

**The 2015 Annual Statement for American Modern Select Insurance Company is amended to include a completed page 99 - Supplemental Exhibits and Schedules Interrogatories. This schedule was inadvertently omitted in the original filing.**



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

American Modern Select Insurance Company

NAIC Group Code	0361 (Current)	0361 (Prior)	NAIC Company Code	38652	Employer's ID Number	38-2342976
Organized under the Laws of	Ohio			State of Domicile or Port of Entry	Ohio	
Country of Domicile	United States of America					
Incorporated/Organized	08/15/1980			Commenced Business	10/01/1980	
Statutory Home Office	7000 Midland Blvd. (Street and Number)			Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code)		
Main Administrative Office	7000 Midland Blvd. (Street and Number)			800-543-2644-5289 (Area Code) (Telephone Number)		
	Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code)			800-543-2644-5289 (Area Code) (Telephone Number)		
Mail Address	P.O. Box 5323 (Street and Number or P.O. Box)			Cincinnati , OH, US 45201-5323 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	7000 Midland Blvd. (Street and Number)			800-543-2644-5289 (Area Code) (Telephone Number)		
	Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code)			800-543-2644-5289 (Area Code) (Telephone Number)		
Internet Website Address	www.amig.com					
Statutory Statement Contact	James Paul Tierney (Name)			800-543-2644-5289 (Area Code) (Telephone Number)		
	jtierney@amig.com (E-mail Address)			513-947-4127 (FAX Number)		

OFFICERS

Chairman of the Board/CEO	Anthony Joseph Kuczinski	SVP	James Paul Tierney
SVP/COO	Peter Joseph Effler #	Senior Vice President / Treasurer	James Edward Hinkle III

OTHER

Charles Schuster Griffith III, Secretary	René Gobonya, CFO
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DIRECTORS OR TRUSTEES

René Gobonya	Charles Schuster Griffith III	James Paul Tierney
James Edward Hinkle III	Peter Joseph Effler #	

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
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Subscribed and sworn to before me this	a. Is this an original filing? .....	Yes [ X ] No [ ]
day of	b. If no,	
	1. State the amendment number.....	
	2. Date filed .....	
	3. Number of pages attached.....	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	64,326,424	37.659	64,326,424	0	64,326,424	37.731
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 .....	26,861,753	15.726	26,861,753	0	26,861,753	15.756
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) .....	18,093,416	10.593	17,962,597	0	17,962,597	10.536
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations .....	1,094,475	0.641	1,094,475	0	1,094,475	0.642
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	266,778	0.156	266,778	0	266,778	0.156
1.43 Revenue and assessment obligations .....	0	0.000	0	0	0	0.000
1.44 Industrial development and similar obligations .....	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA .....	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC .....	0	0.000	0	0	0	0.000
1.513 All other .....	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....	0	0.000	0	0	0	0.000
1.523 All other .....	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	49,466,266	28.960	49,377,996	0	49,377,996	28.963
2.2 Unaffiliated non-U.S. securities (including Canada) .....	10,293,700	6.026	10,187,923	0	10,187,923	5.976
2.3 Affiliated securities .....	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds .....	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated .....	0	0.000	0	0	0	0.000
3.22 Unaffiliated .....	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....	0	0.000	0	0	0	0.000
3.32 Unaffiliated .....	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated .....	0	0.000	0	0	0	0.000
3.42 Unaffiliated .....	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....	0	0.000	0	0	0	0.000
3.52 Unaffiliated .....	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development .....	0	0.000	0	0	0	0.000
4.2 Agricultural .....	0	0.000	0	0	0	0.000
4.3 Single family residential properties .....	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties .....	0	0.000	0	0	0	0.000
4.5 Commercial loans .....	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans .....	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company .....	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$ .....0 of property acquired in satisfaction of debt) .....	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$ .....0 property acquired in satisfaction of debt) .....	0	0.000	0	0	0	0.000
6. Contract loans .....	0	0.000	0	0	0	0.000
7. Derivatives .....	0	0.000	0	0	0	0.000
8. Receivables for securities .....	5,701	0.003	5,701	0	5,701	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments .....	402,398	0.236	402,398	0	402,398	0.236
11. Other invested assets .....	0	0.000	0	0	0	0.000
12. Total invested assets	170,810,911	100.000	170,486,045	0	170,486,045	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		178,510,470
2.	Cost of bonds and stocks acquired, Part 3, Column 7		163,482,254
3.	Accrual of discount		65,090
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(313,568)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	(68,373)	(381,941)
5.	Total gain (loss) on disposals, Part 4, Column 19		112,107
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		170,650,444
7.	Deduct amortization of premium		1,059,590
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		170,077,946
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		170,077,946

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	1. United States .....	64,326,424	64,165,149	64,340,976	63,959,000
(Including all obligations guaranteed by governments)	2. Canada .....	0	0	0	0
	3. Other Countries	17,962,596	17,413,742	18,591,338	17,424,000
	4. Totals	82,289,020	81,578,891	82,932,314	81,383,000
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	1,094,475	1,090,544	1,114,996	1,075,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	266,778	282,765	267,405	250,000
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	26,861,753	26,846,778	27,652,917	26,500,000
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States .....	49,377,997	47,583,013	50,192,387	47,669,000
	9. Canada .....	2,995,410	2,906,226	3,097,695	2,770,000
	10. Other Countries	7,192,513	7,045,958	7,286,218	7,235,000
	11. Totals	59,565,920	57,535,197	60,576,300	57,674,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	170,077,946	167,334,175	172,543,932	166,882,000
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	0	0	0	
	15. Canada .....	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States .....	0	0	0	
	21. Canada .....	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	170,077,946	167,334,175	172,543,932	

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

SCHEDULE D - PART 1A - SECTION 1

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

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 .....	17,973,310	55,702,637	1,254,950	1,442,568	899,364	77,272,829	42.2	93,731,527	48.3	77,272,829	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	17,973,310	55,702,637	1,254,950	1,442,568	899,364	77,272,829	42.2	93,731,527	48.3	77,272,829	0
2. All Other Governments											
2.1 NAIC 1 .....	4,166,223	2,803,775	1,656,979	0	0	8,626,977	4.7	11,006,536	5.7	4,783,569	3,843,408
2.2 NAIC 2 .....	0	2,338,970	3,620,236	0	2,099,913	8,059,119	4.4	10,467,489	5.4	4,812,187	3,246,932
2.3 NAIC 3 .....	0	0	1,276,500	0	0	1,276,500	0.7	0	0.0	1,276,500	0
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	4,166,223	5,142,745	6,553,715	0	2,099,913	17,962,596	9.8	21,474,025	11.1	10,872,256	7,090,340
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1 .....	0	0	593,710	0	0	593,710	0.3	0	0.0	593,710	0
3.2 NAIC 2 .....	500,765	0	0	0	0	500,765	0.3	0	0.0	500,765	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	500,765	0	593,710	0	0	1,094,475	0.6	0	0.0	1,094,475	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1 .....	0	0	0	33,496	233,282	266,778	0.1	505,322	0.3	266,778	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	33,496	233,282	266,778	0.1	505,322	0.3	266,778	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1 .....	8,761,256	18,100,497	0	0	0	26,861,753	14.7	27,060,636	13.9	26,861,753	0
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	8,761,256	18,100,497	0	0	0	26,861,753	14.7	27,060,636	13.9	26,861,753	0

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

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

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

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 .....	3,818,620	15,114,120	5,684,664	0	2,821,331	27,438,735	15.0	16,484,348	8.5	24,795,861	2,642,874
6.2 NAIC 2 .....	677,765	10,293,514	10,780,825	913,952	6,505,868	29,171,924	15.9	28,671,444	14.8	26,386,589	2,785,335
6.3 NAIC 3 .....	0	0	2,386,813	0	175,938	2,562,751	1.4	5,806,245	3.0	1,381,038	1,181,713
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	0	0	0.0	0	0.0	0	0
6.7 Totals	4,496,385	25,407,634	18,852,302	913,952	9,503,137	59,173,410	32.3	50,962,037	26.3	52,563,488	6,609,922
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	392,511	0	0	0	392,511	0.2	406,164	0.2	392,511	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	392,511	0	0	0	392,511	0.2	406,164	0.2	392,511	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 Select Insurance Co.

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 34,719,409	91,721,029	9,190,303	1,476,064	3,953,977	141,060,782	77.1	XXX	XXX	134,574,500	6,486,282
9.2 NAIC 2	(d) 1,178,530	13,024,995	14,401,061	913,952	8,605,781	38,124,319	20.8	XXX	XXX	32,092,052	6,032,267
9.3 NAIC 3	(d) 0	0	3,663,313	0	175,938	3,839,251	2.1	XXX	XXX	2,657,538	1,181,713
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	0	0	0.0	XXX	XXX	0	0
9.7 Totals	35,897,939	104,746,024	27,254,677	2,390,016	12,735,696	(b) 183,024,352	100.0	XXX	XXX	169,324,090	13,700,262
9.8 Line 9.7 as a % of Col. 6	19.6	57.2	14.9	1.3	7.0	100.0	XXX	XXX	XXX	92.5	7.5
10. Total Bonds Prior Year											
10.1 NAIC 1	23,927,843	106,395,741	5,979,024	5,750,092	6,735,669	XXX	XXX	148,788,369	76.6	144,437,063	4,351,306
10.2 NAIC 2	1,070,213	9,685,047	20,486,751	246,585	8,056,501	XXX	XXX	39,545,097	20.4	34,921,672	4,623,425
10.3 NAIC 3	0	3,189,748	2,359,622	0	256,875	XXX	XXX	5,806,245	3.0	3,431,066	2,375,179
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	(c) 0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	24,998,056	119,270,536	28,825,397	5,996,677	15,049,045	XXX	XXX	(b) 194,139,711	100.0	182,789,801	11,349,910
10.8 Line 10.7 as a % of Col. 8	12.9	61.4	14.8	3.1	7.8	XXX	XXX	100.0	XXX	94.2	5.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1	32,679,586	87,696,203	8,768,669	1,476,064	3,953,977	134,574,499	73.5	144,437,063	74.4	134,574,499	XXX
11.2 NAIC 2	1,178,530	10,911,468	11,033,438	913,952	8,054,664	32,092,052	17.5	34,921,672	18.0	32,092,052	XXX
11.3 NAIC 3	0	0	2,481,601	0	175,938	2,657,539	1.5	3,431,066	1.8	2,657,539	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	0	0	0.0	0	0.0	0	XXX
11.7 Totals	33,858,116	98,607,671	22,283,708	2,390,016	12,184,579	169,324,090	92.5	182,789,801	94.2	169,324,090	XXX
11.8 Line 11.7 as a % of Col. 6	20.0	58.2	13.2	1.4	7.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	18.5	53.9	12.2	1.3	6.7	92.5	XXX	XXX	XXX	92.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	2,039,823	4,024,826	421,634	0	0	6,486,283	3.5	4,351,306	2.2	XXX	6,486,283
12.2 NAIC 2	0	2,113,527	3,367,623	0	551,117	6,032,267	3.3	4,623,425	2.4	XXX	6,032,267
12.3 NAIC 3	0	0	1,181,712	0	0	1,181,712	0.6	2,375,179	1.2	XXX	1,181,712
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	2,039,823	6,138,353	4,970,969	0	551,117	13,700,262	7.5	11,349,910	5.8	XXX	13,700,262
12.8 Line 12.7 as a % of Col. 6	14.9	44.8	36.3	0.0	4.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.1	3.4	2.7	0.0	0.3	7.5	XXX	XXX	XXX	XXX	7.5

