 11/28/24	F.	12/04/2015	Tax Free Exchange		804,595	840,000	504
095560-AE-8	BHILL 13-1A ABS 13-1A B1 144A 2.271% 01/15/26	F.	02/25/2015	CITIGROUP GLOBAL MKT INC		495,000	500,000	1,408
09627X-AC-5	BLUEM 15-1A ABS 15-1A A2 144A 2.571% 04/13/27	F.	03/02/2015	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000	.0
15132H-AF-8	CENCOSUD SA SENIOR CORP BND 144A 5.150% 02/12/25	F.	02/06/2015	HSBC SECURITIES INC.		637,771	640,000	.0
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND 2.342% 11/15/20	F.	10/21/2015	Taxable Exchange		833,000	833,000	.0
453140-AB-1	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A 3.500% 02/11/23	F.	10/02/2015	RBC DOMINION SECURITIES INC.		530,059	540,000	2,940
453140-AE-5	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A 3.750% 07/21/22	F.	07/15/2015	BANC OF AMERICA SECURITIES LLC		787,080	800,000	.0
460599-AA-1	CLEOPATRA FINANCE LTD SECURED CORP BND 144A 5.625% 02/15/20	F.	08/18/2015	BANK OF AMERICA		997,500	1,000,000	938
603374-AB-5	MINERVA LUXEMBOURG SA SENIOR CORP BND 144A 7.750% 01/31/23	F.	10/14/2015	Various		493,425	515,000	4,444
629470-AS-7	NXP BV AND NXP FUNDING LLC SENIOR CORP BND 144A 4.125% 06/15/20	F.	06/02/2015	CREDIT SUISSE FIRST BOSTON COR		250,000	250,000	.0
86960F-AA-1	SUZANO TRADING SENIOR CORP BND 144A 5.875% 01/23/21	F.	06/03/2015	J.P. MORGAN SECURITIES INC		381,600	360,000	7,931
87938W-AQ-6	TELEFONICA EMISIONES SAU SENIOR CORP BND 3.192% 04/27/18	F.	01/15/2015	CITIGROUP GLOBAL MKT INC		729,043	700,000	5,214
89032W-AC-0	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN 2.875% 02/11/20	F.	04/24/2015	GOLDMAN SACHS & CO.		3,041,940	3,000,000	18,688
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						91,118,384	88,225,000	587,880
8399997. Total - Bonds - Part 3						189,518,683	182,750,000	1,079,549
8399998. Total - Bonds - Part 5						130,524,492	128,345,000	461,836
8399999. Total - Bonds						320,043,175	311,095,000	1,541,385
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						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0

E13.1

ANNUAL STATEMENT FOR THE YEAR 2015 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
9899999	Total - Preferred and Common Stocks					0	XXX	0
9999999	Totals					320,043,175	XXX	1,541,385

ANNUAL STATEMENT FOR THE YEAR 2015 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
36202D-J8-5	GNMA POOL # 002987 7.500% 10/20/30		12/01/2015	Paydown		232	232	231	231	0	1	0	1	0	232	0	0	0	8	10/20/2030
36202D-LV-1	GNMA POOL # 003040 7.000% 02/20/31		12/01/2015	Paydown		659	659	664	663	0	(4)	0	(4)	0	659	0	0	0	25	02/20/2031
36206P-UR-9	GNMA POOL # 417392 7.500% 05/15/26		12/01/2015	Paydown		657	657	671	669	0	(11)	0	(11)	0	657	0	0	0	23	05/15/2026
36206V-JP-3	GNMA POOL # 422470 7.500% 03/15/26		12/01/2015	Paydown		197	197	197	197	0	0	0	0	0	197	0	0	0	8	03/15/2026
36207F-LH-2	GNMA POOL # 430628 7.500% 10/15/29		12/01/2015	Paydown		6,335	6,335	6,334	6,333	0	2	0	2	0	6,335	0	0	0	345	10/15/2029
36225A-C8-1	GNMA POOL # 780095 10.000% 03/15/25		12/01/2015	Paydown		1,615	1,615	1,703	1,687	0	(73)	0	(73)	0	1,615	0	0	0	64	03/15/2025
912810-F6-8	UNITED STATES TREASURY GOVT BND 5.250% 02/15/29		01/05/2015	J.P. MORGAN SECURITIES INC		2,730,391	2,000,000	2,555,625	2,541,439	0	(421)	0	(421)	0	2,541,019	0	189,372	189,372	41,087	02/15/2029
912810-QV-3	UNITED STATES TREASURY GOVT IBND 0.750% 02/15/42		10/01/2015	BANK OF AMERICA CITIGROUP GLOBAL MKT INC		2,726,829	2,900,000	3,137,112	3,225,528	(99,641)	(4,475)	0	(104,116)	0	3,121,412	0	(394,583)	(394,583)	25,793	02/15/2042
912810-RH-3	UNITED STATES TREASURY GOVT BND 3.125% 08/15/44		02/06/2015	Various		291,850	260,000	282,162	282,148	0	(48)	0	(48)	0	282,100	0	9,750	9,750	3,930	08/15/2044
912810-RJ-9	UNITED STATES TREASURY GOVT BND 3.000% 11/15/44		11/17/2015	Various		999,687	1,015,000	1,023,405	1,023,405	0	(2)	0	(2)	0	1,023,403	0	(23,717)	(23,717)	15,556	11/15/2044
912828-A9-1	UNITED STATES TREASURY GOVT BND 0.750% 01/15/17		01/30/2015	Various		4,748,932	4,732,000	4,746,048	4,742,025	0	(224)	0	(224)	0	4,741,801	0	7,132	7,132	18,024	01/15/2017
912828-DB-0	UNITED STATES TREASURY GOVT BND 1.625% 08/31/19		08/04/2015	BARCLAYS CAPITAL		3,745,376	3,725,000	3,693,803	3,695,606	0	3,027	0	3,027	0	3,698,633	0	46,743	46,743	50,167	08/31/2019
912828-D9-8	UNITED STATES TREASURY GOVT BND 1.750% 09/15/17		05/12/2015	Various		5,034,205	5,000,000	5,002,930	5,002,686	0	(315)	0	(315)	0	5,002,371	0	31,834	31,834	31,049	09/15/2017
912828-F3-9	UNITED STATES TREASURY GOVT IBND TIPS 2.500% 07/15/16		03/10/2015	GOLDMAN SACHS & CO. TORONTO DOMINION SECURITIES INC		2,178,309	2,160,000	2,173,782	2,173,268	0	(515)	0	(515)	0	2,172,753	0	5,557	5,557	16,927	09/30/2019
912828-FL-9	UNITED STATES TREASURY GOVT BND 2.250% 11/15/24		01/23/2015	SCOCIETE GENERALE CITIGROUP GLOBAL MKT INC		400,520	385,000	389,689	389,674	0	(31)	0	(31)	0	389,642	0	10,878	10,878	1,771	11/15/2024
912828-G6-1	UNITED STATES TREASURY GOVT BND 1.500% 11/30/19		04/02/2015	J.P. MORGAN SECURITIES INC		2,017,188	2,000,000	1,982,891	1,983,109	0	883	0	883	0	1,983,992	0	33,195	33,195	10,632	11/30/2019
912828-G7-9	UNITED STATES TREASURY GOVT BND TIPS 2.625% 07/15/17		05/12/2015	CITIGROUP GLOBAL MKT INC		4,818,188	4,800,000	4,786,688	4,786,700	0	1,627	0	1,627	0	4,788,326	0	29,861	29,861	19,780	12/15/2017
912828-GX-2	UNITED STATES TREASURY GOVT BND 0.875% 01/15/18		10/01/2015	Various		603,786	500,000	663,354	630,642	(30,216)	(16,513)	0	(46,729)	0	583,913	0	19,873	19,873	18,253	07/15/2017
912828-H3-7	UNITED STATES TREASURY GOVT BND 1.250% 01/31/20		12/03/2015	Various		2,607,364	2,630,000	2,638,424	2,638,424	0	(560)	0	(560)	0	2,637,865	0	(30,501)	(30,501)	11,465	01/31/2020
912828-H9-4	UNITED STATES TREASURY GOVT BND 1.000% 02/15/18		10/08/2015	Various		4,984,815	4,965,000	4,965,194	4,965,194	0	(32)	0	(32)	0	4,965,162	0	19,653	19,653	29,809	02/15/2018
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		11/09/2015	BANK OF AMERICA		348,621	355,000	351,145	351,145	0	8	0	8	0	351,153	0	(2,532)	(2,532)	587	09/30/2020
912828-RZ-5	UNITED STATES TREASURY GOVT BND 0.250% 01/15/15		01/15/2015	Maturity		215,000	215,000	214,413	214,993	0	7	0	7	0	215,000	0	0	0	269	01/15/2015
912828-SK-7	UNITED STATES TREASURY GOVT BND 0.375% 03/15/15		01/14/2015	CITIGROUP GLOBAL MKT INC		50,029	50,000	49,813	49,987	0	2	0	2	0	49,990	0	40	40	63	03/15/2015
912828-SM-3	UNITED STATES TREASURY GOVT BND 1.000% 03/31/17		05/12/2015	CITIGROUP GLOBAL MKT INC		201,563	200,000	199,906	199,957	0	7	0	7	0	199,964	0	1,598	1,598	1,240	03/31/2017
912828-UE-8	UNITED STATES TREASURY GOVT BND 0.750% 12/31/17		05/12/2015	BANC OF AMERICA SECURITIES LLC		2,392,594	2,400,000	2,386,969	2,391,967	0	974	0	974	0	2,392,941	0	(347)	(347)	6,663	12/31/2017
912828-UH-9	UNITED STATES TREASURY GOVT BND 0.875% 05/15/17		02/02/2015	BARCLAYS CAPITAL		8,056,875	8,000,000	8,019,375	8,015,400	0	(587)	0	(587)	0	8,014,813	0	42,062	42,062	15,470	05/15/2017
912828-WP-1	UNITED STATES TREASURY GOVT BND 0.875% 06/15/17		02/27/2015	J.P. MORGAN SECURITIES INC		11,528,320	11,500,000	11,474,395	11,478,322	0	1,386	0	1,386	0	11,479,708	0	48,612	48,612	20,637	06/15/2017
912828-WT-3	UNITED STATES TREASURY GOVT BND 0.875% 07/15/17		04/01/2015	GOLDMAN SACHS & CO.		12,973,066	12,900,000	12,860,191	12,865,857	0	3,339	0	3,339	0	12,869,197	0	103,870	103,870	80,447	07/15/2017
912828-XK-1	UNITED STATES TREASURY GOVT BND 0.875% 07/15/18		08/04/2015	GOLDMAN SACHS & CO.		918,947	924,000	919,055	919,055	0	62	0	62	0	919,118	0	(171)	(171)	505	07/15/2018
0599999	Subtotal - Bonds - U.S. Governments					89,912,079	88,625,695	90,048,910	89,992,252	(219,608)	(72,544)	0	(292,152)	0	89,700,104	0	211,976	211,976	551,706	XXX

