



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 _____ (Current) (Prior)
Country of Domicile _____ Ohio, State of Domicile or Port of Entry _____ United States of America _____ Ohio

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

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

Main Administrative Office _____ 7000 Midland Blvd.

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

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

Primary Location of Books and Records _____ 7000 Midland Blvd.
(Street and Number)

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

Internet Website Address www.amig.com

Statutory Statement Contact James Paul Tierney, 800-545-2044-5269
(Name) (Area Code) (Telephone Number)
jtierney@amig.com, 513-947-4127
(E-mail Address) (FAX Number)

OFFICERS

OTHER
Charles Schuster Griffith III, Secretary René Gobonya, CFO

State of Ohio County of Clermont SS:

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

Anthony Joseph Kuczinski
Chairman of the Board/CEO

Peter Joseph Effler
Senior Vice President/COO

James Paul Tierney
Senior Vice President

Subscribed and sworn to before me this
_____ day of _____

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

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

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year	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

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

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	64,326,424	64,165,149	64,340,976	63,959,000
	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
PREFERRED STOCKS	13. Total Bonds	170,077,946	167,334,175	172,543,932	166,882,000
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	0
	15. Canada	0	0	0	0
	16. Other Countries	0	0	0	0
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
COMMON STOCKS	19. Total Preferred Stocks	0	0	0	0
Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	0
	21. Canada	0	0	0	0
	22. Other Countries	0	0	0	0
	23. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	0
	25. Total Common Stocks	0	0	0	0
	26. Total Stocks	0	0	0	0
	27. Total Bonds and Stocks	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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 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	(c) 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	100.0	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

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

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	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 Total	2 Bonds	3 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 CUSIP Identification	2 Description	Codes			6 C o d e	7 F o r e i g n	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Admitted Amount Due and Accrued	18 Interest Amount Received During Year	19 20 21 Acquired	22 Stated Contractual Maturity Date			
		3 Bond Char	4 Bond Des.	5							12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tiza- tion) Accretion	14 Current Year's Other- Than- Tempora- ry Impairment Recognized	15 Current Year's Other- Than- Tempora- ry Impairment Recognized								
912810-FP-8	UNITED STATES TREASURY GOVT BND			1.		1,465,313	135,6150		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-RG-0	UNITED STATES TREASURY GOVT BND			1.		309,292	112,5400		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		560,000	590,572	.0	(666)	.0	.0	3.375	3.085	MN	2,440	.18,900	.11/10/2014	.05/15/2044	
912828-D-3	UNITED STATES TREASURY GOVT BND			1.		8,268,672	100,5920		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-D-8	UNITED STATES TREASURY GOVT BND			1.		1,732,637	100,3070		1,755,372	1,736,984	.0	(3,402)	.0	.0	1.625	1.836	FA	9,609	.28,438	.09/17/2014	.08/31/2019	
912828-O-8	UNITED STATES TREASURY GOVT BND			1.		5,640,763	99,9510		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	9,685,819	.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.		4,678,161	100,0180		4,600,828	4,600,000	.0	(14,592)	.0	.0	1.625	1.269	JD	205	.74,750	.01/14/2015	.12/31/2015	
912828-L4-0	UNITED STATES TREASURY GOVT BND			1.		214,975	99,2920		213,478	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		18,400,000	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		1,254,950	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		4,500,000	4,503,246	.0	(94)	.0	.0	1.250	1.224	MN	7,263	.0	.11/30/2015	.11/15/2018	
912828-T5-9	UNITED STATES TREASURY GOVT BND			1.		374,883	99,3150		375,000	374,894	.0	11	.0	.0	0.625	0.641	MS	596	.0	.10/23/2017	.09/30/2017	
912828-UE-8	UNITED STATES TREASURY GOVT BND			1.		1,193,484	99,3280		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-VG-2	UNITED STATES TREASURY GOVT BND	SD		1.		4,991,132	100,0160		5,034,805	5,026,905	.0	15,551	.0	.0	0.500	0.812	JD	1,169	.25,408	.09/06/2013	.06/15/2016	
912828-ID-8	UNITED STATES TREASURY GOVT BND			1.		1,255,322	99,8710		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.		1,408,875	92,5000		1,276,500	1,380,000	1,276,500	(130,820)	(1,555)	.0	4.875	4.433	JJ	29,713	.0	.09/01/2015	.01/22/2021	
1523RP-AD-8	CENTRAL AMERICAN BANK FOR ECON SENIOR CORP BOND			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	26,362	.68,355	.01/16/2013	.02/09/2017
195325-BM-6	REPUBLIC OF COLOMBIA GOVT BND			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			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 ELECTRICI SENIOR CORP BND 144A			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
219668-BP-0	CORP ANDINA DE FOMENTO CORP BND			1FE		2,236,808	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			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	.01/23/2013	.01/29/2024
302154-BG-3	EXPORT-IMPORT BANK OF KOREA SENIOR CORP BND			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			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			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
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A			2FE		221,813	90,3750		189,788	210,000	221,624	.0	(199)	.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			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	.10/27/2016
698299-AX-2	PANAMA REPUBLIC GOVT BND			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	PETROLES MEXICANOS CORP BND			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			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			2FE		372,188	100,6000		375,000	372,892	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 MUNITALX BND GO			1		594,981	102,1980		587,639	575,000	593,710	.0	(1,271)	.0	.0	4.988	4.463	AO	.7,170	.14,341	.05/1	