(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 Select Insurance Co.  
**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations .....	17,973,310	55,702,637	1,254,950	1,442,568	899,364	77,272,829	42.2	93,731,527	48.3	77,272,829	0
1.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	17,973,310	55,702,637	1,254,950	1,442,568	899,364	77,272,829	42.2	93,731,527	48.3	77,272,829	0
2. All Other Governments											
2.1 Issuer Obligations .....	4,166,223	5,142,745	6,553,715	0	2,099,913	17,962,596	9.8	21,474,025	11.1	10,872,256	7,090,340
2.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	4,166,223	5,142,745	6,553,715	0	2,099,913	17,962,596	9.8	21,474,025	11.1	10,872,256	7,090,340
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations .....	500,765	0	593,710	0	0	1,094,475	0.6	0	0.0	1,094,475	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	500,765	0	593,710	0	0	1,094,475	0.6	0	0.0	1,094,475	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations .....	0	0	0	33,496	233,282	266,778	0.1	505,322	0.3	266,778	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	33,496	233,282	266,778	0.1	505,322	0.3	266,778	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations .....	8,761,256	18,100,497	0	0	0	26,861,753	14.7	27,060,636	13.9	26,861,753	0
5.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	8,761,256	18,100,497	0	0	0	26,861,753	14.7	27,060,636	13.9	26,861,753	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations .....	4,496,385	25,407,634	18,852,302	913,952	9,503,137	59,173,410	32.3	50,962,037	26.3	52,563,488	6,609,922
6.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Totals	4,496,385	25,407,634	18,852,302	913,952	9,503,137	59,173,410	32.3	50,962,037	26.3	52,563,488	6,609,922
7. Hybrid Securities											
7.1 Issuer Obligations .....	0	392,511	0	0	0	392,511	0.2	406,164	0.2	392,511	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	392,511	0	0	0	392,511	0.2	406,164	0.2	392,511	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 Select Insurance Co.

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations .....	35,897,939	104,746,024	27,254,677	2,390,016	12,735,696	183,024,352	100.0	XXX	XXX	169,324,090	13,700,262
9.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals .....	35,897,939	104,746,024	27,254,677	2,390,016	12,735,696	183,024,352	100.0	XXX	XXX	169,324,090	13,700,262
9.6 Line 9.5 as a % of Col. 6 .....	19.6	57.2	14.9	1.3	7.0	100.0	XXX	XXX	XXX	92.5	7.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations .....	24,998,056	119,270,536	28,825,397	5,996,677	15,049,045	XXX	XXX	194,139,711	100.0	182,789,802	11,349,909
10.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Totals .....	24,998,056	119,270,536	28,825,397	5,996,677	15,049,045	XXX	XXX	194,139,711	100.0	182,789,802	11,349,909
10.6 Line 10.5 as a % of Col. 8 .....	12.9	61.4	14.8	3.1	7.8	XXX	XXX	100.0	XXX	94.2	5.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations .....	33,858,116	98,607,671	22,283,708	2,390,016	12,184,579	169,324,090	92.5	182,789,802	94.2	169,324,090	XXX
11.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Totals .....	33,858,116	98,607,671	22,283,708	2,390,016	12,184,579	169,324,090	92.5	182,789,802	94.2	169,324,090	XXX
11.6 Line 11.5 as a % of Col. 6 .....	20.0	58.2	13.2	1.4	7.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 .....	18.5	53.9	12.2	1.3	6.7	92.5	XXX	XXX	XXX	92.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations .....	2,039,823	6,138,353	4,970,969	0	551,117	13,700,262	7.5	11,349,909	5.8	XXX	13,700,262
12.2 Residential Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals .....	2,039,823	6,138,353	4,970,969	0	551,117	13,700,262	7.5	11,349,909	5.8	XXX	13,700,262
12.6 Line 12.5 as a % of Col. 6 .....	14.9	44.8	36.3	0.0	4.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 .....	1.1	3.4	2.7	0.0	0.3	7.5	XXX	XXX	XXX	XXX	7.5

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 .....	15,629,241	15,629,241	0	0	0
2. Cost of short-term investments acquired .....	92,397,507	92,397,507	0	0	0
3. Accrual of discount .....	657	657	0	0	0
4. Unrealized valuation increase (decrease) .....	0	0	0	0	0
5. Total gain (loss) on disposals .....	51	51	0	0	0
6. Deduct consideration received on disposals .....	96,280,974	96,280,974	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) .....	11,746,482	11,746,482	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)	11,746,482	11,746,482	0	0	0