E14

ANNUAL STATEMENT FOR THE YEAR 2015 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
563469-UD-5	MANITOBA PROVINCE OF CORP BND 3.050% 05/14/24	A	06/03/2015	NATIONAL BANK OF CANADA INTL		594,570	580,000	577,970	578,081	0	.77	0	.77	0	578,158	0	16,411	16,411	10,024	05/14/2024
68323A-BL-7	ONTARIO PROVINCE OF SENIOR CORP BND 1.650% 09/27/19	A	01/13/2015	CIBC WORLD MARKETS CORP.		500,785	500,000	486,500	489,023	0	.91	0	.91	0	489,115	0	11,670	11,670	2,498	09/27/2019
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21	F	12/07/2015	J.P. MORGAN SECURITIES INC		333,960	345,000	332,925	332,925	0	398	0	398	0	333,323	0	637	637	6,447	01/22/2021
105756-BU-3	BRAZIL (FEDERATIVE REPUBLIC OF SENIOR GOVT BND 2.625% 01/05/23	F	12/01/2015	SCOCIETE GENERALE		306,660	380,000	366,700	368,902	0	1,148	0	1,148	0	370,050	0	(63,390)	(63,390)	14,104	01/05/2023
195325-BJ-3	REPUBLIC OF COLOMBIA GOVT BND 7.375% 01/27/17	F	04/07/2015	HSBC SECURITIES INC.		1,101,270	1,000,000	1,237,500	1,123,015	0	(15,999)	0	(15,999)	0	1,107,017	0	(5,747)	(5,747)	51,830	01/27/2017
195325-BN-4	REPUBLIC OF COLOMBIA GOVT BND 4.375% 07/12/21	F	08/12/2015	HSBC SECURITIES INC.		517,000	500,000	507,575	506,614	0	(566)	0	(566)	0	506,048	0	10,952	10,952	24,002	07/12/2021
71647N-AG-4	PETROBRAS INT BRASPETRO BV SENIOR CORP BND 3.250% 03/17/17	F	02/25/2015	Various		1,004,883	1,080,000	1,079,536	1,079,654	0	.20	0	.20	0	1,079,674	0	(74,792)	(74,792)	14,835	03/17/2017
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT BND 6.375% 10/23/34	F	08/14/2015	HSBC SECURITIES INC.		673,125	500,000	599,375	595,487	0	(1,846)	0	(1,846)	0	593,641	0	79,484	79,484	26,208	10/23/2034
78307A-DB-6	RUSSIAN FEDERATION GOVT BND 144A 5.000% 04/29/20	F	02/23/2015	Various		462,656	500,000	536,250	531,507	0	(569)	0	(569)	0	530,937	0	(68,281)	(68,281)	6,934	04/29/2020
78307A-DE-0	RUSSIAN FEDERATION GOVT BND 144A 5.625% 04/04/42	F	08/24/2015	CREDIT SUISSE FIRST BOSTON COR		218,400	260,000	254,475	254,475	0	.35	0	.35	0	254,510	0	(36,110)	(36,110)	5,809	04/04/2042
900123-BA-7	REPUBLIC OF TURKEY GOVT BND 6.750% 04/03/18	F	10/22/2015	HSBC SECURITIES INC.		979,875	900,000	1,019,250	960,140	0	(14,311)	0	(14,311)	0	945,830	0	34,045	34,045	64,800	04/03/2018
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND 3.250% 03/23/23	F	11/05/2015	J.P. MORGAN SECURITIES INC		354,160	380,000	369,550	371,024	0	816	0	816	0	371,841	0	(17,681)	(17,681)	13,962	03/23/2023
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND 4.875% 04/16/43	F	09/29/2015	Various		472,706	545,000	574,975	574,975	0	(241)	0	(241)	0	574,734	0	(102,028)	(102,028)	21,311	04/16/2043
1099999. Subtotal - Bonds - All Other Governments						7,520,050	7,470,000	7,942,581	7,765,822	0	(30,947)	0	(30,947)	0	7,734,878	0	(214,830)	(214,830)	262,764	XXX
081331-AE-0	BELVIOIR LD LLC C11 MUNI BND REV 144A 5.300% 12/15/35		12/15/2015	Redemption		7,516	7,516	7,513	7,513	0	3	0	3	0	7,516	0	0	0	300	12/15/2035
31283G-MN-4	FHLMC POOL # 600365 8.000% 06/01/25		12/01/2015	Paydown		463	463	472	470	0	(7)	0	(7)	0	463	0	0	0	17	06/01/2025
3128K9-AB-0	FHLMC POOL # A48102 5.000% 01/01/36		12/01/2015	Paydown		129,956	129,956	122,881	123,153	0	6,803	0	6,803	0	129,956	0	0	0	3,282	01/01/2036
3128MB-60-2	FHLMC POOL # 606879 3.500% 01/01/42		12/01/2015	Paydown		204,144	204,144	211,465	211,116	0	(6,972)	0	(6,972)	0	204,144	0	0	0	3,636	01/01/2042
31292G-7H-3	FHLMC POOL # C00896 7.500% 12/01/29		12/01/2015	Paydown		733	733	733	733	0	0	0	0	0	733	0	0	0	2	12/01/2029
31292H-D4-3	FHLMC POOL # C01023 7.000% 07/01/30		12/01/2015	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	0	07/01/2030
31292H-D6-8	FHLMC POOL # C01025 8.000% 07/01/30		12/01/2015	Paydown		108	108	108	108	0	0	0	0	0	108	0	0	0	4	07/01/2030
31292H-QC-1	FHLMC POOL # C01351 6.500% 05/01/32		12/01/2015	Paydown		2,174	2,174	2,204	2,202	0	(28)	0	(28)	0	2,174	0	0	0	78	05/01/2032
31292L-A5-4	FHLMC POOL # C03628 5.000% 11/01/40		12/01/2015	Paydown		277,465	277,465	292,867	292,343	0	(14,879)	0	(14,879)	0	277,465	0	0	0	4,642	11/01/2040
31292L-W6-8	FHLMC POOL # C04269 3.000% 10/01/42		12/01/2015	Paydown		88,474	88,474	92,427	92,275	0	(3,801)	0	(3,801)	0	88,474	0	0	0	1,499	10/01/2042
31293K-7A-8	FHLMC POOL # C22689 6.500% 03/01/29		12/01/2015	Paydown		73	73	70	70	0	3	0	3	0	73	0	0	0	2	03/01/2029
31293S-DX-4	FHLMC POOL # C28218 6.500% 06/01/29		12/01/2015	Paydown		210	210	210	210	0	0	0	0	0	210	0	0	0	8	06/01/2029
31293Y-BX-3	FHLMC POOL # C32754 7.000% 11/01/29		12/01/2015	Paydown		630	630	618	619	0	12	0	12	0	630	0	0	0	24	11/01/2029
31294E-MC-7	FHLMC POOL # A97555 4.500% 03/01/41		12/01/2015	Paydown		248,386	248,386	255,139	254,856	0	(6,470)	0	(6,470)	0	248,386	0	0	0	6,342	03/01/2041
31298F-U3-4	FHLMC POOL # C46902 6.500% 09/01/30		12/01/2015	Paydown		847	847	845	845	0	1	0	1	0	847	0	0	0	28	09/01/2030
31298G-S7-6	FHLMC POOL # C47742 7.000% 02/01/31		12/01/2015	Paydown		73	73	75	75	0	(2)	0	(2)	0	73	0	0	0	3	02/01/2031
3132HM-VS-7	FHLMC POOL # 011525 3.500% 10/01/42		12/01/2015	Paydown		173,783	173,783	187,224	186,802	0	(13,019)	0	(13,019)	0	173,783	0	0	0	3,711	10/01/2042
31368H-MB-6	FNMA POOL # 190354 5.500% 12/01/34		12/01/2015	Paydown		104,131	104,131	113,380	112,955	0	(8,824)	0	(8,824)	0	104,131	0	0	0	3,003	12/01/2034
31374G-WP-8	FNMA POOL # 313954 6.500% 01/01/28		12/01/2015	Paydown		10,502	10,502	10,839	10,805	0	(303)	0	(303)	0	10,502	0	0	0	375	01/01/2028
31379K-MY-6	FNMA POOL # 421675 7.000% 03/01/28		12/01/2015	Paydown		1,110	1,110	1,119	1,118	0	(7)	0	(7)	0	1,110	0	0	0	41	03/01/2028
31384U-AE-1	FNMA POOL # 534621 7.000% 11/01/29		12/01/2015	Paydown		635	635	639	639	0	(4)	0	(4)	0	635	0	0	0	25	11/01/2029
31384V-2A-9	FNMA POOL # 535469 6.500% 07/01/30		12/01/2015	Paydown		550	550	518	520	0	30	0	30	0	550	0	0	0	19	07/01/2030
31384V-T8-5	FNMA POOL # 535275 6.500% 05/01/30		12/01/2015	Paydown		1,444	1,444	1,435	1,435	0	9	0	9	0	1,444	0	0	0	39	05/01/2030
3138E9-P7-9	FNMA POOL # AK4945 3.500% 02/01/42		11/05/2015	DEUTSCHE BANK AG		855,570	823,282	848,623	847,841	0	60	0	60	0	847,901	0	7,669	7,669	26,814	02/01/2042
3138E9-P7-9	FNMA POOL # AK4945 3.500% 02/01/42		11/01/2015	Paydown		131,555	131,555	135,605	135,480	0	(3,924)	0	(3,924)	0	131,555	0	0	0	2,332	02/01/2042
3138EE-GB-9	FNMA POOL # AK9193 3.500% 05/01/42		11/05/2015	DEUTSCHE BANK AG		426,633	410,594	428,429	427,660	0	(97)	0	(97)	0	427,563	0	(930)	(930)	13,373	05/01/2042
3138EE-GB-9	FNMA POOL # AK9193 3.500% 05/01/42		11/01/2015	Paydown		40,399	40,399	42,154	42,078	0	(1,679)	0	(1,679)	0	40,399	0	0	0	868	05/01/2042
3138EK-LV-5	FNMA POOL # AL3039 3.500% 10/01/27		11/05/2015	DEUTSCHE BANK AG		799,875	755,379	790,728	788,582	0	(1,039)	0	(1,039)	0	787,543	0	12,332	12,332	24,602	10/01/2027
3138EK-LV-5	FNMA POOL # AL3039 3.500% 10/01/27		11/01/2015	Paydown		160,637	160,637	168,154	167,698	0	(7,061)	0	(7,061)	0	160,637	0	0	0	3,132	10/01/2027