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 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Bond Char	8 Rate Used to Obtain Fair Value	9 Par Value	10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Effective Rate of When Paid	Interest			Dates	
		3 C o d e	4 F o r e i g n	5							12 Current Year's Other- Than- Temporary Impairment Recognized	13 Current Year's Amor- tiza- tion Accre- tion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value		16 Rate of	17 Effective Rate of When Paid	18 Admitted Amount Due and Accrued	19 Amount Received During Year	20	21	22 Stated Contractual Maturity Date
024836-AC-2	AMERICAN CAMPUS COMMUNITIES OF SENIOR CORP BND	1	2FE	.502,465	99.9930	.499,967	.500,000	.502,346	.0	.(119)	.0	.0	.0	.3,350	3.240	A0	.4,606	.09/23/2015	10/01/2020		
025890-DJ-5	AMERICAN EXPRESS CREDIT CORPORATION SENIOR CORP BND		1FE	1,019,440	100.5000	1,005,004	1,000,000	1,015,552	.0	(3,888)	.0	.0	.0	2.125	1.506	JJ	9,090	10,625	04/29/2015	07/27/2018	
029912-BD-3	AMERICAN TOWER CORPORATION SENIOR CORP BND		2FE	375,302	104.3070	.365,075	.350,000	.359,940	.0	(4,658)	.0	.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	.0	3.400	2.641	FA	1,927	2,554	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	.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	.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	100.9260	1,109,261	1,000,000	1,114,136	.0	(13,724)	.0	.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	.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	.0	3.700	2,955	A0	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	.0	5.500	4.385	AO	5,806	13,750	05/18/2015	04/15/2041	
14912L-ZU-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	.0	5.450	3.603	AO	17,258	.81,750	04/01/2011	04/15/2018	
150890-AD-6	CELANESE HLDGS SENIOR CORP BND		3FE	294,000	.98,5000	.295,500	.300,000	.294,271	.0	.271	.0	.0	.0	4,625	4,957	MS	4,085	.6,938	.08/13/2015	11/15/2022	
151020-AL-8	CELGENE CORPORATION SENIOR CORP BND		2FE	1,071,870	101.9040	.1,019,042	.1,000,000	.1,068,891	.0	(1,198)	.0	.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	.0	1,800	0,765	MS	8,900	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	.0	4,000	2,372	FA	21,667	.0	09/16/2015	08/01/2020	
207597-EF-8	CONNECTICUT LIGHT & POWER CO SECURED CORP BND	1	1FE	203,670	96.3810	.197,580	.205,000	.204,029	.0	.124	.0	.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	.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		2FE	264,298	.98,9820	.262,303	.265,000	.264,307	.0	.10	.0	.0	.0	4,000	4,032	MN	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	.0	3,850	3,212	JD	6,673	.80,080	08/18/2014	12/01/2023	
	DENALI BORROWER LLC / DENALI F SECURED CORP BND																				
24821V-AA-6	144A	1	2FE	.588,525	105.0000	.598,500	.570,000	.583,239	.0	(3,104)	.0	.0	.0	5,625	4,945	A0	.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	.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	.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	.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	.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	.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	.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	.0	(1,563)	.0	.0	.0	11,000	11,000	MS	.7,333	.0	09/11/2015	09/15/2025	
36962G-U6-9	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	.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	.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	.0	1,300	1,311	MN	.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	.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	.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	.0	6,125	1,814	FA	10,889	.30,625	05/10/2013	08/23/2018	
55336V-AH-3	MLPX LP SENIOR CORP BND	1	2FE	.800,000	.89,1650	.891,653	.1,000,000	.800,401	.0	.401	.0	.0	.0	4,875	.7,922	JD	4,063	.0	12/22/2015	06/01/2025	
585055-BG-0	MEDTRONIC INC MEDTRONIC INC		1FE	.655,460	100.1950	.651,265	.650,000	.655,431	.0	(29)	.0	.0	.0	2,500	2,290	MS	4,785	.0	12/21/2015	03/15/2020	
589331-AT-4	MERCK & CO INC SENIOR CORP BND	1	1FE	.432,400	100.9730	.439,234	.435,000	.432,490	.0	.81	.0	.0	.0	3,500	3,574	MS	4,483	.7,616	09/02/2015	03/15/2025	
594918-BD-5	MICROSOFT CORP SENIOR CORP BND	</																			