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

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

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

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

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

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

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	0	0	0
2. Cost of cash equivalents acquired .....	26,099,524	26,099,524	0
3. Accrual of discount .....	138	138	0
4. Unrealized valuation increase (decrease) .....	0	0	0
5. Total gain (loss) on disposals .....	(412)	(412)	0
6. Deduct consideration received on disposals .....	24,899,313	24,899,313	0
7. Deduct amortization of premium .....	13	13	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) .....	1,199,924	1,199,924	0
11. Deduct total nonadmitted amounts .....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,199,924	1,199,924	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	B o n d C h a r			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u e I n c r e a s e/ (D e c r e a s e)	C u r r e n t Y e a r's (A m o r t i z a t i o n) A c c r e t i o n	C u r r e n t Y e a r's O t h e r- T h a n- T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B o o k/ A d j u s t e d C a r r y i n g V a l u e	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e a n d A c c r u e d	A m o u n t R e c e i v e d D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description				NAIC Des.	Actual Cost			Par Value	Book/ Adjusted Carrying Value					Rate of	Effective Rate of	When Paid			Acquired	
912810-FP-8	UNITED STATES TREASURY GOVT BND				1	1,465,313	135,6150	1,356,150	1,000,000	1,442,568	0	(22,745)	0	0	5.375	1.975	FA	20,302	53,750	01/30/2015	02/15/2031
912810-RE-0	UNITED STATES TREASURY GOVT BND				1	309,292	112,5400	326,366	290,000	308,791	0	(400)	0	0	3.625	3.271	FA	3,971	10,513	09/22/2014	02/15/2044
912810-RG-5	UNITED STATES TREASURY GOVT BND				1	591,325	107,3790	601,322	560,000	590,572	0	(666)	0	0	3.375	3.085	MN	2,440	18,900	11/10/2014	05/15/2044
912828-D2-3	UNITED STATES TREASURY GOVT BND				1	8,288,672	100,5920	8,288,840	8,250,000	8,276,353	0	(7,651)	0	0	1.625	1.526	AO	22,835	134,063	05/15/2014	04/30/2019
912828-D8-0	UNITED STATES TREASURY GOVT BND				1	1,732,637	100,3070	1,755,372	1,750,000	1,736,984	0	3,402	0	0	1.625	1.836	FA	9,609	28,438	09/17/2014	08/31/2019
912828-D9-8	UNITED STATES TREASURY GOVT BND				1	5,640,763	99,9510	5,632,239	5,635,000	5,638,365	0	(1,944)	0	0	1.000	0.965	MS	16,719	56,350	10/07/2014	09/15/2017
912828-F3-9	UNITED STATES TREASURY GOVT BND				1	9,697,119	100,6930	9,716,875	9,650,000	9,685,819	0	(9,177)	0	0	1.750	1.647	MS	42,911	168,875	10/07/2014	09/30/2019
912828-G9-5	UNITED STATES TREASURY GOVT BND				1	4,678,164	100,0180	4,600,828	4,600,000	4,663,572	0	(14,592)	0	0	1.625	1.269	JD	205	74,750	01/14/2015	12/31/2019
912828-L4-0	UNITED STATES TREASURY GOVT BND				1	214,975	99,2920	213,478	215,000	214,976	0	2	0	0	1.000	1.004	MS	638	0	10/28/2015	09/15/2018
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND				1	18,149,594	98,2390	18,075,976	18,400,000	18,156,479	0	6,886	0	0	1.375	1.661	AO	43,093	0	12/17/2015	10/31/2020
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND				1	1,254,961	99,7730	1,247,163	1,250,000	1,254,950	0	(11)	0	0	2.250	2.205	MN	3,632	0	12/23/2015	11/15/2025
912828-M6-4	UNITED STATES TREASURY SENIOR GOVT BND				1	4,503,340	99,8440	4,492,980	4,500,000	4,503,246	0	(94)	0	0	1.250	1.224	MN	7,263	0	11/30/2015	11/15/2018
912828-TS-9	UNITED STATES TREASURY GOVT BND				1	374,883	99,3150	372,431	375,000	374,894	0	11	0	0	0.625	0.641	MS	596	0	10/23/2015	09/30/2017
912828-UE-8	UNITED STATES TREASURY GOVT BND				1	1,193,484	99,3280	1,191,936	1,200,000	1,197,312	0	1,329	0	0	0.750	0.863	JD	25	9,000	01/31/2013	12/31/2017
912828-V6-2	UNITED STATES TREASURY GOVT BND	SD			1	4,991,132	100,0160	5,034,805	5,034,000	5,026,905	0	15,551	0	0	0.500	0.812	JD	1,169	25,408	09/06/2013	06/15/2016
912828-WD-8	UNITED STATES TREASURY GOVT BND				1	1,255,322	99,8710	1,248,388	1,250,000	1,254,638	0	(685)	0	0	1.250	1.116	AO	2,661	7,813	07/27/2015	10/31/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						64,340,976	XXX	64,165,149	63,959,000	64,326,424	0	(30,784)	0	0	XXX	XXX	XXX	178,069	587,860	XXX	XXX
0599999. Total - U.S. Government Bonds						64,340,976	XXX	64,165,149	63,959,000	64,326,424	0	(30,784)	0	0	XXX	XXX	XXX	178,069	587,860	XXX	XXX
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND	F			3FE	1,408,875	92.5000	1,276,500	1,380,000	1,276,500	(130,820)	(1,555)	0	0	4.875	4.433	JJ	29,713	0	09/01/2015	01/22/2021
15238P-AD-8	CENTRAL AMERICAN BANK FOR ECON SENIOR CORP BOND	F			1FE	1,905,120	101.0620	1,782,732	1,764,000	1,803,585	0	(35,129)	0	0	3.875	1.816	FA	26,962	68,355	01/16/2013	02/09/2017
195325-BM-6	REPUBLIC OF COLOMBIA GOVT BND	F			2FE	601,375	96.5000	482,500	500,000	598,662	0	(2,012)	0	0	6.125	4.767	JJ	13,866	30,625	08/13/2014	01/18/2041
195325-BN-4	REPUBLIC OF COLOMBIA GOVT BND	F			2FE	1,237,275	100.5000	1,175,850	1,170,000	1,220,018	0	(8,060)	0	0	4.375	3.518	JJ	24,030	51,188	10/17/2013	07/12/2021
200447-AD-2	COM FED ELCTRICI SENIOR CORP BND 144A	F			2FE	397,400	98.5000	394,000	400,000	397,818	0	216	0	0	4.875	4.958	JJ	8,992	19,500	01/02/2014	01/15/2024
219868-BP-0	CORP ANDINA DE FOMENTO CORP BND	F			1FE	2,236,806	100.0680	2,126,445	2,125,000	2,126,400	0	(36,638)	0	0	3.750	2.004	JJ	36,745	79,688	01/14/2013	01/15/2016
298785-GJ-9	EUROPEAN INVESTMENT BANK SENIOR CORP BND	F			1FE	1,673,550	106.4320	1,596,480	1,500,000	1,656,979	0	(16,571)	0	0	3.250	1.849	JJ	20,583	48,750	01/23/2015	01/29/2024
302154-BG-3	EXPORT-IMPORT BANK OF KOREA SENIOR CORP BND	F			1FE	1,000,430	99.4180	994,181	1,000,000	1,000,190	0	(86)	0	0	1.750	1.741	FA	6,028	17,500	02/21/2013	02/27/2018
344593-AB-4	FONDO MIVIVIENDA SA SENIOR CORP BND 144A	F			2FE	997,000	99.5000	995,000	1,000,000	997,982	0	577	0	0	3.375	3.441	AO	8,344	33,750	04/15/2014	04/02/2019
455780-BF-2	INDONESIA (REPUBLIC OF) GOVT BND 144A	F			2FE	1,644,375	103.5000	1,552,500	1,500,000	1,629,508	0	(14,867)	0	0	4.875	3.109	MN	11,375	73,125	04/24/2015	05/05/2021
456780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A	F			2FE	221,813	90.3750	189,788	210,000	221,624	0	(189)	0	0	5.250	4.873	JJ	5,023	5,513	02/04/2015	01/17/2042
50065W-AB-2	KOREA NATIONAL OIL CORP CORP BND 144A	F			1FE	2,179,482	101.8380	2,036,766	2,000,000	2,039,823	0	(47,887)	0	0	4.000	1.545	AO	14,222	80,000	01/15/2013	10/21/2016
698299-AX-2	PANAMA REPUBLIC GOVT BND	F			2FE	1,436,400	108.5000	1,302,000	1,200,000	1,340,988	0	(32,712)	0	0	5.200	2.174	JJ	26,173	62,400	01/04/2013	01/30/2020
716540-AZ-5	PETROLEOS MEXICANOS CORP BND	F			2FE	848,000	86.5000	692,000	800,000	846,691	0	(761)	0	0	6.500	6.048	JD	4,189	52,000	02/07/2014	06/02/2041
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND	F			2FE	431,250	87.9500	439,750	500,000	432,936	0	979	0	0	4.875	5.867	AO	5,078	24,375	04/01/2014	04/16/2043
910860-BA-5	MEXICAN BONOS SENIOR CORP BND MTN	F			2FE	372,188	100.6000	377,250	375,000	372,892	0	296	0	0	3.625	3.727	MS	4,003	13,594	08/06/2013	03/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						18,591,339	XXX	17,413,742	17,424,000	17,962,596	(130,820)	(194,399)	0	0	XXX	XXX	XXX	245,326	660,363	XXX	XXX
1099999. Total - All Other Government Bonds						18,591,339	XXX	17,413,742	17,424,000	17,962,596	(130,820)	(194,399)	0	0	XXX	XXX	XXX	245,326	660,363	XXX	XXX
130638-NB-1	CALIFORNIA STATE OF MUNI TAX BND GO		1		1FE	594,981	102.1980	587,639	575,000	593,710	0	(1,271)	0	0	4.988	4.463	AO	7,170	14,341	05/19/2015	04/01/2039
452152-HR-5	ILLINOIS STATE OF MUNI BND GO				2FE	520,015	100.5810	502,905	500,000	500,765	0	(4,557)	0	0	4.961	4.014	MS	8,268	24,805	06/21/2011	03/01/2016
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,114,996	XXX	1,090,544	1,075,000	1,094,475	0	(5,828)	0	0	XXX	XXX	XXX	15,438	39,146	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,114,996	XXX	1,090,544	1,075,000	1,094,475	0	(5,828)	0	0	XXX	XXX	XXX	15,438	39,146	XXX	XXX
668444-AC-6	NORTHWESTERN UNIV SENIOR CORP BND		2		1FE	267,405	113.1060	282,765	250,000	266,778	0	(381)	0	0	4.643	4.204	JD	967	11,608	04/17/2014	12/01/2044
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						267,405	XXX	282,765	250,000	266,778	0	(381)	0	0	XXX	XXX	XXX	967	11,608	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						267,405	XXX	282,765	250,000	266,778	0	(381)	0	0	XXX	XXX	XXX	967	11,608	XXX	XXX
3133XM-Q8-7	FEDERAL HOME LOAN BANKS AGENCY BND				1	6,897,068	107.1440	6,160,780	5,750,000	6,126,440	0	(196,394)	0	0	5.000	1.450	MN	35,139	287,500	12/28/2011	11/17/2017
3135G0-ES-8	FINMA AGENCY BND				1	8,811,513	100.5010	8,793,838	8,750,000	8,761,256	0	(12,773)	0	0	1.375	1.237	MN	15,273	120,313	12/28/2011	11/15/2016
3135G0-TG-8	FINMA UNSECURED AGENCY BND				1	7,960,056	99.3500	7,982,934	8,000,000	7,982,934	0	7,993	0	0	0.875	0.978	FA	27,806	70,000	02/08/2013	02/08/2018
3137EA-DM-8	FHLMC UNSECURED AGENCY BND				1	3,984,280	98.6040	3,944,160	4,000,000	3,991,123	0	2,291	0	0	1.250	1.311	AO	12,361	50,000	12/26/2012	10/02/2019