ANNUAL STATEMENT FOR THE YEAR 2015 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
3138LQ-UJ-1	FNMA POOL # A00584 2.500% 01/01/28		12/01/2015	Paydown		235,871	235,871	245,085	244,238	0	(8,367)	0	(8,367)	0	235,871	0	0	0	2,995	01/01/2028
3138LR-4A-7	FNMA POOL# A01716 3.500% 05/01/42		11/05/2015	DEUTSCHE BANK AG		944,635	909,122	942,362	940,906	0	(184)	0	(184)	0	940,722	0	3,912	3,912	29,610	05/01/2042
3138LR-4A-7	FNMA POOL# A01716 3.500% 05/01/42		11/01/2015	Paydown		214,168	214,168	221,999	221,656	0	(7,488)	0	(7,488)	0	214,168	0	0	0	5,594	05/01/2042
3138NX-YR-2	FNMA POOL # AR1619 3.000% 12/01/42		12/01/2015	Paydown		78,056	78,056	81,990	81,862	0	(3,806)	0	(3,806)	0	78,056	0	0	0	1,768	12/01/2042
3138X4-IN-6	FNMA POOL # AU5152 3.000% 08/01/28		11/05/2015	BANK OF AMERICA		1,643,971	1,580,267	1,620,020	1,617,496	0	(1,064)	0	(1,064)	0	1,616,433	0	27,538	27,538	44,116	08/01/2028
3138X4-IN-6	FNMA POOL # AU5152 3.000% 08/01/28		11/01/2015	Paydown		183,480	183,480	188,096	187,803	0	(4,323)	0	(4,323)	0	183,480	0	0	0	2,404	08/01/2028
31398K-CN-8	FHLMIC CMO 3587 DA 4.500% 10/15/39		12/01/2015	Paydown		256,700	256,700	268,994	268,183	0	(11,483)	0	(11,483)	0	256,700	0	0	0	6,178	10/15/2039
31402R-R9-2	FNMA POOL # 735912 5.500% 10/01/35		12/01/2015	Paydown		88,466	88,466	93,141	92,947	0	(4,481)	0	(4,481)	0	88,466	0	0	0	2,729	10/01/2035
31403D-SE-0	FNMA POOL # 745817 5.000% 09/01/36		12/01/2015	Paydown		13,547	13,547	12,996	13,012	0	535	0	535	0	13,547	0	0	0	355	09/01/2036
31407H-HS-8	FNMA POOL # 831041 5.000% 10/01/35		12/01/2015	Paydown		7,139	7,139	6,929	6,936	0	202	0	202	0	7,139	0	0	0	169	10/01/2035
31407M-MR-3	FNMA POOL # 834768 5.500% 07/01/35		12/01/2015	Paydown		27,374	27,374	26,902	26,916	0	458	0	458	0	27,374	0	0	0	902	07/01/2035
31410G-KD-4	FNMA POOL # 888692 5.500% 09/01/36		12/01/2015	Paydown		352,087	352,087	378,623	377,485	0	(25,398)	0	(25,398)	0	352,087	0	0	0	10,003	09/01/2036
31410X-HR-0	FNMA POOL # 900340 6.500% 09/01/36		12/01/2015	Paydown		9,715	9,715	9,859	9,853	0	(138)	0	(138)	0	9,715	0	0	0	372	09/01/2036
31417B-PX-9	FNMA POOL # AB4937 3.500% 04/01/42		12/01/2015	Paydown		235,385	235,385	248,423	247,922	0	(12,537)	0	(12,537)	0	235,385	0	0	0	4,613	04/01/2042
31417D-QY-2	FNMA POOL # AB6770 3.000% 10/01/42		12/01/2015	Paydown		69,385	69,385	73,153	73,007	0	(3,621)	0	(3,621)	0	69,385	0	0	0	1,228	10/01/2042
31417F-7H-5	FNMA POOL # AB8995 2.500% 04/01/28		12/01/2015	Paydown		283,291	283,291	295,580	294,578	0	(11,287)	0	(11,287)	0	283,291	0	0	0	3,934	04/01/2028
31417G-HL-6	FNMA POOL # AB9650 2.500% 06/01/28		11/05/2015	DEUTSCHE BANK AG		991,090	972,103	990,330	988,893	0	(551)	0	(551)	0	988,343	0	2,747	2,747	22,615	06/01/2028
31417G-HL-6	FNMA POOL # AB9650 2.500% 06/01/28		11/01/2015	Paydown		138,899	138,899	141,504	141,298	0	(2,399)	0	(2,399)	0	138,899	0	0	0	1,770	06/01/2028
31418M-K7-6	FNMA POOL # AD0317 5.500% 01/01/39		12/01/2015	Paydown		11,317	11,317	12,086	12,062	0	(745)	0	(745)	0	11,317	0	0	0	332	01/01/2039
31419A-4N-4	FNMA POOL # AE0828 3.500% 02/01/41		11/05/2015	DEUTSCHE BANK AG		597,579	574,681	598,670	597,589	0	(15)	0	(15)	0	597,574	0	4	4	18,717	02/01/2041
31419A-4N-4	FNMA POOL # AE0828 3.500% 02/01/41		11/01/2015	Paydown		94,892	94,892	98,853	98,674	0	(3,783)	0	(3,783)	0	94,892	0	0	0	1,617	02/01/2041
3199999	Subtotal - Bonds - U.S. Special Revenues					10,145,165	9,911,240	10,272,112	10,253,560	0	(161,671)	0	(161,671)	0	10,091,891	0	53,272	53,272	260,148	XXX
00130H-BH-7	AES CORPORATION (THE) CORP BND 8.000% 10/15/17		04/14/2015	TENDER OFFER		810,250	700,000	794,500	783,548	0	(8,100)	0	(8,100)	0	775,448	0	34,802	34,802	27,844	10/15/2017
00287Y-AM-1	ABBVIE INC SENIOR CORP BND 4.400% 11/06/42		10/19/2015	BANK OF AMERICA		316,839	340,000	333,768	333,837	0	91	0	91	0	333,928	0	(17,089)	(17,089)	14,378	11/06/2042
025537-AF-8	AMERICAN ELECTRIC POWER COMPAN SENIOR CORP BND 1.650% 12/15/17		04/27/2015	WELLS FARGO SECURITIES		1,007,120	1,000,000	1,002,070	1,001,985	0	(221)	0	(221)	0	1,001,764	0	5,356	5,356	6,188	12/15/2017
031162-BV-1	AMGEN INC SENIOR CORP BND 3.625% 05/22/24		09/01/2015	Various		2,324,974	2,315,000	2,321,598	2,321,524	0	(258)	0	(258)	0	2,321,267	0	3,707	3,707	47,464	05/22/2024
05946X-BV-4	BAFC CMO 03-A4-1A1 6.000% 05/20/33		12/01/2015	Paydown		323	323	330	330	0	(6)	0	(6)	0	323	0	0	0	8	05/20/2033
126650-CB-4	CVS HEALTH CORP SENIOR CORP BND 2.250% 12/05/18		06/03/2015	BARCLAYS CAPITAL		1,318,707	1,300,000	1,307,449	1,306,168	0	(671)	0	(671)	0	1,305,497	0	13,210	13,210	14,869	12/05/2018
140420-NG-1	CAPITAL ONE BANK USA NA SENIOR CORP BND 1.200% 02/13/17		07/30/2015	WELLS FARGO SECURITIES		625,143	630,000	629,742	629,817	0	51	0	51	0	629,868	0	(4,725)	(4,725)	7,371	02/13/2017
209111-EL-3	CONSOLIDATED EDISON INC CORP BND 5.850% 03/15/36		05/06/2015	BANC OF AMERICA SECURITIES LLC		395,288	325,000	337,139	335,337	0	(93)	0	(93)	0	335,244	0	60,044	60,044	12,464	03/15/2036
21036P-AD-0	CONSTELLATION BRANDS INC SENIOR CORP BND 7.250% 09/01/16		03/03/2015	NESBITT THOMSON		861,600	800,000	910,000	864,000	8,191	(7,552)	0	639	0	864,639	0	(3,039)	(3,039)	29,806	09/01/2016
254709-AK-4	DISCOVER FINANCIAL SERVICES SENIOR CORP BND 3.950% 11/06/24		02/11/2015	CITIGROUP GLOBAL MKT INC		367,218	360,000	359,734	359,737	0	3	0	3	0	359,740	0	7,478	7,478	3,990	11/06/2024
35671D-AU-9	FREEPORT-MCMORAN INC SENIOR CORP BND 3.550% 03/01/22		12/23/2015	GOLDMAN SACHS & CO.		253,000	440,000	407,598	407,598	0	3,050	0	3,050	0	410,649	0	(157,649)	(157,649)	12,930	03/01/2022
36962G-3H-5	GENERAL ELECTRIC CAPITAL CORP CORP BND 5.625% 09/15/17		10/21/2015	Taxable Exchange		601,925	550,000	624,003	598,458	0	(14,299)	0	(14,299)	0	584,158	0	17,767	17,767	34,461	09/15/2017
36962G-4D-3	GENERAL ELECTRIC CAPITAL CORP CORP BND MTN 6.000% 08/07/19		10/21/2015	Taxable Exchange		833,575	713,000	834,944	834,944	0	(13,158)	0	(13,158)	0	821,786	0	11,789	11,789	30,778	08/07/2019
36962G-U6-9	GENERAL ELECTRIC CAPITAL CORP CORP BND MTN 5.000% 01/08/16		06/11/2015	CITIGROUP GLOBAL MKT INC		553,743	540,000	596,263	562,169	0	(9,646)	0	(9,646)	0	552,524	0	1,219	1,219	24,975	01/08/2016
37045V-AF-7	GENERAL MOTORS CO SENIOR CORP BND 6.250% 10/02/43		03/05/2015	SCOCIETE GENERALE		213,747	175,000	198,281	198,165	0	(64)	0	(64)	0	198,101	0	15,646	15,646	4,800	10/02/2043
404119-BM-0	HCA INC SENIOR CORP BND 3.750% 03/15/19		11/05/2015	JEFFRIES & CO. INC.		508,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	8,750	8,750	21,615	03/15/2019
428236-BY-8	HEWLETT-PACKARD COMPANY SENIOR CORP BND 2.750% 01/14/19		10/16/2015	TENDER OFFER		310,014	300,000	299,862	299,887	0	21	0	21	0	299,908	0	10,106	10,106	10,358	01/14/2019
441060-AM-2	HOSPIRA INC SENIOR CORP BND 5.200% 08/12/20		10/05/2015	Taxable Exchange		375,609	330,000	329,178	329,318	0	81	0	81	0	329,400	0	46,209	46,209	19,686	08/12/2020