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 CUSIP Identification	2 Description	Codes			6 C o d e	7 F o r e i g n	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 17 18	19 Interest	20 Amount Received During Year	21 Acquired	22 Dates Stated Contractual Maturity Date	
		3 Bond Char	4 Bond Des.	5							12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor tiza tion) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Admitted Amount Due and Accrued				
81180W-AH-4	SEAGATE HDD CAYMAN SENIOR CORP BND	E	2FE	1,361,433	87,5000	1,159,375	1,325,000	1,357,214	0	(3,607)	0	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	372,985	500,000	497,822	0	33	0	0	0	5,300	5,330	A0	6,625	26,500	04/02/2014	04/01/2044
88732J-AL-2	TIME WARNER CABLE INC CORP BND		2FE	591,340	109,1580	545,792	500,000	555,718	0	(21,467)	0	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	241,186	200,000	255,030	0	(2,950)	0	0	0	7,430	4,219	A0	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	580,779	500,000	658,922	0	(3,741)	0	0	0	6,400	4,060	JD	1,422	32,000	04/06/2015	12/15/2035
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND		2FE	1,281,675	91,6160	1,125,958	1,229,000	1,281,391	0	(284)	0	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	247,037	250,000	249,729	0	130	0	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 CORP BND	1	1FE	923,088	102,8980	823,188	800,000	920,837	0	(2,251)	0	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	689,500	700,000	689,500	0	(13,927)	(73)	0	0	6,250	6,165	A0	9,236	21,753	08/27/2015	04/15/2023
867229-AE-6	SUNCOR ENERGY INC CORP BND	A	1FE	455,603	105,8640	391,698	370,000	452,090	0	(1,983)	0	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	1,825,028	1,700,000	1,853,820	0	(37,597)	0	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	175,938	250,000	175,938	0	(82,076)	1,139	0	0	8,000	7,577	A0	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	268,400	250,000	245,937	0	62	0	0	0	5,250	5,363	MN	1,276	13,125	11/19/2013	11/26/2043
21987A-AC-4	CORPANCA SENIOR CORP BND 144A	F	2FE	531,469	99,0700	530,027	535,000	532,306	0	657	0	0	0	3,875	4,022	MS	5,701	20,731	09/16/2014	09/22/2019
223030-AP-5	COVIDIEN INTERNATIONAL FINANCE SENIOR CORP BND	F	1	697,837	97,8600	670,342	685,000	696,785	0	(1,052)	0	0	0	2,950	2,666	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	497,283	540,000	539,895	0	6	0	0	0	6,250	6,252	FA	13,500	33,750	02/11/2014	02/07/2024
714294-AA-2	PERRIGO CO LTD SENIOR CORP BND	F	2FE	249,150	98,3010	245,753	250,000	249,402	0	200	0	0	0	2,300	2,387	MN	.847	5,750	10/03/2014	11/08/2018
714294-AA-8	PERRIGO CO LTD SENIOR CORP BND	F	1	271,483	96,8810	242,202	250,000	271,039	0	(369)	0	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 144A	F	1	250,000	97,5100	249,775	250,000	243,775	0	1,525	0	0	0	6,750	6,750	FA	7,031	16,875	01/28/2014	02/01/2021
76720A-AM-8	RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	F	1	1,521,120	96,8640	1,452,963	1,500,000	1,517,282	0	(3,838)	0	0	0	2,250	1,836	JD	1,594	33,750	04/29/2015	12/14/2018
88032W-AC-0	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN	F	1FE	2,220,483	99,3810	2,211,224	2,225,000	2,221,239	0	756	0	0	0	2,875	2,919	FA	24,877	31,984	02/04/2015	02/11/2020
902133-AM-9	TYCO ELECTRONICS GROUP SA CORP BND	F	1	498,365	101,6100	508,051	500,000	498,915	0	157	0	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	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	0	XXX	XXX	XXX	621,305	1,873,054	XXX	XXX