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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	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
Identification																					
024836-AC-2	AMERICAN CAMPUS COMMUNITIES OP SENIOR CORP BND			1	2FE	502,465	99.9930	499,967	500,000	502,346	0	(119)	0	0	3.350	3.240	AO	4,606	0	09/23/2015	10/01/2020
0258MO-DJ-5	AMERICAN EXPRESS CREDIT CORPORA SENIOR CORP BND				1FE	1,019,440	100.5000	1,005,004	1,000,000	1,015,552	0	(3,888)	0	0	2.125	1.506	JJ	9,090	10,625	04/29/2015	07/27/2018
029912-BD-3	AMERICAN TOWER CORPORATION CORP BND				2FE	375,302	104.3070	365,075	350,000	359,940	0	(4,658)	0	0	4.500	3.052	JJ	7,263	15,750	07/25/2012	01/15/2018
03027X-AC-4	AMERICAN TOWER CORPORATION SENIOR CORP BND				2FE	153,843	101.9280	152,892	150,000	153,391	0	(452)	0	0	3.400	2.641	FA	1,927	2,550	07/31/2015	02/15/2019
044209-AF-1	ASHLAND INC. SENIOR CORP BND	1			3FE	125,888	97.5000	131,625	135,000	127,830	0	870	0	0	4.750	5.725	FA	2,423	6,413	09/10/2013	08/15/2022
09062X-AC-7	BIOGEN IDEC INC SENIOR CORP BND				2FE	364,241	99.5590	363,391	365,000	364,283	0	42	0	0	2.900	2.945	MS	3,117	0	09/10/2015	09/15/2020
101137-AK-3	BOSTON SCIENTIFIC CORPORATION CORP BND				2FE	1,127,860	110.9260	1,109,261	1,000,000	1,114,136	0	(13,724)	0	0	6.000	2.979	JJ	27,667	30,000	06/19/2015	01/15/2020
125896-BN-9	CMS ENERGY CO SENIOR CORP BND	1			2FE	1,082,918	101.5970	924,533	910,000	1,079,878	0	(3,040)	0	0	4.875	3.781	MS	14,788	44,363	02/09/2015	03/01/2044
126408-GT-4	CSX CORPORATION CORP BND	1			2FE	1,158,883	103.8420	1,142,257	1,100,000	1,134,894	0	(6,999)	0	0	3.700	2.955	AO	6,896	40,700	06/06/2012	10/30/2020
126408-GU-1	CSX CORPORATION CORP BND	1			2FE	584,870	109.1550	545,777	500,000	583,753	0	(1,117)	0	0	5.500	4.385	AO	5,806	13,750	05/18/2015	04/15/2041
14912L-3U-3	CATERPILLAR INC CORP BND MTN				1FE	1,670,580	108.0420	1,620,626	1,500,000	1,560,269	0	(24,830)	0	0	5.450	3.603	AO	17,258	81,750	04/01/2011	04/15/2018
15089Q-AD-6	CELANESE HLDGS SENIOR CORP BND				3FE	294,000	98.5000	295,500	300,000	294,271	0	271	0	0	4.625	4.957	MS	4,085	6,938	08/13/2015	11/15/2022
15102Q-AL-8	CELGENE CORPORATION SENIOR CORP BND				2FE	1,071,870	101.9040	1,019,042	1,000,000	1,069,891	0	(1,198)	0	0	5.250	4.791	FA	19,833	52,500	04/02/2014	08/15/2043
191216-AU-4	COCA-COLA COMPANY (THE) CORP BND				1FE	1,193,562	100.5840	1,156,716	1,150,000	1,157,876	0	(11,754)	0	0	1.800	0.765	MS	6,900	20,700	12/07/2012	09/01/2016
202795-HV-5	COMMONWEALTH EDISON COMPANY CORP BND	1			1FE	1,391,936	105.2820	1,368,661	1,300,000	1,386,711	0	(5,225)	0	0	4.000	2.372	FA	21,667	0	09/16/2015	08/01/2020
207597-EF-8	CONNECTICUT LIGHT & PWIR CO SECURED CORP BND	1			1FE	203,670	96.3810	197,580	205,000	204,029	0	124	0	0	2.500	2.574	JJ	2,363	5,125	01/08/2013	01/15/2023
210518-CQ-7	CONSUMER ENERGY CORP BND				1FE	1,258,440	109.2190	1,229,802	1,126,000	1,240,892	0	(17,548)	0	0	5.650	1.767	MS	18,732	31,810	07/24/2015	09/15/2018
210518-CX-2	CONSUMER ENERGY SENIOR SECURED CORP BND	1			1FE	198,274	94.7830	189,566	200,000	198,274	0	0	0	0	4.350	4.394	FA	2,924	8,942	08/11/2014	08/31/2064
22966R-AC-0	CUBESMART LP SENIOR CORP BND	1			2FE	264,298	98.9820	262,303	265,000	264,307	0	10	0	0	4.000	4.032	MM	1,914	0	10/19/2015	11/15/2025
233331-AR-8	DTE ENERGY COMPANY SENIOR CORP BND	1			2FE	2,183,272	102.6370	2,134,848	2,080,000	2,169,595	0	(10,146)	0	0	3.850	3.212	JD	6,673	80,080	08/18/2014	12/01/2023
24821V-AA-6	DENALI BORROWER LLC / DENALI F SECURED CORP BND 144A	1			2FE	588,525	105.0000	598,500	570,000	583,239	0	(3,104)	0	0	5.625	4.945	AO	6,769	32,063	04/03/2014	10/15/2020
25459H-BG-9	DIRECTV HOLDINGS LLC CORP BND				2FE	47,186	93.7150	46,857	50,000	47,268	0	45	0	0	5.150	5.548	MS	758	2,575	02/27/2014	03/15/2042
26441Y-AM-9	DUKE REALTY LP CORP BND				2FE	52,056	104.6650	49,193	47,000	48,288	0	(1,108)	0	0	5.950	3.438	FA	1,056	2,797	06/07/2012	02/15/2017
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING CORP BND				2FE	1,152,134	97.4770	1,023,508	1,050,000	1,118,738	0	(10,131)	0	0	4.050	2.876	FA	16,065	42,525	07/31/2012	02/15/2022
33582V-AB-4	FIRST NIAGARA FINANCIAL GROUP CORP BND				2FE	1,134,880	113.6790	1,136,793	1,000,000	1,079,115	0	(16,604)	0	0	6.750	4.660	MS	19,125	67,500	06/06/2012	03/19/2020
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP BND				2FE	261,131	93.9170	253,576	270,000	261,412	0	149	0	0	4.750	4.965	JJ	5,914	12,825	02/28/2014	01/15/2043
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC CORP BND				2FE	490,575	111.6810	480,228	430,000	472,043	0	(6,613)	0	0	5.875	3.910	FA	10,456	25,263	01/31/2013	08/02/2021
35906A-AX-6	FRONTIER COMMUNICATIONS CORP CORP BND 144A	1			3FE	250,000	99.3750	248,438	250,000	248,438	(1,563)	0	0	0	11.000	11.000	MS	7,333	0	09/11/2015	09/15/2025
369626-UE-9	GENERAL ELECTRIC CAPITAL CORP CORP BND MTN				1FE	1,280,860	100.0250	1,160,290	1,160,000	1,160,891	0	(46,732)	0	0	5.000	0.942	JJ	27,872	58,000	05/24/2013	01/08/2016
37045V-AD-2	GENERAL MOTORS CO SENIOR CORP BND				2FE	571,200	100.9800	565,488	560,000	567,869	0	(2,702)	0	0	3.500	2.964	AO	4,846	19,600	10/02/2014	10/02/2018
446438-RF-2	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND	1			1FE	1,499,685	99.8440	1,497,660	1,500,000	1,499,853	0	168	0	0	1.300	1.311	MM	2,221	19,500	01/05/2015	11/20/2016
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND				2FE	608,757	98.7840	597,644	605,000	608,243	0	(322)	0	0	4.200	4.123	AO	5,364	25,410	04/21/2014	04/15/2024
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIOR CORP BND	1			2FE	477,332	92.1310	433,015	470,000	476,245	0	(1,087)	0	0	3.050	2.683	JD	1,195	14,534	04/09/2015	12/01/2019
50076Q-AX-4	KRAFT FOODS GROUP INC SENIOR CORP BND				2FE	607,895	109.5550	547,773	500,000	555,392	0	(20,274)	0	0	6.125	1.814	FA	10,889	30,625	05/10/2013	08/23/2018
55336V-AH-3	MPLX LP SENIOR CORP BND	1			2FE	800,000	89.1650	891,653	1,000,000	800,401	0	401	0	0	4.875	7.922	JD	4,063	0	12/22/2015	06/01/2025
585055-BG-0	MEDTRONIC INC SENIOR CORP BND				1FE	655,460	100.1950	651,265	650,000	655,431	0	(29)	0	0	2.500	2.290	MS	4,785	0	12/21/2015	03/15/2020
585055-BS-4	MEDTRONIC INC MEDTRONIC INC				1FE	432,409	100.9730	439,234	435,000	432,490	0	81	0	0	3.500	3.574	MS	4,483	7,613	09/02/2015	03/15/2025
589331-AT-4	MERCK & CO INC SENIOR CORP BND	1			1FE	502,580	97.4140	506,554	520,000	503,337	0	757	0	0	2.400	2.930	MS	3,675	6,240	08/26/2015	09/15/2022
594918-BD-5	MICROSOFT CORP SENIOR CORP BND				1FE	1,004,210	92.4760	924,764	1,000,000	1,004,193	0	(17)	0	0	3.750	3.726	FA	14,479	18,750	04/24/2015	02/12/2045
610202-BP-7	MONONGAHELA PWIR CO SECURED CORP BND 144A	1			2FE	330,339	108.7760	326,327	300,000												

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81180W-AH-4	SEAGATE HDD CAYMAN SENIOR CORP BND	E			2FE	1,361,438	.87	5000	1,325,000	1,357,214	.0	(3,607)	.0	.0	4.750	4.363	JD	5,245	62,938	10/20/2014	06/01/2023
86765B-AP-4	SUNOCO LOGISTICS PARTNERS LP SENIOR CORP BND		1		2FE	497,765	.74	5970	500,000	497,822	.0	.33	.0	.0	5.300	5.330	AO	6,625	26,500	04/02/2014	04/01/2044
88732J-AL-2	TIME WARNER CABLE INC CORP BND				2FE	591,340	109.	1580	500,000	555,718	.0	(21,467)	.0	.0	6.750	2.148	JJ	16,875	33,750	04/24/2014	07/01/2018
90131H-AY-1	21ST CENTURY FOX AMERICA INC SENIOR CORP BND				2FE	257,980	.120	5930	200,000	255,030	.0	(2,950)	.0	.0	7.430	4.219	AO	3,715	7,430	04/06/2015	10/01/2026
90131H-BG-9	21ST CENTURY FOX AMERICA INC SENIOR CORP BND				2FE	662,663	116.	1560	500,000	658,922	.0	(3,741)	.0	.0	6.400	4.060	JD	1,422	32,000	04/06/2015	12/15/2035
92343V-OM-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND				2FE	1,281,675	.91	6160	1,229,000	1,281,391	.0	(284)	.0	.0	5.012	4.769	FA	22,244	30,799	04/01/2015	08/21/2054
927804-FM-1	VIRGINIA ELECTRIC AND POWER CO SENIOR CORP BND		1		1FE	249,345	.98	8150	250,000	249,729	.0	.130	.0	.0	1.200	1.254	JJ	1,383	3,000	01/03/2013	01/15/2018
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO SENIOR SORP BND		1		1FE	923,088	102.	8980	800,000	920,837	.0	(2,251)	.0	.0	4.450	3.584	FA	13,449	35,600	02/06/2015	02/15/2044
65548P-AE-6	NORBORD INC SECURED CORP BND 144A	A			3FE	703,500	.98	5000	700,000	689,500	(13,927)	.(73)	.0	.0	6.250	6.165	AO	9,236	21,753	08/27/2015	04/15/2023
867229-AE-6	SUNCOR ENERGY INC CORP BND	A			1FE	455,603	105.	8640	370,000	452,090	.0	(1,983)	.0	.0	6.500	4.865	JD	1,069	24,050	02/28/2014	06/15/2038
86722T-AA-0	SUNCOR ENERGY INC CORP BND	A			1FE	1,938,592	.107	3550	1,700,000	1,853,820	.0	(37,587)	.0	.0	6.100	2.230	JD	8,642	70,150	07/21/2015	06/01/2018
03938L-AP-9	ARCELORMITTAL CORP BND	F			3FE	260,625	.70	3750	250,000	175,938	(82,076)	1,139	.0	.0	8.000	7.577	AO	4,222	19,375	02/25/2014	10/15/2039
191241-AF-5	COCA-COLA FEMSA SAB DE CV SENIOR CORP BND	F			1FE	245,810	107.	3600	250,000	245,937	.0	.62	.0	.0	5.250	5.363	MN	1,276	13,125	11/19/2013	11/26/2043
21987A-AC-4	CORPBANCA SENIOR CORP BND 144A	F			2FE	531,469	.99	0700	535,000	532,306	.0	.657	.0	.0	3.875	4.022	MS	5,701	20,731	09/16/2014	09/22/2019
22303Q-AP-5	COVIDIEN INTERNATIONAL FINANCE SENIOR CORP BND	F	1		1FE	697,837	.97	8600	685,000	696,785	.0	(1,052)	.0	.0	2.950	2.686	JD	898	20,208	04/07/2015	06/15/2023
60447K-AA-8	MINSUR SA SENIOR CORP BND 144A	F			2FE	539,875	.92	0900	540,000	539,895	.0	.6	.0	.0	6.250	6.252	FA	13,500	33,750	02/11/2014	02/07/2024
714294-AF-2	PERRIGO CO LTD SENIOR CORP BND	F			2FE	249,150	.98	3010	250,000	249,402	.0	.200	.0	.0	2.300	2.387	MN	847	5,750	10/03/2014	11/08/2018
714294-AH-8	PERRIGO CO LTD SENIOR CORP BND	F	1		2FE	271,483	.96	8810	250,000	271,039	.0	(369)	.0	.0	5.300	4.747	MN	1,693	13,250	10/03/2014	11/15/2043
74588Y-AA-8	PUMA INTERNATIONAL FINANCING S SENIOR CORP BND																				
76720A-AM-8	144A	F	1		3FE	250,000	.97	5100	250,000	243,775	1,525	.0	.0	.0	6.750	6.750	FA	7,031	16,875	01/28/2014	02/01/2021
88032W-AC-0	RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	F	1		1FE	1,521,120	.96	8640	1,500,000	1,517,282	.0	(3,838)	.0	.0	2.250	1.836	JD	1,594	33,750	04/29/2015	12/14/2018
902133-AM-9	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN	F			1FE	2,220,483	.99	3810	2,225,000	2,221,239	.0	.756	.0	.0	2.875	2.919	FA	24,877	31,984	02/04/2015	02/11/2020
	TYCO ELECTRONICS GROUP SA CORP BND	F	1		1FE	498,365	.101	6100	500,000	498,915	.0	.157	.0	.0	3.500	3.540	FA	7,194	17,500	06/07/2012	02/03/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						60,156,722	XXX	57,158,333	57,314,000	59,173,409	(182,748)	(364,722)	0	0	XXX	XXX	XXX	621,305	1,873,054	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						60,156,722	XXX	57,158,333	57,314,000	59,173,409	(182,748)	(364,722)	0	0	XXX	XXX	XXX	621,305	1,873,054	XXX	XXX
29250R-AN-6	ENBRIDGE ENERGY PRTNRS LP CORP BND				2FE	419,580	104.	6850	360,000	392,511	.0	(13,653)	.0	.0	6.500	2.416	AO	4,940	23,400	12/27/2013	04/15/2018
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						419,580	XXX	376,865	360,000	392,511	0	(13,653)	0	0	XXX	XXX	XXX	4,940	23,400	XXX	XXX
4899999. Total - Hybrid Securities						419,580	XXX	376,865	360,000	392,511	0	(13,653)	0	0	XXX	XXX	XXX	4,940	23,400	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						172,543,935	XXX	167,334,176	166,882,000	170,077,946	(313,568)	(808,650)	0	0	XXX	XXX	XXX	1,156,724	3,723,244	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						172,543,935	XXX	167,334,176	166,882,000	170,077,946	(313,568)	(808,650)	0	0	XXX	XXX	XXX	1,156,724	3,723,244	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