E14.2

ANNUAL STATEMENT FOR THE YEAR 2015 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
45687A-AG-7	INGERSOLL-RAND GLOBAL HOLDING SENIOR CORP BND 5.750% 06/15/43		05/06/2015	J.P. MORGAN SECURITIES INC		903,248	800,000	904,290	903,385	0	(609)	0	(609)	0	902,776	0	472	472	18,656	06/15/2043
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND 4.200% 04/15/24		11/16/2015	CREDIT SUISSE FIRST BOSTON COR		1,347,323	1,340,000	1,348,321	1,347,895	0	(590)	0	(590)	0	1,347,305	0	18	18	58,802	04/15/2024
466313-AG-8	JABIL CIRCUIT INC SENIOR CORP BND 4.700% 09/15/22		12/18/2015	CITIGROUP GLOBAL MKT INC		1,008,800	1,040,000	1,047,800	1,046,580	0	(710)	0	(710)	0	1,045,870	0	(37,070)	(37,070)	62,186	09/15/2022
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIOR CORP BND 3.050% 12/01/19		10/29/2015	BANK OF AMERICA		96,984	100,000	101,560	101,560	0	(178)	0	(178)	0	101,382	0	(4,398)	(4,398)	2,855	12/01/2019
565849-AF-3	MARATHON OIL CORP CORP BND 5.900% 03/15/18		06/16/2015	GOLDMAN SACHS & CO.		1,096,810	1,000,000	1,155,730	1,122,960	0	(17,306)	0	(17,306)	0	1,105,654	0	(8,844)	(8,844)	44,906	03/15/2018
595112-BB-8	MICRON TECHNOLOGY INC SENIOR CORP BND 144A 5.500% 02/01/25		07/14/2015	GOLDMAN SACHS & CO.		343,600	360,000	360,600	360,575	0	(34)	0	(34)	0	360,541	0	(16,941)	(16,941)	19,195	02/01/2025
595112-BB-8	MICRON TECHNOLOGY INC SENIOR CORP BND 144A 5.500% 02/01/25		08/04/2015	Tax Free Exchange		43,425	45,000	45,000	45,000	0	0	0	0	0	45,000	0	(1,575)	(1,575)	2,516	02/01/2025
59562V-AX-5	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP BND 2.000% 11/15/18		05/18/2015	BANC OF AMERICA SECURITIES LLC		1,606,600	1,590,000	1,570,174	1,572,986	0	1,631	0	1,631	0	1,574,617	0	31,983	31,983	16,430	11/15/2018
610202-BL-6	MONONGAHELA PIWR CO CORP BND 144A 5.700% 03/15/17		05/18/2015	J.P. MORGAN SECURITIES INC		1,069,500	1,000,000	1,099,460	1,093,867	0	(16,198)	0	(16,198)	0	1,077,670	0	(8,170)	(8,170)	38,950	03/15/2017
628530-AL-1	MYLAN INC/PA CORP BND 144A 7.875% 07/15/20		07/15/2015	Call 103.9380		1,974,822	1,900,000	2,222,875	2,028,295	0	(53,473)	0	(53,473)	0	1,974,822	0	0	0	154,375	07/15/2020
652482-CB-4	21ST CENTURY FOX AMERICA INC CORP BND 4.500% 02/15/21		04/06/2015	Tax Free Exchange		33,429	30,000	30,364	30,252	0	(9)	0	(9)	0	30,242	0	3,186	3,186	866	02/15/2021
69371R-K9-6	PACCAR FINANCIAL CORP SENIOR CORP BND MTN 0.700% 11/16/15		05/13/2015	CITIGROUP GLOBAL MKT INC		1,201,728	1,200,000	1,199,364	1,199,814	0	81	0	81	0	1,199,894	0	1,834	1,834	4,247	11/16/2015
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND 5.000% 02/01/21		11/24/2015	BARCLAYS CAPITAL		204,280	200,000	199,042	199,368	0	83	0	83	0	199,451	0	4,829	4,829	13,306	02/01/2021
742718-DS-5	PROCTER & GAMBLE COMPANY CORP BND 1.800% 11/15/15		03/27/2015	TDSI		1,008,990	1,000,000	991,820	998,516	0	328	0	328	0	998,844	0	10,146	10,146	5,800	11/15/2015
744448-CF-6	PUBLIC SERVICE COMPANY OF COLO SECURED CORP BND 2.250% 09/15/22		07/24/2015	J.P. MORGAN SECURITIES INC		576,240	600,000	599,412	599,537	0	32	0	32	0	599,569	0	(23,329)	(23,329)	11,775	09/15/2022
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND 3.000% 05/20/22		12/09/2015	BANK OF AMERICA		38,838	40,000	39,858	39,858	0	10	0	10	0	39,868	0	(1,029)	(1,029)	680	05/20/2022
81180W-AK-7	SEAGATE HDD CAYMAN SENIOR CORP BND 144A 4.750% 01/01/25	E	07/15/2015	Tax Free Exchange		359,363	370,000	384,833	384,761	0	(646)	0	(646)	0	384,115	0	(24,752)	(24,752)	19,870	01/01/2025
842597-OK-1	SOUTHERN COMPANY (THE) SENIOR CORP BND 1.300% 08/15/17		12/16/2015	Various		2,972,786	3,000,000	2,999,040	2,999,152	0	288	0	288	0	2,999,440	0	(26,654)	(26,654)	49,187	08/15/2017
87246A-AC-2	TIAA CMBS 07-C4 A3 5.479% 08/15/39		05/10/2015	Paydown		848,262	848,262	919,527	853,147	0	(4,885)	0	(4,885)	0	848,262	0	0	0	34,725	08/15/2039
88163V-AD-1	TEVA PHARM FIN LLC CORP BND 6.150% 02/01/36		06/11/2015	Various		640,935	500,000	561,510	560,191	0	(191)	0	(191)	0	560,001	0	80,934	80,934	16,521	02/01/2036
88732J-AJ-7	TIME WARNER CABLE INC CORP BND 6.550% 05/01/37		05/06/2015	Various		643,947	600,000	689,093	687,428	0	(676)	0	(676)	0	686,752	0	(42,805)	(42,805)	19,618	05/01/2037
92343V-BT-0	VERIZON COMMUNICATIONS INC SENIOR CORP BND 6.550% 09/15/43		05/06/2015	GOLDMAN SACHS & CO.		514,517	420,000	507,507	506,562	0	(478)	0	(478)	0	506,084	0	8,433	8,433	18,034	09/15/2043
92343V-CG-7	VERIZON COMMUNICATIONS INC SENIOR CORP BND 144A 2.625% 02/21/20		03/16/2015	Tax Free Exchange		323,391	321,000	318,872	319,002	0	73	0	73	0	319,076	0	4,315	4,315	4,798	02/21/2020
92343V-CJ-1	VERIZON COMMUNICATIONS INC SENIOR CORP BND 144A 4.862% 08/21/46		03/16/2015	Tax Free Exchange		499,243	484,000	483,871	483,872	0	0	0	0	0	483,872	0	15,371	15,371	13,400	08/21/2046
92553P-AB-8	VIACOM INC CORP BND 6.125% 10/05/17		04/15/2015	WELLS FARGO SECURITIES		221,274	200,000	231,622	213,170	0	(1,364)	0	(1,364)	0	211,806	0	9,468	9,468	6,635	10/05/2017
92553P-AU-6	VIACOM INC SENIOR CORP BND 5.850% 09/01/43		05/06/2015	GOLDMAN SACHS & CO.		606,396	580,000	626,632	626,037	0	(257)	0	(257)	0	625,780	0	(19,384)	(19,384)	23,563	09/01/2043
92936T-AA-0	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 12-C7 2.300% 06/15/45		12/01/2015	Paydown		100,701	100,701	101,559	101,408	0	(706)	0	(706)	0	100,701	0	0	0	1,205	06/15/2045
931427-AE-8	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 1.750% 11/17/17		04/15/2015	JEFFRIES & CO. INC.		2,515,622	2,490,000	2,497,858	2,497,546	0	(774)	0	(774)	0	2,496,772	0	18,850	18,850	18,398	11/17/2017
94106L-AS-8	WASTE MANAGEMENT INC CORP BND 6.100% 03/15/18		01/20/2015	BANC OF AMERICA SECURITIES LLC		791,875	700,000	831,215	775,533	0	(1,375)	0	(1,375)	0	774,158	0	17,717	17,717	15,182	03/15/2018
980881-BT-8	GCCT_12-5A ABS 12-5A 144A 0.790% 09/15/17	A	09/15/2015	Paydown		250,000	250,000	250,381	250,158	0	(158)	0	(158)	0	250,000	0	0	0	1,481	09/15/2017

ANNUAL STATEMENT FOR THE YEAR 2015 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	
69480U-AH-0	PACIFIC RUBIALES ENERGY CORP SENIOR CORP BND 144A 5.375% 01/26/19	A	01/16/2015	Various	144,000	200,000	199,970	172,540	27,461	0	0	0	27,461	0	200,001	0	(56,001)	(56,001)	5,121	01/26/2019	
00507U-AD-3	ACTAVIS FUNDING SCS SENIOR CORP BND 2.450% 06/15/19	F	05/11/2015	CITIGROUP GLOBAL MKT INC	1,994,720	2,000,000	1,943,000	1,944,600	0	4,266	0	0	4,266	0	1,948,866	0	45,854	45,854	20,281	06/15/2019	
00772B-AC-5	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 144A 3.750% 05/15/19	F	08/05/2015	Tax Free Exchange	826,060	824,000	834,300	816,790	16,528	(1,184)	0	0	15,344	0	832,133	0	(6,073)	(6,073)	22,317	05/15/2019	
01609W-AD-4	ALIBABA GROUP HOLDING LTD SENIOR CORP BND 144A 1.625% 11/28/17	F	12/04/2015	Tax Free Exchange	1,318,124	1,335,000	1,333,518	1,333,564	0	448	0	0	448	0	1,334,012	0	(15,888)	(15,888)	22,055	11/28/2017	
01609W-AH-5	ALIBABA GROUP HOLDING LTD SENIOR CORP BND 144A 3.600% 11/28/24	F	12/04/2015	Tax Free Exchange	804,595	840,000	838,463	838,475	0	120	0	0	120	0	838,595	0	(34,000)	(34,000)	30,744	11/28/2024	
15132H-AA-9	CENCOSUD SA CORP BND 144A 5.500% 01/20/21	F	10/23/2015	CITIGROUP GLOBAL MKT INC	1,929,206	1,850,000	1,847,375	1,853,797	0	(504)	0	0	(504)	0	1,853,294	0	75,913	75,913	129,449	01/20/2021	
29246R-AA-1	EMPRESA NACIONAL DE ELECTRICID SENIOR CORP BND 4.250% 04/15/24	F	01/14/2015	SOCCIEETE GENERALE	507,500	500,000	494,900	495,196	0	22	0	0	22	0	495,218	0	12,282	12,282	5,608	04/15/2024	
29358Q-AC-3	ENSCO PLC SENIOR CORP BND 4.500% 10/01/24	F	03/25/2015	MSC	401,438	415,000	417,791	417,766	0	(45)	0	0	(45)	0	417,721	0	(16,283)	(16,283)	9,389	10/01/2024	
33938E-AQ-0	FLEXTRONICS INTL LTD. SENIOR CORP BND 4.625% 02/15/20	F	03/05/2015	BANC OF AMERICA SECURITIES LLC	523,750	500,000	486,250	488,753	0	358	0	0	358	0	489,111	0	34,639	34,639	13,168	02/15/2020	
36120P-AB-9	GTL TRADE FINANCE INC CORP BND 144A 7.250% 10/20/17	F	05/18/2015	HSBC SECURITIES INC.	2,719,000	2,500,000	2,856,250	2,801,378	0	(39,984)	0	0	(39,984)	0	2,761,394	0	(42,394)	(42,394)	106,233	10/20/2017	
36249S-AA-1	GTL TRADE FINANCE INC SENIOR CORP BND 144A 5.893% 04/29/24	F	12/18/2015	J.P. MORGAN SECURITIES INC	289,000	400,000	415,000	414,374	0	(1,232)	0	0	(1,232)	0	413,142	0	(124,142)	(124,142)	27,108	04/29/2024	
45314Q-AE-5	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A 3.750% 07/21/22	F	10/02/2015	RBC DOMINION SECURITIES INC.	527,036	520,000	511,602	511,602	0	223	0	0	223	0	511,825	0	15,211	15,211	4,117	07/21/2022	
822582-AR-3	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND 1.125% 08/21/17	F	06/16/2015	WELLS FARGO SECURITIES	1,496,475	1,500,000	1,508,541	1,504,733	0	(825)	0	0	(825)	0	1,503,909	0	(7,434)	(7,434)	13,969	08/21/2017	
88166C-AA-6	TEVA PHARMACEUTICAL FINANCE II CORP BND 3.000% 06/15/15	F	01/26/2015	CITIGROUP GLOBAL MKT INC	1,211,340	1,200,000	1,228,080	1,203,055	0	(463)	0	0	(463)	0	1,202,592	0	8,748	8,748	4,100	06/15/2015	
92936M-AF-4	WPP FINANCE 2010 SENIOR CORP BND 3.750% 09/19/24	F	08/20/2015	CREDIT SUISSE FIRST BOSTON COR	336,539	340,000	338,130	338,158	0	110	0	0	110	0	338,267	0	(1,728)	(1,728)	11,900	09/19/2024	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				50,549,537	49,351,286	51,358,819	50,750,018	52,180	(187,552)	0	0	(135,372)	0	50,614,648	0	(65,110)	(65,110)	1,447,706	XXX	
8399997	Total - Bonds - Part 4				158,126,831	155,358,221	159,622,422	158,761,652	(167,428)	(452,714)	0	0	(620,142)	0	158,141,521	0	(14,692)	(14,692)	2,522,324	XXX	
8399998	Total - Bonds - Part 5				129,039,917	128,345,000	130,524,492	0	0	(123,926)	0	0	(123,926)	0	130,400,562	0	(1,360,642)	(1,360,642)	1,224,733	XXX	
8399999	Total - Bonds				287,166,748	283,703,221	290,146,914	158,761,652	(167,428)	(576,640)	0	0	(744,068)	0	288,542,083	0	(1,375,334)	(1,375,334)	3,747,057	XXX	
8999997	Total - Preferred Stocks - Part 4				0	XXX	0	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	0	XXX
8999999	Total - Preferred Stocks				0	XXX	0	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	0	XXX
9799998	Total - Common Stocks - Part 5				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999	Total - Common Stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999	Total - Preferred and Common Stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999	Totals				287,166,748	XXX	290,146,914	158,761,652	(167,428)	(576,640)	0	0	(744,068)	0	288,542,083	0	(1,375,334)	(1,375,334)	3,747,057	XXX	