**N O N E**

Schedule D - Part 2 - Section 2 - Common Stocks Owned

**N O N E**

## E13

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		01/30/2015	BARCLAYS CAPITAL		1,465,313	1,000,000	24,976
912828-09-5	UNITED STATES TREASURY GOVT BND 1.625% 12/31/19		01/14/2015	BANC OF AMERICA SECURITIES LLC		5,898,555	5,800,000	5,207
912828-L4-0	UNITED STATES TREASURY GOVT BND 1.000% 09/15/18		10/28/2015	BANK OF AMERICA		214,975	215,000	284
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 10/31/20		12/17/2015	Various		18,149,595	18,400,000	6,603
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		12/23/2015	Various		1,254,961	1,250,000	3,029
912828-M6-4	UNITED STATES TREASURY SENIOR GOVT BND 1.250% 11/15/18		11/30/2015	BANK OF AMERICA		4,503,341	4,500,000	2,473
912828-TS-9	UNITED STATES TREASURY GOVT BND 0.625% 09/30/17		10/23/2015	BANK OF AMERICA		374,883	375,000	179
912828-WD-8	UNITED STATES TREASURY GOVT BND 1.250% 10/31/18		07/27/2015	GOLDMAN SACHS & CO.		1,255,322	1,250,000	3,779
0599999. Subtotal - Bonds - U.S. Governments						33,116,945	32,790,000	46,530
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21	F.	09/01/2015	BANK OF AMERICA		1,941,875	1,900,000	9,872
298785-GJ-9	EUROPEAN INVESTMENT BANK SENIOR CORP BND 3.250% 01/29/24	F.	01/23/2015	SOCIETE GENERALE		1,673,550	1,500,000	24,240
455780-BF-2	INDONESIA (REPUBLIC OF) GOVT BND 144A 4.875% 05/05/21	F.	04/24/2015	J.P. MORGAN SECURITIES INC		1,644,375	1,500,000	35,344
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A 5.250% 01/17/42	F.	02/04/2015	BNP PARIBAS		290,469	275,000	882
1099999. Subtotal - Bonds - All Other Governments						5,550,269	5,175,000	70,338
130638-N8-1	CALIFORNIA STATE OF MUNITAX BND GO 4.988% 04/01/39		05/19/2015	DEUTSCHE BANK AG		594,981	575,000	4,063
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						594,981	575,000	4,063
00206R-CQ-3	AT&T INC SENIOR CORP BND 4.750% 05/15/46		05/18/2015	CITIGROUP GLOBAL MKT INC		829,351	875,000	1,963
00434N-AA-3	WILLIAMS PARTNERS LP/ACMP FINA SENIOR CORP BND 4.875% 05/15/23		04/15/2015	GOLDMAN SACHS & CO.		1,746,750	1,700,000	35,682
024836-AC-2	AMERICAN CAMPUS COMMUNITIES OP SENIOR CORP BND 3.350% 10/01/20		09/23/2015	WELLS FARGO SECURITIES		502,465	500,000	140
0258MO-DJ-5	AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND 2.125% 07/27/18		04/29/2015	WELLS FARGO SECURITIES		1,019,440	1,000,000	5,726
03027X-AC-4	AMERICAN TOWER CORPORATION SENIOR CORP BND 3.400% 02/15/19		07/31/2015	BARCLAYS CAPITAL		153,843	150,000	2,249
09062X-AC-7	BIOMERIE INC SENIOR CORP BND 2.900% 09/15/20		09/10/2015	GOLDMAN SACHS & CO.		364,241	365,000	0
101137-AK-3	BOSTON SCIENTIFIC CORPORATION CORP BND 6.000% 01/15/20		06/19/2015	J.P. MORGAN SECURITIES INC		1,127,860	1,000,000	26,500
125896-BN-9	CMS ENERGY CO SENIOR CORP BND 4.875% 03/01/44		02/09/2015	BANC OF AMERICA SECURITIES LLC		1,082,918	910,000	19,840
126408-GU-1	CSX CORPORATION CORP BND 5.500% 04/15/41		05/18/2015	DEUTSCHE BANK AG		584,870	500,000	2,750
15089Q-AD-6	CELANESE HLDGS SENIOR CORP BND 4.625% 11/15/22		08/13/2015	CITIGROUP GLOBAL MKT INC		294,000	300,000	5,897
20279S-HV-5	COMMONWEALTH EDISON COMPANY CORP BND 4.000% 08/01/20		09/16/2015	NESBITT THOMSON		1,391,936	1,300,000	7,222
210518-CQ-7	CONSUMER ENERGY CORP BND 5.650% 09/15/18		07/24/2015	J.P. MORGAN SECURITIES INC		1,258,440	1,126,000	23,680
22966R-AC-0	CUBESMART LP SENIOR CORP BND 4.000% 11/15/25		10/19/2015	WELLS FARGO SECURITIES		264,298	265,000	0
35906A-AX-6	FRONTIER COMMUNICATIONS CORP CORP BND 144A 11.000% 09/15/25		09/11/2015	J.P. MORGAN SECURITIES INC		250,000	250,000	0
446438-RF-2	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND 1.300% 11/20/16		01/05/2015	GOLDMAN SACHS & CO.		1,499,685	1,500,000	2,600
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
55336V-AH-3	MPLX LP SENIOR CORP BND 4.875% 06/01/25		12/22/2015	Taxable Exchange		800,000	1,000,000	2,844
585055-BG-0	MEDTRONIC INC SENIOR CORP BND 2.500% 03/15/20		12/21/2015	CREDIT SUISSE FIRST BOSTON COR		65		

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
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						163,482,254	XXX	706,360

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
912810-FD-5	UNITED STATES TREASURY GOVT IBND TIPS 3.625% 04/15/28		10/01/2015	BANK OF AMERICA J.P. MORGAN SECURITIES INC		1,478,265	750,000	1,485,356	1,476,206	(24,004)	(19,688)	0	(43,692)	0	1,432,515	0	45,751	45,751	38,314	04/15/2028
912810-FG-8	UNITED STATES TREASURY GOVT BND 5.250% 02/15/29		01/05/2015			4,095,586	3,000,000	3,802,266	3,780,397	0	(603)	0	(603)	0	3,779,795	0	315,791	315,791	61,630	02/15/2029
912810-FP-8	UNITED STATES TREASURY GOVT BND 5.375% 02/15/31		01/07/2015	GOLDMAN SACHS & CO.		500,828	350,000	472,609	471,652	0	(114)	0	(114)	0	471,538	0	29,290	29,290	7,464	02/15/2031
912810-QV-3	UNITED STATES TREASURY GOVT IBND 0.750% 02/15/42		10/01/2015	BANK OF AMERICA BANC OF AMERICA SECURITIES LLC		470,143	500,000	539,789	555,145	(17,223)	(746)	0	(17,969)	0	537,176	0	(67,033)	(67,033)	4,447	02/15/2042
912810-RE-0	UNITED STATES TREASURY GOVT BND 3.625% 02/15/44		04/01/2015			992,000	800,000	853,219	852,942	0	(283)	0	(283)	0	852,660	0	139,340	139,340	18,586	02/15/2044
912810-RG-5	UNITED STATES TREASURY GOVT BND 3.375% 05/15/44		02/03/2015	CITIGROUP GLOBAL MKT INC		484,969	400,000	411,266	411,228	0	(23)	0	(23)	0	411,204	0	73,764	73,764	3,095	05/15/2044
912810-RH-3	UNITED STATES TREASURY GOVT BND 3.125% 08/15/44		02/06/2015	Various		2,260,704	2,000,000	2,026,484	2,026,433	0	(19)	0	(19)	0	2,026,414	0	234,291	234,291	27,217	08/15/2044
912828-B2-5	UNITED STATES TREASURY GOVT BND 0.625% 01/15/24		09/04/2015	J.P. MORGAN SECURITIES INC		3,063,606	3,000,000	3,156,763	3,164,522	(14,834)	(8,388)	0	(23,222)	0	3,141,301	0	(77,695)	(77,695)	21,911	01/15/2024
912828-C9-9	UNITED STATES TREASURY GOVT BND 0.125% 04/15/19		10/01/2015	BANK OF AMERICA J.P. MORGAN SECURITIES INC		2,543,937	2,500,000	2,559,243	2,578,486	(26,159)	(7,883)	0	(34,042)	0	2,544,444	0	(507)	(507)	3,040	04/15/2019
912828-D2-3	UNITED STATES TREASURY GOVT BND 1.625% 04/30/19		04/29/2015			4,616,473	4,550,000	4,571,328	4,568,754	0	(1,426)	0	(1,426)	0	4,567,328	0	49,144	49,144	37,772	04/30/2019
912828-D9-8	UNITED STATES TREASURY GOVT BND 1.000% 09/15/17		09/14/2015	GOLDMAN SACHS & CO.		1,120,314	1,115,000	1,115,653	1,115,599	0	(155)	0	(155)	0	1,115,444	0	4,870	4,870	11,211	09/15/2017
912828-G9-5	UNITED STATES TREASURY GOVT BND 1.625% 12/31/19		08/13/2015	Various		1,214,891	1,200,000	1,220,391	1,220,391	0	(897)	0	(897)	0	1,219,493	0	(4,603)	(4,603)	5,444	12/31/2019
912828-QA-1	UNITED STATES TREASURY GOVT BND 2.250% 03/31/16		05/12/2015	GOLDMAN SACHS & CO.		5,546,227	5,450,000	5,450,231	5,450,063	0	(18)	0	(18)	0	5,450,045	0	96,182	96,182	76,054	03/31/2016
912828-SC-5	UNITED STATES TREASURY GOVT BND 0.875% 01/31/17		01/30/2015	Various		5,241,313	5,200,000	5,241,869	5,217,647	0	(711)	0	(711)	0	5,216,936	0	24,376	24,376	22,887	01/31/2017
912828-TW-0	UNITED STATES TREASURY SENIOR GOVT BND 0.750% 10/31/17		06/11/2015	CITIGROUP GLOBAL MKT INC		3,983,750	4,000,000	3,998,281	3,999,020	0	156	0	156	0	3,999,176	0	(15,426)	(15,426)	18,750	10/31/2017
912828-WT-3	UNITED STATES TREASURY GOVT BND 0.875% 07/15/17		06/16/2015	GOLDMAN SACHS & CO.		10,023,047	10,000,000	9,969,141	9,973,533	0	4,757	0	4,757	0	9,978,290	0	44,757	44,757	80,732	07/15/2017
0599999	Subtotal - Bonds - U.S. Governments					47,636,053	44,815,000	46,873,889	46,862,018	(82,220)	(36,041)	0	(118,261)	0	46,743,759	0	892,292	892,292	438,554	XXX
045167-BX-0	ASIAN DEVELOPMENT BANK CORP BND 2.625% 02/09/15	F	01/14/2015	CITIGROUP GLOBAL MKT INC		2,202,794	2,200,000	2,313,630	2,203,483	0	(1,697)	0	(1,697)	0	2,201,786	0	1,008	1,008	25,827	02/09/2015
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21	F	10/22/2015	Various		1,647,725	1,620,000	1,787,000	1,743,736	0	(9,928)	0	(9,928)	0	1,733,808	0	(86,083)	(86,083)	61,036	01/22/2021
168863-AV-0	CHILE REPUBLIC OF GOVT BND 3.875% 08/05/20	F	01/15/2015	J.P. MORGAN SECURITIES INC		204,725	190,000	210,710	205,941	0	(145)	0	(145)	0	205,796	0	(1,071)	(1,071)	3,395	08/05/2020
195325-BM-6	REPUBLIC OF COLOMBIA GOVT BND 6.125% 01/18/41	F	08/12/2015	HSBC SECURITIES INC		450,500	425,000	511,169	510,573	0	(1,064)	0	(1,064)	0	509,509	0	(59,009)	(59,009)	28,128	01/18/2041
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A 5.250% 01/17/42	F	03/18/2015	BARCLAYS CAPITAL		283,175	275,000	259,494	259,861	0	53	0	53	0	259,914	0	23,261	23,261	7,987	01/17/2042
486661-AF-8	KAZAKHSTAN (REPUBLIC OF) SENIOR CORP BND 4.875% 10/14/44	F	02/05/2015	SCOCIETE GENERALE		318,080	350,000	337,134	337,174	0	18	0	18	0	337,193	0	(19,113)	(19,113)	5,318	10/14/2044
731011-AS-1	POLAND REPUBLIC OF GOVT BND 3.875% 07/16/15	F	07/16/2015	Maturity		1,500,000	1,500,000	1,548,000	1,507,374	0	(7,374)	0	(7,374)	0	1,500,000	0	0	0	58,125	07/16/2015
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND 3.250% 03/23/23	F	11/05/2015	J.P. MORGAN SECURITIES INC		1,862,900	2,000,000	1,961,860	1,968,336	0	1,797	0	1,797	0	1,970,133	0	(107,233)	(107,233)	52,571	03/23/2023
1099999	Subtotal - Bonds - All Other Governments					8,469,899	8,560,000	8,928,997	8,736,478	0	(18,340)	0	(18,340)	0	8,718,139	0	(248,240)	(248,240)	242,387	XXX
029912-BD-3	AMERICAN TOWER CORPORATION CORP BND 4.500% 01/15/18		07/31/2015	BARCLAYS CAPITAL		158,673	150,000	160,844	156,256	0	(1,117)	0	(1,117)	0	155,139	0	3,533	3,533	6,914	01/15/2018
044209-AF-1	ASHLAND INC. SENIOR CORP BND 4.750% 08/15/22		09/22/2015	CITIGROUP GLOBAL MKT INC		159,542	165,000	153,863	155,173	0	774	0	774	0	155,948	0	3,594	3,594	8,708	08/15/2022
15189T-AN-7	CENTERPOINT ENERGY INC. CORP BND 5.950% 02/01/17		04/01/2015	WELLS FARGO SECURITIES		813,405	750,000	864,113	802,394	0	(6,491)	0	(6,491)	0	795,903	0	17,502	17,502	30,494	02/01/2017

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
21036P-AD-0	CONSTELLATION BRANDS INC SENIOR CORP BND 7.250% 09/01/16		03/03/2015	NESBITT THOMSON		1,077,000	1,000,000	1,138,750	1,076,998	0	(8,002)	0	(8,002)	0	1,068,996	0	8,004	8,004	37,257	09/01/2016
24821V-AA-6	DENALI BORROWER LLC / DENALI F SECURED CORP BND 144A 5.625% 10/15/20		10/23/2015	BANK OF AMERICA		985,025	930,000	959,288	955,836	0	(3,992)	0	(3,992)	0	951,845	0	33,181	33,181	54,008	10/15/2020
26441Y-AM-9	DUKE REALTY LP CORP BND 5.950% 02/15/17		04/03/2015	TENDER OFFER		505,915	463,000	512,810	486,602	0	(2,717)	0	(2,717)	0	483,885	0	22,030	22,030	17,447	02/15/2017
29717P-AE-7	ESSEX PORTFOLIO LP SENIOR CORP BND 3.250%		05/01/23	WELLS FARGO SECURITIES		964,450	1,000,000	1,014,030	1,011,959	0	(584)	0	(584)	0	1,011,375	0	(46,925)	(46,925)	19,951	05/01/2023
34354P-AD-7	FLOWSERVE CORP SENIOR CORP BND 4.000%		11/15/23	JEFFRIES & CO. INC.		399,808	400,000	400,136	400,136	0	0	0	0	0	400,136	0	(328)	(328)	15,733	11/15/2023
345397-VC-4	FORD MOTOR CREDIT COMPANY LLC CORP BND 8.000% 12/15/16		02/12/2015	WELLS FARGO SECURITIES		556,860	500,000	566,250	525,791	0	(1,673)	0	(1,673)	0	524,117	0	32,743	32,743	7,000	12/15/2016
375558-AU-7	GILEAD SCIENCES INC CORP BND 4.400%		12/01/21	BANK OF AMERICA		369,417	340,000	367,856	360,742	0	(2,415)	0	(2,415)	0	358,327	0	11,090	11,090	14,087	12/01/2021
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND 4.200% 04/15/24		10/22/2015	CREDIT SUISSE FIRST BOSTON COR		398,149	395,000	397,453	397,327	0	(170)	0	(170)	0	397,157	0	992	992	17,031	04/15/2024
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIOR CORP BND 3.050% 12/01/19		10/28/2015	WELLS FARGO SECURITIES		194,714	200,000	203,120	203,120	0	(355)	0	(355)	0	202,765	0	(8,051)	(8,051)	5,693	12/01/2019
552081-AD-3	LYONDELLBASELL INDUSTRIES NV SENIOR CORP BOND 6.000% 11/15/21	E	10/19/2015	DEUTSCHE BANK AG		1,142,490	1,000,000	1,197,500	1,161,385	0	(17,706)	0	(17,706)	0	1,143,679	0	(1,189)	(1,189)	56,167	11/15/2021
57636Q-AA-2	MASTERCARD INC SENIOR CORP BND 2.000%		04/01/19			408,936	400,000	398,468	398,690	0	16	0	16	0	398,706	0	10,230	10,230	2,444	04/01/2019
594918-AG-9	MICROSOFT CORP CORP BND 1.625% 09/25/15		02/10/2015	TDSI		766,133	760,000	773,254	762,392	0	(370)	0	(370)	0	762,022	0	4,111	4,111	4,666	09/25/2015
595112-BB-8	MICRON TECHNOLOGY INC SENIOR CORP BND 144A 5.500% 02/01/25		08/04/2015	Tax Free Exchange		564,525	585,000	590,850	590,750	0	(357)	0	(357)	0	590,393	0	(25,868)	(25,868)	32,711	02/01/2025
628530-AL-1	MYLAN INC/PA CORP BND 144A 7.875%		07/15/20	Call 103.9380		1,039,380	1,000,000	1,182,500	1,070,213	0	(30,833)	0	(30,833)	0	1,039,380	0	0	0	81,250	07/15/2020
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORP BND 4.375%		04/01/21			111,665	100,000	111,875	109,696	0	(455)	0	(455)	0	109,240	0	2,425	2,425	2,503	04/01/2021
64110D-AC-8	NETAPP INC SENIOR CORP BND 2.000%		04/22/2015	BARCLAYS CAPITAL		521,809	520,000	517,369	518,416	0	254	0	254	0	518,669	0	3,139	3,139	5,539	12/15/2017
652478-BC-1	21ST CENTURY FOX AMERICA INC CORP BND 7.430% 10/01/26		04/06/2015	Various		257,980	200,000	249,096	246,585	0	(773)	0	(773)	0	245,812	0	12,168	12,168	7,636	10/01/2026
652482-BL-3	21ST CENTURY FOX AMERICA INC CORP BND 6.400% 12/15/35		04/06/2015	Tax Free Exchange		662,663	500,000	593,085	591,126	0	(655)	0	(655)	0	590,471	0	72,192	72,192	9,867	12/15/2035
652482-CB-4	21ST CENTURY FOX AMERICA INC CORP BND 4.500% 02/15/21		04/06/2015	Tax Free Exchange		445,718	400,000	404,847	403,357	0	(126)	0	(126)	0	403,231	0	42,487	42,487	11,550	02/15/2021
674599-CB-9	OCCIDENTAL PETROLEUM CORPORATI CORP BND 1.750% 02/15/17		06/16/2015	BANC OF AMERICA SECURITIES LLC		1,008,100	1,000,000	1,010,680	1,004,410	0	(954)	0	(954)	0	1,003,456	0	4,644	4,644	14,778	02/15/2017
69371R-K9-6	PACCAR FINANCIAL CORP SENIOR CORP BND MTN 0.700% 11/16/15		05/13/2015	CITIGROUP GLOBAL MKT INC		801,152	800,000	799,576	799,876	0	54	0	54	0	799,929	0	1,223	1,223	2,831	11/16/2015
74153Q-AH-5	PRIDE INTL, INC. CORP BND 6.875%		08/15/20	CIBC WORLD MARKETS CORP		678,720	600,000	734,052	696,582	0	(1,424)	0	(1,424)	0	695,158	0	(16,438)	(16,438)	19,365	08/15/2020
74341Q-AW-2	PROLOGIS LP CORP BND 6.875% 03/15/20		11/25/2015	TENDER OFFER		314,474	271,000	300,512	289,327	0	(2,979)	0	(2,979)	0	286,347	0	28,127	28,127	22,254	03/15/2020
88033G-BY-5	TENET HEALTHCARE CO SECURED CORP BND 4.500% 04/01/21		02/20/2015	BARCLAYS CAPITAL		120,900	120,000	119,250	119,293	0	15	0	15	0	119,308	0	1,592	1,592	2,156	04/01/2021
88163V-AD-1	TEVA PHARM FIN LLC CORP BND 6.150%		02/01/36	Various		358,896	280,000	318,648	317,946	0	(121)	0	(121)	0	317,824	0	41,071	41,071	9,248	02/01/2036
88732J-AJ-7	TIME WARNER CABLE INC CORP BND 6.550%		05/01/37	Various		815,549	760,000	898,139	895,748	0	(1,092)	0	(1,092)	0	894,656	0	(79,108)	(79,108)	24,854	05/01/2037
92343V-BT-0	VERIZON COMMUNICATIONS INC SENIOR CORP BND 6.550% 09/15/43		05/06/2015	Various		684,797	559,000	690,450	689,315	0	(742)	0	(742)	0	688,573	0	(3,776)	(3,776)	24,003	09/15/2043
92343V-CL-6	VERIZON COMMUNICATIONS INC SENIOR CORP BND 144A 5.012% 08/21/54		03/16/2015	Tax Free Exchange		232,685	229,000	228,279	228,281	0	1	0	1	0	228,282	0	4,404	4,404	6,536	08/21/2054
931142-CG-6	WAL-MART STORES INC CORP BND 5.375%		04/05/17	WELLS FARGO SECURITIES		431,868	400,000	470,684	432,749	0	(6,462)	0	(6,462)	0	426,287	0	5,581	5,581	14,931	04/05/2017
931427-AE-8	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 1.750% 11/17/17		04/01/2015	GOLDMAN SACHS & CO.		2,484,083	2,460,000	2,458,842	2,458,888	0	100	0	100	0	2,458,988	0	25,096	25,096	16,622	11/17/2017