ANNUAL STATEMENT FOR THE YEAR 2015 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-RH-3	UNITED STATES TREASURY GOVT BND 3.125% 08/15/44		01/20/2015	BANC OF AMERICA SECURITIES LLC	02/06/2015	CITIGROUP GLOBAL MKT INC	165,000	191,245	185,213	191,218	0	(27)	0	(27)	0	0	(6,006)	(6,006)	2,494	2,256
912810-RM-2	UNITED STATES TREASURY GOVT BND 3.000% 05/15/45		10/19/2015	WELLS FARGO SECURITIES	12/09/2015	GOLDMAN SACHS & CO.	240,000	245,578	240,891	245,564	0	(15)	0	(15)	0	0	(4,673)	(4,673)	4,174	3,130
912810-RN-0	UNITED STATES TREASURY GOVT BND 2.875% 08/15/45		11/24/2015	Various	12/09/2015	Various	750,000	725,616	735,703	725,644	0	29	0	29	0	0	10,058	10,058	6,970	5,966
912828-G3-8	UNITED STATES TREASURY GOVT BND 2.250% 11/15/24		02/11/2015	Various	02/18/2015	BARCLAYS CAPITAL	1,325,000	1,384,605	1,338,612	1,384,401	0	(205)	0	(205)	0	0	(45,788)	(45,788)	7,824	6,871
912828-H3-7	UNITED STATES TREASURY GOVT BND 0.875% 01/15/18		01/20/2015	BANC OF AMERICA SECURITIES LLC	06/17/2015	Various	780,000	780,853	779,333	780,787	0	(66)	0	(66)	0	0	(1,454)	(1,454)	1,751	151
912828-H4-5	UNITED STATES TREASURY GOVT IBND 0.250% 01/15/25		06/08/2015	Various	07/23/2015	Various	7,000,000	6,983,363	6,855,060	6,981,444	0	(1,920)	0	(1,920)	0	0	(126,383)	(126,383)	9,190	5,139
912828-J2-7	UNITED STATES TREASURY GOVT BND 2.000% 02/15/25		04/01/2015	CITIGROUP GLOBAL MKT INC	04/16/2015	Various	6,000,000	6,063,984	6,057,406	6,063,750	0	(235)	0	(235)	0	0	(6,344)	(6,344)	20,117	15,249
912828-J5-0	UNITED STATES TREASURY GOVT BND 1.375% 02/29/20		03/05/2015	J.P. MORGAN SECURITIES INC	04/24/2015	BARCLAYS CAPITAL	19,000,000	18,821,133	19,058,633	18,826,220	0	5,087	0	5,087	0	0	232,413	232,413	42,595	4,260
912828-J8-4	UNITED STATES TREASURY GOVT BND 1.375% 03/31/20		04/01/2015	BANC OF AMERICA SECURITIES LLC	04/24/2015	Various	6,500,000	6,512,949	6,513,625	6,512,806	0	(144)	0	(144)	0	0	819	819	5,597	488
912828-K7-4	UNITED STATES TREASURY GOVT BND 2.000% 08/15/25		11/16/2015	Various	12/04/2015	Various	10,975,000	10,877,644	10,799,309	10,878,207	0	563	0	563	0	0	(78,898)	(78,898)	49,343	33,495
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		10/29/2015	Various	11/03/2015	J.P. MORGAN SECURITIES INC	3,440,000	3,433,814	3,405,331	3,433,821	0	7	0	7	0	0	(28,490)	(28,490)	4,523	3,502
912828-M7-2	UNITED STATES TREASURY SENIOR GOVT BND 0.875% 11/30/17		12/16/2015	MORGAN STANLEY & CO. INC	12/23/2015	CITIGROUP GLOBAL MKT INC	1,900,000	1,895,844	1,895,918	1,895,855	0	12	0	12	0	0	63	63	1,045	954
912828-M9-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 11/30/20		12/02/2015	BANK OF AMERICA	12/07/2015	CITIGROUP GLOBAL MKT INC	345,000	344,515	344,111	344,515	0	1	0	1	0	0	(405)	(405)	138	107
912828-TE-0	UNITED STATES TREASURY GOVT IBND 0.125% 07/15/22		02/03/2015	GOLDMAN SACHS & CO.	09/02/2015	Various	6,000,000	6,259,426	6,081,362	6,251,819	0	(7,607)	0	(7,607)	0	0	(170,456)	(170,456)	4,723	425
912828-WZ-9	UNITED STATES TREASURY GOVT BND 1.750% 04/30/22		05/06/2015	CITIGROUP GLOBAL MKT INC	05/11/2015	CITIGROUP GLOBAL MKT INC	2,200,000	2,168,461	2,162,617	2,168,496	0	35	0	35	0	0	(5,878)	(5,878)	1,465	1,151
912828-XB-1	UNITED STATES TREASURY GOVT BND 2.125% 05/15/25		08/25/2015	Various	09/22/2015	J.P. MORGAN SECURITIES INC	5,290,000	5,229,304	5,285,247	5,230,266	0	962	0	962	0	0	54,982	54,982	40,016	22,424
912828-XD-7	UNITED STATES TREASURY GOVT BND 1.875% 05/31/22		06/19/2015	BANC OF AMERICA SECURITIES LLC	07/24/2015	Various	3,500,000	3,469,785	3,458,430	3,470,092	0	307	0	307	0	0	(11,662)	(11,662)	8,839	3,945
912828-XE-5	UNITED STATES TREASURY GOVT BND 1.500% 05/31/20		06/08/2015	CITIGROUP GLOBAL MKT INC	08/05/2015	CREDIT SUISSE FIRST BOSTON COR	2,000,000	1,980,234	1,988,984	1,980,863	0	628	0	628	0	0	8,122	8,122	5,820	902
912828-XH-8	UNITED STATES TREASURY GOVT BND 1.625% 06/30/20		07/22/2015	BANC OF AMERICA SECURITIES LLC	11/03/2015	Various	4,280,000	4,272,142	4,297,509	4,272,425	0	283	0	283	0	0	25,083	25,083	17,611	5,103
0599999. Subtotal - Bonds - U.S. Governments							81,690,000	81,640,495	81,483,294	81,638,193	0	(2,305)	0	(2,305)	0	0	(154,897)	(154,897)	234,235	115,518
748148-RU-9	QUEBEC PROVINCE CORP BOND 3.500% 07/29/20	A	04/24/2015	NATIONAL BANK OF CANADA INTL	05/18/2015	RBC DOMINION SECURITIES INC	2,000,000	2,181,000	2,156,560	2,179,011	0	(1,989)	0	(1,989)	0	0	(22,451)	(22,451)	21,778	17,500
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21	F	09/24/2015	J.P. MORGAN SECURITIES INC	12/07/2015	Various	4,270,000	4,552,375	4,410,925	4,540,342	0	(12,033)	0	(12,033)	0	0	(129,417)	(129,417)	103,963	48,356
500769-GK-4	KREDITANSTALT FUER WIEDERLAFBA SENIOR CORP BND 2.500% 11/20/24	F	02/05/2015	MSC	07/23/2015	HSBC SECURITIES INC	500,000	525,325	500,485	524,230	0	(1,095)	0	(1,095)	0	0	(23,745)	(23,745)	8,611	2,778
71645II-AQ-4	PETROBRAS INT BRASPETRO BV SENIOR CORP BND 6.875% 01/20/40	F	02/19/2015	CITIGROUP GLOBAL MKT INC	02/25/2015	J.P. MORGAN SECURITIES INC	55,000	49,636	47,227	49,637	0	1	0	1	0	0	(2,410)	(2,410)	441	357
71647N-AM-1	PETROBRAS INT BRASPETRO BV SENIOR CORP BND 6.250% 03/17/24	F	04/24/2015	BANC OF AMERICA SECURITIES LLC	09/10/2015	Various	2,000,000	2,051,740	1,801,448	2,050,720	0	(1,020)	0	(1,020)	0	0	(249,272)	(249,272)	45,660	14,583
71647N-AN-9	PETROBRAS INT BRASPETRO BV SENIOR CORP BND 6.850% 06/05/15	F	06/01/2015	DEUTSCHE BANK AG	08/20/2015	BANK OF AMERICA	650,000	526,955	489,457	526,956	0	1	0	1	0	0	(37,499)	(37,499)	9,894	0
718286-BY-2	RUSSIAN FEDERATION GOVT BND 144A 4.200% 01/21/24	F	04/07/2015	J.P. MORGAN SECURITIES INC	06/17/2015	NESBITT THOMSON	820,000	928,232	886,819	926,084	0	(2,148)	0	(2,148)	0	0	(39,265)	(39,265)	14,272	7,558
78307A-DB-6	RUSSIAN FEDERATION GOVT BND 144A 5.000% 04/29/20	F	01/07/2015	Various	04/01/2015	CITIGROUP GLOBAL MKT INC	330,000	295,639	332,313	296,909	0	1,270	0	1,270	0	0	35,404	35,404	7,099	3,277
1099999. Subtotal - Bonds - All Other Governments							10,625,000	11,110,902	10,625,234	11,093,889	0	(17,013)	0	(17,013)	0	0	(468,655)	(468,655)	211,718	94,409

E15

ANNUAL STATEMENT FOR THE YEAR 2015 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
13063C-MX-5	CALIFORNIA STATE OF MUNI BND GO 5.000% 10/01/32		01/06/2015	NESBITT THOMSON	12/18/2015	MORGAN STANLEY & CO. INC	195,000	234,431	231,539	230,993	0	(3,438)	0	(3,438)	0	0	546	546	11,808	2,492
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions											0	(3,438)	0	(3,438)	0	0	546	546	11,808	2,492
130178-3W-4	CALIFORNIA EDL FACS AUTH REV MUNI BND REV 5.000% 05/01/45		02/20/2015	CITIGROUP GLOBAL MKT INC	12/15/2015	CITIGROUP GLOBAL MKT INC	635,000	871,919	845,115	868,019	0	(3,899)	0	(3,899)	0	0	(22,904)	(22,904)	35,895	10,054
57604T-CB-0	MASSACHUSETTS ST TRANSN FD REV MUNI BND REV 5.000% 06/01/44		01/07/2015	CITIGROUP GLOBAL MKT INC	12/23/2015	BANC OF AMERICA SECURITIES LLC	350,000	416,021	404,565	409,991	0	(6,029)	0	(6,029)	0	0	(5,426)	(5,426)	18,132	1,264
64971W-NC-0	NEW YORK NY CITY TRANSITIONAL MUNI BND REV 5.000% 08/01/39		02/02/2015	CITIGROUP GLOBAL MKT INC	12/18/2015	CITIGROUP GLOBAL MKT INC	700,000	832,685	806,960	821,753	0	(10,932)	0	(10,932)	0	0	(14,793)	(14,793)	31,306	389
3199999. Subtotal - Bonds - U.S. Special Revenues											0	(20,860)	0	(20,860)	0	0	(43,123)	(43,123)	85,333	11,707
07177M-AE-3	BAXALTA INC SENIOR CORP BND 144A 5.250% 06/23/45		06/18/2015	GOLDMAN SACHS & CO.	06/23/2015	CREDIT SUISSE FIRST BOSTON COR	335,000	332,796	333,295	332,796	0	0	0	0	0	499	499	147	0	
210518-CR-5	CONSUMER ENERGY SECURED CORP BND 6.125% 03/15/19		05/11/2015	GOLDMAN SACHS & CO.	05/18/2015	GOLDMAN SACHS & CO.	2,000,000	2,316,200	2,317,380	2,314,689	0	(1,511)	0	(1,511)	0	0	2,691	2,691	22,458	20,076
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND 1.650% 05/07/18		08/04/2015	WELLS FARGO SECURITIES	11/18/2015	BARCLAYS CAPITAL	1,000,000	994,550	987,790	995,128	0	578	0	578	0	0	(7,338)	(7,338)	8,983	4,125
345397-VP-5	FORD MOTOR CREDIT COMPANY LLC CORP BND 6.625% 08/15/17		01/15/2015	Various	04/01/2015	WELLS FARGO SECURITIES	965,000	1,079,800	1,072,781	1,069,711	0	(10,089)	0	(10,089)	0	0	3,070	3,070	41,200	26,064
345397-VT-7	FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND 5.000% 05/15/18		02/11/2015	Various	09/25/2015	SCOCIETE GENERALE	1,130,000	1,231,644	1,201,845	1,212,536	0	(19,108)	0	(19,108)	0	0	(10,690)	(10,690)	49,438	13,861
406216-BK-6	HALLIBURTON COMPANY SENIOR CORP BND 5.000% 11/15/45		11/05/2015	BANK OF AMERICA	11/05/2015	JEFFRIES & CO. INC.	420,000	419,870	423,108	419,870	0	0	0	0	0	3,238	3,238	0	0	
446150-AH-7	HUNTINGTON BANCSHARES INCORPOR SENIOR CORP BND 2.600% 08/02/18		02/06/2015	MSC	09/24/2015	CITIGROUP GLOBAL MKT INC	1,150,000	1,168,170	1,160,580	1,164,881	0	(3,289)	0	(3,289)	0	0	(4,301)	(4,301)	19,684	748
466313-AG-8	JABIL CIRCUIT INC SENIOR CORP BND 4.700% 09/15/22		05/18/2015	CITIGROUP GLOBAL MKT INC	12/18/2015	CITIGROUP GLOBAL MKT INC	1,390,000	1,443,863	1,348,300	1,440,157	0	(3,706)	0	(3,706)	0	0	(91,857)	(91,857)	50,449	11,977
48203R-AF-1	JUNIPER NETWORKS INC CORP BND 4.600% 03/15/21		03/19/2015	BNP PARIBAS	10/29/2015	BANK OF AMERICA	440,000	464,575	458,480	462,260	0	(2,315)	0	(2,315)	0	0	(3,780)	(3,780)	15,349	2,769
48203R-AH-7	JUNIPER NETWORKS INC SENIOR CORP BND 3.300% 06/15/20		02/25/2015	CITIGROUP GLOBAL MKT INC	03/19/2015	BNP PARIBAS	480,000	479,832	481,535	479,832	0	0	0	0	0	1,703	1,703	688	0	
494550-BT-2	KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND 3.500% 03/01/21		04/16/2015	GOLDMAN SACHS & CO.	11/04/2015	BANK OF AMERICA	1,370,000	1,395,123	1,279,816	1,392,919	0	(2,204)	0	(2,204)	0	0	(113,103)	(113,103)	32,943	6,584
552081-AG-6	LYONDELLBASELL INDUSTRIES NV SENIOR CORP BND 5.000% 04/15/19	E	08/04/2015	CITIGROUP GLOBAL MKT INC	10/16/2015	BANK OF AMERICA	1,300,000	1,409,811	1,401,270	1,403,551	0	(6,260)	0	(6,260)	0	0	(2,281)	(2,281)	33,583	20,222
570506-AR-6	MARKWEST ENERGY PARTNERS LP SENIOR CORP BND 4.500% 07/15/23		06/26/2015	Various	12/22/2015	Taxable Exchange	435,000	426,188	348,435	426,650	0	463	0	463	0	0	(78,215)	(78,215)	18,324	8,663
595112-BB-8	MICRON TECHNOLOGY INC SENIOR CORP BND 144A 5.500% 02/01/25		02/18/2015	GOLDMAN SACHS & CO.	08/04/2015	Tax Free Exchange	425,000	428,188	410,125	428,045	0	(142)	0	(142)	0	0	(17,920)	(17,920)	11,882	1,428
595112-BC-6	MICRON TECHNOLOGY INC SENIOR CORP BND 5.500% 02/01/25		08/04/2015	Tax Free Exchange	08/25/2015	GOLDMAN SACHS & CO.	470,000	453,550	434,625	453,633	0	83	0	83	0	0	(19,008)	(19,008)	1,875	215
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATI SENIOR CORP BND 4.625% 06/15/45		06/18/2015	CITIGROUP GLOBAL MKT INC	11/17/2015	Various	430,000	425,395	436,025	425,420	0	25	0	25	0	0	10,605	10,605	8,092	0
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND 3.000% 05/20/22		06/01/2015	CITIGROUP GLOBAL MKT INC	12/09/2015	BANK OF AMERICA	1,360,000	1,362,108	1,319,599	1,361,974	0	(134)	0	(134)	0	0	(42,375)	(42,375)	23,004	1,587
837004-CC-2	SOUTH CAROLINA ELECTRIC & GAS CORP BND 6.500% 11/01/18		07/23/2015	WELLS FARGO SECURITIES	11/05/2015	WELLS FARGO SECURITIES	1,900,000	2,186,007	2,159,559	2,161,844	0	(24,163)	0	(24,163)	0	0	(2,285)	(2,285)	64,838	29,846
842400-FR-9	SOUTHERN CALIFORNIA EDISON CO. CORP BND 3.875% 06/01/21		04/08/2015	GOLDMAN SACHS & CO.	06/08/2015	WELLS FARGO SECURITIES	2,000,000	2,193,880	2,131,640	2,188,934	0	(4,946)	0	(4,946)	0	0	(57,294)	(57,294)	40,903	28,417
855030-AL-6	STAPLES INC SENIOR CORP BND 2.750% 01/12/18		02/12/2015	J.P. MORGAN SECURITIES INC	10/28/2015	Various	800,000	796,360	803,236	797,112	0	752	0	752	0	0	6,124	6,124	15,620	2,200
90131H-AQ-8	21ST CENTURY FOX AMERICA INC SENIOR CORP BND 4.500% 02/15/21		04/06/2015	Tax Free Exchange	10/22/2015	BANK OF AMERICA RBC DOMINION SECURITIES	30,000	33,429	32,681	33,124	0	(305)	0	(305)	0	0	(442)	(442)	945	191
92343V-CH-5	VERIZON COMMUNICATIONS INC SENIOR CORP BND 2.625% 02/21/20		03/16/2015	Tax Free Exchange	09/23/2015	INC.	321,000	323,391	322,432	323,148	0	(243)	0	(243)	0	0	(717)	(717)	5,079	585
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.862% 08/21/46		03/16/2015	Tax Free Exchange	11/24/2015	GOLDMAN SACHS & CO.	484,000	499,243	467,496	499,104	0	(139)	0	(139)	0	0	(31,608)	(31,608)	18,237	1,634