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
02364W-AH-8	AMERICA MOVIL SAB DE CV CORP BND 5.750% 01/15/15	F	01/15/2015	Maturity		810,000	810,000	914,806	811,181	0	(1,181)	0	(1,181)	0	810,000	0	0	0	23,288	01/15/2015
02364W-BC-8	AMERICA MOVIL SAB DE CV CORP BND 2.375% 09/08/16	F	11/03/2015	BARCLAYS CAPITAL		448,560	445,000	452,908	448,231	0	(1,609)	0	(1,609)	0	446,622	0	1,938	1,938	12,272	09/08/2016
055451-AV-0	BHP BILLITON FINANCE (USA) LTD SENIOR CORP BND 5.000% 09/30/43	F	05/06/2015	SCOCIETE GENERALE		539,740	500,000	528,365	528,001	0	(169)	0	(169)	0	527,833	0	11,907	11,907	15,347	09/30/2043
05968L-AB-8	BANCOLOMBIA SA SUB CORP BND 6.125% 07/26/20	F	09/18/2015	BANK OF AMERICA CITIGROUP GLOBAL MKT		257,100	250,000	273,125	258,750	13,847	(2,583)	0	11,264	0	270,014	0	(12,914)	(12,914)	17,408	07/26/2020
65562Q-AP-0	NORDIC INVESTMENT BANK CORP BND 2.500% 07/15/15	F	01/14/2015	INC		2,224,222	2,200,000	2,302,784	2,214,296	0	(1,372)	0	(1,372)	0	2,212,924	0	11,298	11,298	28,264	07/15/2015
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					24,715,103	23,442,000	25,258,457	24,577,818	13,847	(98,265)	0	(84,418)	0	24,493,397	0	221,705	221,705	702,813	XXX
8399997	Total - Bonds - Part 4					80,821,055	76,817,000	81,061,343	80,176,314	(68,373)	(152,646)	0	(221,019)	0	79,955,295	0	865,757	865,757	1,383,754	XXX
8399998	Total - Bonds - Part 5					89,829,389	90,720,000	90,616,242	0	0	(33,203)	0	(33,203)	0	90,583,036	0	(753,650)	(753,650)	641,618	XXX
8399999	Total - Bonds					170,650,444	167,537,000	171,677,585	80,176,314	(68,373)	(185,849)	0	(254,222)	0	170,538,331	0	112,107	112,107	2,025,372	XXX
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998	Total - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998	Total - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999	- Totals					170,650,444	XXX	171,677,585	80,176,314	(68,373)	(185,849)	0	(254,222)	0	170,538,331	0	112,107	112,107	2,025,372	XXX



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

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
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	90,000	104,316	101,025	104,301	0	(15)	0	(15)	0	0	(3,276)	(3,276)	1,360	1,230
912810-RJ-9	UNITED STATES TREASURY GOVT BND 3.000% 11/15/44		02/05/2015	Various	07/24/2015	Various	2,250,000	2,591,133	2,428,407	2,590,106	0	(1,026)	0	(1,026)	0	0	(161,699)	(161,699)	26,008	14,979
912810-RK-6	UNITED STATES TREASURY GOVT BND 2.500% 02/15/45		08/12/2015	Various	09/23/2015	Various	6,490,000	6,030,912	5,925,441	6,031,311	0	399	0	399	0	0	(105,870)	(105,870)	37,391	27,980
912810-RM-2	UNITED STATES TREASURY GOVT BND 3.000% 05/15/45		08/19/2015	WELLS FARGO SECURITIES	09/23/2015	CITIGROUP GLOBAL MKT INC	350,000	362,141	353,391	362,122	0	(19)	0	(19)	0	0	(8,731)	(8,731)	3,766	2,882
912810-RN-0	UNITED STATES TREASURY GOVT BND 2.875% 08/15/45		08/31/2015	DEUTSCHE BANK AG	09/23/2015	Various	1,000,000	1,002,188	970,805	1,002,186	0	(1)	0	(1)	0	0	(31,381)	(31,381)	2,703	1,328
912828-G3-8	UNITED STATES TREASURY GOVT BND 2.250% 11/15/24		01/06/2015	BARCLAYS CAPITAL	04/16/2015	Various	4,000,000	4,113,125	4,142,250	4,111,081	0	(2,044)	0	(2,044)	0	0	31,169	31,169	30,968	13,177
912828-H4-5	UNITED STATES TREASURY GOVT IBND 0.250% 01/15/25		06/08/2015	Various	07/27/2015	DEUTSCHE BANK AG	6,000,000	5,925,669	5,874,359	5,925,503	0	(166)	0	(166)	0	0	(51,144)	(51,144)	8,041	5,067
912828-J2-7	UNITED STATES TREASURY GOVT BND 2.000% 02/15/25		05/06/2015	CITIGROUP GLOBAL MKT INC	05/21/2015	J.P. MORGAN SECURITIES INC	2,000,000	1,958,359	1,961,875	1,958,479	0	119	0	119	0	0	3,396	3,396	10,608	9,392
912828-K7-4	UNITED STATES TREASURY GOVT BND 2.000% 08/15/25		10/22/2015	Various	11/03/2015	CITIGROUP GLOBAL MKT INC	9,635,000	9,603,253	9,474,932	9,603,511	0	259	0	259	0	0	(128,580)	(128,580)	41,412	25,859
912828-L2-4	UNITED STATES TREASURY GOVT BND 1.875% 08/31/22		09/22/2015	Various	11/03/2015	Various	3,140,000	3,147,278	3,147,549	3,147,231	0	(47)	0	(47)	0	0	318	318	4,178	1,417
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	1,545,000	1,540,581	1,529,429	1,540,579	0	(2)	0	(2)	0	0	(11,150)	(11,150)	2,032	1,772
912828-M4-9	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 10/31/22		11/05/2015	J.P. MORGAN SECURITIES INC	11/05/2015	BANK OF AMERICA	3,000,000	2,975,039	2,975,977	2,975,039	0	0	0	0	0	0	938	938	927	927
912828-XB-1	UNITED STATES TREASURY GOVT BND 2.125% 05/15/25		08/25/2015	Various	09/22/2015	Various	25,650,000	25,214,820	25,322,974	25,217,497	0	2,677	0	2,677	0	0	105,477	105,477	119,599	69,721
912828-XH-8	UNITED STATES TREASURY GOVT BND 1.625% 06/30/20		10/19/2015	Various	11/03/2015	Various	13,375,000	13,382,366	13,417,838	13,382,604	0	238	0	238	0	0	35,234	35,234	47,163	11,328
0599999. Subtotal - Bonds - U.S. Governments							78,525,000	77,951,180	77,626,252	77,951,550	0	372	0	372	0	0	(325,299)	(325,299)	336,156	187,059
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A 5.250% 01/17/42	F	02/03/2015	J.P. MORGAN SECURITIES INC	03/18/2015	Various	225,000	238,613	229,875	238,584	0	(28)	0	(28)	0	0	(8,709)	(8,709)	2,099	623
71645W-AQ-4	PETROBRAS INT BRASPETRO BV SENIOR CORP BND 6.875% 01/20/40	F	02/06/2015	J.P. MORGAN SECURITIES INC	02/25/2015	J.P. MORGAN SECURITIES INC	110,000	96,614	94,454	96,624	0	10	0	10	0	0	(2,171)	(2,171)	882	441
1099999. Subtotal - Bonds - All Other Governments							335,000	335,227	324,329	335,208	0	(18)	0	(18)	0	0	(10,880)	(10,880)	2,981	1,064
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	280,000	332,816	323,652	327,993	0	(4,824)	0	(4,824)	0	0	(4,341)	(4,341)	14,506	1,011
64971W-NC-0	NEW YORK NY CITY TRANSITIONAL MUNI BND REV 5.000% 08/01/39		02/03/2015	CITIGROUP GLOBAL MKT INC	12/18/2015	CITIGROUP GLOBAL MKT INC	1,225,000	1,444,531	1,412,180	1,426,096	0	(18,434)	0	(18,434)	0	0	(13,916)	(13,916)	60,472	4,861
3199999. Subtotal - Bonds - U.S. Special Revenues							1,505,000	1,777,347	1,735,832	1,754,089	0	(23,258)	0	(23,258)	0	0	(18,257)	(18,257)	74,978	5,872
031162-BC-3	AMGEN INC CORP BND 5.750% 03/15/40		02/06/2015	J.P. MORGAN SECURITIES INC	08/19/2015	WELLS FARGO SECURITIES	470,000	576,958	522,654	575,682	0	(1,276)	0	(1,276)	0	0	(53,028)	(53,028)	25,449	10,960
375558-BB-8	GILEAD SCIENCES INC SENIOR CORP BND 2.550% 09/01/20		09/09/2015	J.P. MORGAN SECURITIES INC	12/17/2015	BANK OF AMERICA	1,500,000	1,497,300	1,497,405	1,497,435	0	135	0	135	0	0	(30)	(30)	10,413	0
48203R-AF-1	JUNIPER NETWORKS INC CORP BND 4.600% 03/15/21		02/25/2015	BANC OF AMERICA SECURITIES LLC	10/29/2015	BANK OF AMERICA	745,000	785,789	776,290	781,680	0	(4,109)	0	(4,109)	0	0	(5,390)	(5,390)	38,839	15,897
570506-AT-2	MARKWEST ENERGY PARTNERS LP/MA SENIOR CORP BND 4.875% 06/01/25		07/17/2015	SUNTRUST ROBINSON HUMP	12/22/2015	Taxable Exchange	1,000,000	985,000	801,000	985,553	0	553	0	553	0	0	(184,553)	(184,553)	27,083	6,771
585055-BM-7	MEDTRONIC INC SENIOR CORP BND 144A 3.500% 03/15/25		01/29/2015	CITIGROUP GLOBAL MKT INC	04/07/2015	MSC	555,000	584,365	584,726	583,891	0	(474)	0	(474)	0	0	834	834	6,475	2,860
585055-BM-7	MEDTRONIC INC SENIOR CORP BND 144A 3.500% 03/15/25		01/29/2015	CITIGROUP GLOBAL MKT INC	09/02/2015	Tax Free Exchange	435,000	458,016	432,409	456,864	0	(1,152)	0	(1,152)	0	0	(24,455)	(24,455)	11,080	2,241
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.	585,000	564,525	540,975	564,628	0	103	0	103	0	0	(23,653)	(23,653)	2,333	268
761713-BM-7	LORILLARD TOBACCO CO SENIOR CORP BND 144A 3.750% 05/20/23		08/05/2015	BANC OF AMERICA SECURITIES LLC	12/23/2015	Tax Free Exchange	615,000	603,770	615,391	604,255	0	485	0	485	0	0	11,136	11,136	13,645	5,125
855030-AL-6	STAPLES INC SENIOR CORP BND 2.750% 01/12/18		05/05/2015	BNP PARIBAS	10/28/2015	BNP PARIBAS	450,000	453,465	449,924	452,845	0	(620)	0	(620)	0	0	(2,921)	(2,921)	9,940	3,988

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

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
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	400,000	445,718	435,752	441,647	0	(4,071)	0	(4,071)	0	0	(5,895)	(5,895)	12,600	2,550
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	2,000,000	1,991,960	1,988,200	1,992,786	0	826	0	826	0	0	(4,586)	(4,586)	33,206	12,183
293580-AA-7	ENSCO PLC CORP BND 4.700% 03/15/21	F	01/30/2015	CIBC WORLD MARKETS CORP	12/21/2015	GOLDMAN SACHS & CO	600,000	605,622	477,000	604,923	0	(699)	0	(699)	0	0	(127,923)	(127,923)	35,877	10,888
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							9,355,000	9,552,488	9,121,726	9,542,189	0	(10,299)	0	(10,299)	0	0	(420,464)	(420,464)	226,940	73,731
055451-AX-6	BHP BILLITON FINANCE (USA) LTD CAPSEC CORP BND 144A 6.750% 10/19/75	F	10/14/2015	GOLDMAN SACHS & CO	10/19/2015	BARCLAYS CAPITAL	1,000,000	1,000,000	1,021,250	1,000,000	0	0	0	0	0	0	21,250	21,250	563	0
4899999. Subtotal - Bonds - Hybrid Securities							1,000,000	1,000,000	1,021,250	1,000,000	0	0	0	0	0	0	21,250	21,250	563	0
8399998. Total - Bonds							90,720,000	90,616,242	89,829,389	90,583,036	0	(33,203)	0	(33,203)	0	0	(753,650)	(753,650)	641,618	267,726
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								90,616,242	89,829,389	90,583,036	0	(33,203)	0	(33,203)	0	0	(753,650)	(753,650)	641,618	267,726

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	UNITED STATES TREASURY TBILL CASH			09/17/2015	CITIGROUP GLOBAL MKT INC	01/14/2016	8,199,924	0	610	0	0	8,200,000	8,199,315	0	0	0.025	0.026	MAT	0	0
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,199,924	0	610	0	0	8,200,000	8,199,315	0	0	XXX	XXX	XXX	0	0
0599999	Total - U.S. Government Bonds						8,199,924	0	610	0	0	8,200,000	8,199,315	0	0	XXX	XXX	XXX	0	0
1099999	Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999	Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999	Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999	Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999	Total - Issuer Obligations						8,199,924	0	610	0	0	8,200,000	8,199,315	0	0	XXX	XXX	XXX	0	0
7899999	Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999	Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999	Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999	Total Bonds						8,199,924	0	610	0	0	8,200,000	8,199,315	0	0	XXX	XXX	XXX	0	0
8699999	Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
31846V-20-3	FIRST AMERICAN TREASURY OBLIG			11/30/2015	DIRECT	XXX	2,889,885	0	0	0	0	0	2,889,885	0	0	0.000	0.010		50	0
857492-88-8	STATE STREET INSTITUTIONAL MONEY MARKET FUND			12/31/2015	DIRECT	XXX	656,672	0	0	0	0	0	656,672	0	0	0.000	0.000		0	0
8899999	Subtotal - Exempt Money Market Mutual Funds						3,546,557	0	0	0	0	XXX	3,546,557	0	0	XXX	XXX	XXX	50	0
9199999	Totals						11,746,481	0	610	0	0	XXX	11,745,872	0	0	XXX	XXX	XXX	50	0

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

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

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

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

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

Schedule DB - Part 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	15,023	XXX
US Bank ..... Cincinnati, OH Outstanding A/P Checks ..		0.000	0	0	(395,377)	XXX
US Bank ..... Cincinnati, OH Claim Check Payable Account .....		0.000	0	0	(861,335)	XXX
US Bank ..... Cincinnati, OH Claim Check Payable Account .....		0.000	0	0	(11,391,161)	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	499	90	88,843	XXX
0199999. Totals - Open Depositories	XXX	XXX	499	90	(12,544,007)	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	499	90	(12,544,007)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	499	90	(12,544,007)	XXX

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

1. January.....	(11,575,851)	4. April.....	(9,171,714)	7. July.....	(19,517,740)	10. October.....	(14,521,632)
2. February.....	(10,527,946)	5. May.....	(10,668,996)	8. August.....	(7,366,160)	11. November.....	(10,526,440)
3. March.....	(11,604,865)	6. June.....	(11,497,117)	9. September.....	(11,229,750)	12. December.....	(12,544,007)

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL		0	.0	0	.0
2. Alaska	AK		0	.0	0	.0
3. Arizona	AZ		0	.0	0	.0
4. Arkansas	AR	B INS CODE 23-636-206 (a)(3)	0	.0	134,810	135,022
5. California	CA		0	.0	0	.0
6. Colorado	CO		0	.0	0	.0
7. Connecticut	CT		0	.0	0	.0
8. Delaware	DE		0	.0	0	.0
9. District of Columbia	DC		0	.0	0	.0
10. Florida	FL		0	.0	0	.0
11. Georgia	GA	B INS CODE 33-3-9 & 34-9-129	0	.0	94,866	95,015
12. Hawaii	HI		0	.0	0	.0
13. Idaho	ID		0	.0	0	.0
14. Illinois	IL		0	.0	0	.0
15. Indiana	IN		0	.0	0	.0
16. Iowa	IA		0	.0	0	.0
17. Kansas	KS		0	.0	0	.0
18. Kentucky	KY		0	.0	0	.0
19. Louisiana	LA		0	.0	0	.0
20. Maine	ME		0	.0	0	.0
21. Maryland	MD		0	.0	0	.0
22. Massachusetts	MA	B RULE 1975	0	.0	114,838	115,018
23. Michigan	MI		0	.0	0	.0
24. Minnesota	MN		0	.0	0	.0
25. Mississippi	MS		0	.0	0	.0
26. Missouri	MO		0	.0	0	.0
27. Montana	MT		0	.0	0	.0
28. Nebraska	NE		0	.0	0	.0
29. Nevada	NV	B INS CODE 680A.140	0	.0	244,655	245,039
30. New Hampshire	NH	B INS CODE 405:26	0	.0	591,166	592,095
31. New Jersey	NJ		0	.0	0	.0
32. New Mexico	NM	B INS CODE 59A-5-19	0	.0	743,950	745,119
33. New York	NY		0	.0	0	.0
34. North Carolina	NC	B INS CODE 58-7.5	0	.0	481,321	482,077
35. North Dakota	ND		0	.0	0	.0
36. Ohio	OH	B INS CODE 3939.08	2,241,836	2,245,359	0	.0
37. Oklahoma	OK		0	.0	0	.0
38. Oregon	OR		0	.0	0	.0
39. Pennsylvania	PA		0	.0	0	.0
40. Rhode Island	RI		0	.0	0	.0
41. South Carolina	SC		0	.0	0	.0
42. South Dakota	SD		0	.0	0	.0
43. Tennessee	TN		0	.0	0	.0
44. Texas	TX		0	.0	0	.0
45. Utah	UT		0	.0	0	.0
46. Vermont	VT		0	.0	0	.0
47. Virginia	VA	B GL TTL 38.2 CH 10 AR 7	0	.0	379,464	380,061
48. Washington	WA		0	.0	0	.0
49. West Virginia	WV		0	.0	0	.0
50. Wisconsin	WI		0	.0	0	.0
51. Wyoming	WY		0	.0	0	.0
52. American Samoa	AS		0	.0	0	.0
53. Guam	GU		0	.0	0	.0
54. Puerto Rico	PR		0	.0	0	.0
55. U.S. Virgin Islands	VI		0	.0	0	.0
56. Northern Mariana Islands	MP		0	.0	0	.0
57. Canada	CAN		0	.0	0	.0
58. Aggregate Alien and Other	OT	XXX XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,241,836	2,245,359	2,785,070	2,789,446
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	.0	0	.0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0



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