ANNUAL STATEMENT FOR THE YEAR 2015 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	
94974B-GF-1	WELLS FARGO & COMPANY SENIOR CORP BND MTN 2.150% 01/30/20		05/11/2015	WELLS FARGO SECURITIES	11/05/2015	WELLS FARGO SECURITIES	4,500,000	4,520,900	4,473,450	4,518,672	0	(2,228)	0	(2,228)	0	0	(45,222)	(45,222)	74,713	24,277	
98978V-AK-9	ZOETIS INC SENIOR CORP BND 4.500% 11/13/25		11/09/2015	BANK OF AMERICA	11/09/2015	JEFFRIES & CO. INC.	385,000	384,111	385,585	384,111	0	0	0	0	0	0	1,475	1,475	0	0	
00507U-AK-7	ACTAVIS FUNDING SCS SENIOR CORP BND 1.850% 03/01/17	F	03/09/2015	GOLDMAN SACHS & CO.	04/07/2015	SECURITIES LLC	2,850,000	2,863,994	2,873,741	2,863,440	0	(553)	0	(553)	0	0	10,300	10,300	4,101	0	
00507U-AS-0	ACTAVIS FUNDING 3.800% 03/15/25	F	05/11/2015	CITIGROUP GLOBAL MKT INC	11/10/2015	HSBC SECURITIES INC.	2,000,000	1,998,440	1,966,120	1,998,590	0	150	0	150	0	0	(32,470)	(32,470)	51,511	13,089	
00772B-AC-5	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 144A 3.750% 05/15/19	F	06/10/2015	WELLS FARGO SECURITIES	08/05/2015	Tax Free Exchange	750,000	752,813	751,875	752,724	0	(88)	0	(88)	0	0	(849)	(849)	6,250	2,344	
01609W-AB-8	ALIBABA GROUP HOLDING LTD SENIOR CORP BND 144A 2.500% 11/28/19	F	04/24/2015	GOLDMAN SACHS & CO.	12/04/2015	Tax Free Exchange	1,500,000	1,506,870	1,466,929	1,506,016	0	(854)	0	(854)	0	0	(39,087)	(39,087)	38,125	15,729	
046353-AM-0	ASTRAZENECA PLC SENIOR CORP BND 4.375% 11/16/45	F	11/10/2015	MORGAN STANLEY & CO. INC	11/12/2015	BOSTON COR	300,000	295,806	298,212	295,806	0	0	0	0	0	0	2,406	2,406	36	0	
24713G-AA-0	DELPHI AUTOMOTIVE PLC SENIOR CORP BND 3.150% 11/19/20	F	11/09/2015	BARCLAYS CAPITAL	12/02/2015	BANK OF AMERICA	365,000	364,212	366,559	364,219	0	7	0	7	0	0	2,340	2,340	575	0	
29358Q-AE-9	ENSCO PLC SENIOR CORP BND 5.200% 03/15/25	F	03/25/2015	MSC	12/21/2015	WELLS FARGO SECURITIES	415,000	417,050	293,011	416,940	0	(110)	0	(110)	0	0	(123,929)	(123,929)	16,844	1,079	
46556L-AK-0	ITAU UNIBANCO HOLDING SA SENIOR CORP BND 144A MTN 2.850% 05/26/18	F	05/18/2015	CITIGROUP GLOBAL MKT INC	11/05/2015	BANK OF AMERICA	450,000	449,870	435,695	449,888	0	19	0	19	0	0	(14,193)	(14,193)	5,763	0	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							34,150,000	35,418,039	34,643,210	35,337,724	0	(80,310)	0	(80,310)	0	0	(694,513)	(694,513)	681,639	237,710
8399998	Total - Bonds							128,345,000	130,524,492	129,039,917	130,400,562	0	(123,926)	0	(123,926)	0	0	(1,360,642)	(1,360,642)	1,224,733	461,836
8999998	Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0
9799998	Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0
9899999	Total - Preferred and Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999	Totals							130,524,492	129,039,917	130,400,562	0	(123,926)	0	(123,926)	0	0	(1,360,642)	(1,360,642)	1,224,733	461,836	

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 Purposes and Procedures Manual of the NAIC Investment Analysis Office)	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 INSURANCE COMPANY		35912	2CIB1	NO	0	71,213,411	200,000,000	100.0
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY		41998	2CIB1	NO	0	44,709,114	1,000,000,000	100.0
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY		38652	2CIB1	NO	0	52,731,283	10,000,000	100.0
32079#-10-7	AMERICAN MODERN PROPERTY & CASUALTY INS COMPANY		42722	2CIB1	NO	0	17,142,856	510,000,000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						0	185,796,664	XXX	XXX
1899999. Total Common Stocks						0	185,796,664	XXX	XXX
1999999 - Totals						0	185,796,664	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 COMPANY 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 2015 OF THE American Modern Home Insurance Co.

SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest					21 Paid for Accrued Interest		
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amor- tization)/ Accretion	11 Current Year's Other- Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			15 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid		20 Amount Received During Year	
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND 144A		F	10/21/2015	Taxable Exchange	04/15/2016	601,000	0	0	0	0	601,000	601,000	1,046	0	0	0.964	0.964	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							601,000	0	0	0	0	601,000	601,000	1,046	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							601,000	0	0	0	0	601,000	601,000	1,046	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							601,000	0	0	0	0	601,000	601,000	1,046	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							601,000	0	0	0	0	601,000	601,000	1,046	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	XXX	0	0
31846V-20-3	FIRST AMERICAN TREASURY OBLIG			10/30/2015	DIRECT		5,823,823	0	0	0	0	0	5,823,823	0	0	0	0.000	0.010		111	0
857492-88-8	STATE STREET INSTITUTIONAL MONEY MARKET FUND			12/31/2015	DIRECT		2,217,515	0	0	0	0	0	2,217,515	0	0	0	0.000	0.000		0	0
85799J-9Y-2	SSC TREASURY FUND - TRIXX MONEY MARKET FUND			12/31/2015	DIRECT		774,892	0	0	0	0	0	774,892	0	0	0	0.000	0.000		0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							8,816,230	0	0	0	0	XXX	8,816,230	0	0	0	XXX	XXX	XXX	111	0
9199999 - Totals							9,417,230	0	0	0	0	XXX	9,417,230	1,046	0	0	XXX	XXX	XXX	111	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 Checking Account		0.000	0	0	2,717,285	XXX
US Bank Cincinnati, OH Checking Account		0.000	0	0	(322,523)	XXX
Fifth Third Bank Cincinnati, OH Lock Box Account		0.000	0	0	958,784	XXX
US Bank Cincinnati, OH Outstanding A/P Checks		0.000	0	0	(1,317,953)	XXX
US Bank Cincinnati, OH Outstanding D Bill Checks		0.000	0	0	(6,532,935)	XXX
US Bank Cincinnati, OH Claim Check Payable Account		0.000	0	0	(873,660)	XXX
US Bank Cincinnati, OH Outstanding D Bill Checks		0.000	0	0	(325,412)	XXX
US Bank Cincinnati, OH Claim Check Payable Account		0.000	0	0	(440,569)	XXX
US Bank Cincinnati, OH Claim Check Payable Account		0.000	0	0	(229,511)	XXX
US Bank Cincinnati, OH Checking Account		0.000	0	0	3,111,257	XXX
US Bank Cincinnati, OH Claim Check Payable Account		0.000	0	0	(18,060,403)	XXX
US Bank Cincinnati, OH Claim Check Payable Account		0.000	0	0	(290,097)	XXX
0199998 Deposits in ... 9 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	500	379	124,446	XXX
0199999. Totals - Open Depositories	XXX	XXX	500	379	(21,481,291)	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	500	379	(21,481,291)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	500	379	(21,481,291)	XXX

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

1. January.....	(20,492,947)	4. April.....	(20,379,030)	7. July.....	(5,357,966)	10. October.....	(16,110,017)
2. February.....	(17,889,444)	5. May.....	(15,427,816)	8. August.....	(24,177,578)	11. November.....	(16,224,040)
3. March.....	(11,049,170)	6. June.....	(15,208,866)	9. September.....	(10,165,686)	12. December.....	(21,481,291)

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 2015 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	110,963	111,018
4. Arkansas	AR	B INS CODE 23-63-206(a)(4)	0	0	370,876	371,059
5. California	CA	B WORKERS COMP	0	0	121,959	122,020
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE	B WORKERS COMP	0	0	100,966	101,016
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	85,971	86,014
12. Hawaii	HI		0	0	0	0
13. Idaho	ID	B WORKERS COMP	0	0	251,916	252,040
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	692,840	693,082
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	114,961	115,018
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	356,880	357,057
33. New York	NY		0	0	0	0
34. North Carolina	NC	B INS CODE 58-7.5	0	0	331,039	330,994
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	B INS CODE 3939.08	2,554,143	2,555,409	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR	B INS CODE 731-616(2)	0	0	438,011	438,008
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	140,953	141,023
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	1,075,872	1,098,784
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	699,765	700,112
59. Subtotal	XXX	XXX	2,554,143	2,555,409	4,892,972	4,917,245
DETAILS OF WRITE-INS						
5801. US DEPARTMENT OF LABOR	B	OFFICE OF WORKERS COMPENSATION PROGRAM REQUIREMENT	0	0	699,765	700,112
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	699,765	700,112

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