29250R-AN-6 ENBRIDGE ENERGY PRTRNS LP CORP BND				419,580	104,6850	376,865	360,000	392,511	0	(13,653)	0	0	0	6,500	2,416	A0	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	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	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	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	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	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities				0	XXX	0	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	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	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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-FP-8	UNITED STATES TREASURY GOVT BND 5.37% 02/15/31 .....		..01/30/2015	BARCLAYS CAPITAL		,1,465,313	,1,000,000	24,976
912828-G9-5	UNITED STATES TREASURY GOVT BND 1.62% 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 1.37% 10/31/20 .....		..12/17/2015	Various		,18,149,593	,18,400,000	,6,603
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.25% 11/15/25 .....		..12/23/2015	Various		,1,254,961	,1,250,000	,3,029
912828-W6-4	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-ID-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-B8-8	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	SCOCETE GENERALE		,1,673,550	,1,500,000	24,240
455780-BJ-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-NB-1	CALIFORNIA STATE OF MUNI 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
0258M0-DJ-5	AMERICAN EXPRESS CREDIT CORP SENIOR CORP BND 2.125% 07/27/18 .....		..04/29/2015	WELLS FARGO SECURITIES		,1,019,440	,1,000,000	,5,726
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	BIOGEN IDEC 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 BOND 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
150890-AD-6	CELANESE HLDS SENIOR CORP BND 4.625% 11/15/22 .....		..08/13/2015	CITIGROUP GLOBAL MKT INC		,294,000	,300,000	,5,897
202795-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
53336V-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		,655,460	,650,000	,4,424
585055-BG-4	MEDTRONIC INC MEDTRONIC INC 3.500% 03/15/25 .....		..09/02/2015	Tax Free Exchange		,432,409	,435,000	,7,063
589331-AT-4	MERCK & CO INC SENIOR CORP BND 2.400% 09/15/22 .....		..08/26/2015	NESBITT THOMSON		,502,580	,520,000	,5,755
594918-BD-5	MICROSOFT CORP SENIOR CORP BND 3.750% 02/12/45 .....		..04/24/2015	CITIGROUP GLOBAL MKT INC		,1,004,210	,1,000,000	,8,021
63946B-AH-3	NBCUNIVERSAL MEDIA LLC SENIOR CORP BND 2.875% 01/15/23 .....		..04/22/2015	BARCLAYS CAPITAL		,86,575	,85,000	,692
66586G-CC-9	NORTHERN TR CO CORP BND 5.850% 11/09/17 .....		..09/14/2015	NESBITT THOMSON		,1,090,740	,1,000,000	,20,800
68389X-AU-9	ORACLE CORPORATION SENIOR CORP BND 3.400% 07/08/24 .....		..05/12/2015	J.P. MORGAN SECURITIES INC		,2,046,640	,2,000,000	,23,989
744533-BK-5	PUBLIC SERVICE CO OF OKLAHOMA CORP BND 5.150% 12/01/19 .....		..03/10/2015	NESBITT THOMSON		,281,060	,250,000	,3,648
744560-BE-5	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP BND MTN 2.300% 09/15/18 .....		..04/29/2015	WELLS FARGO SECURITIES		,2,025,105	,1,967,000	,6,158
761713-BF-2	REYNOLDS AMERICAN INC SENIOR CORP BND 4.000% 06/12/22 .....		..08/05/2015	BANC OF AMERICA SECURITIES LLC		,1,520,298	,1,485,000	,9,570
761713-BU-9	REYNOLDS AMERICAN INC SENIOR CORP BND 3.750% 05/20/23 .....		..12/23/2015	Tax Free Exchange		,615,391	,615,000	,2,114
90131H-AY-1	21ST CENTURY FOX AMERICA INC SENIOR CORP BND 7.430% 10/01/26 .....		..04/06/2015	Tax Free Exchange		,257,980	,200,000	,206
90131H-BG-9	21ST CENTURY FOX AMERICA INC SENIOR CORP BND 6.400% 12/15/35 .....		..04/06/2015	Tax Free Exchange		,662,663	,500,000	,9,867
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND 5.012% 08/21/54 .....		..04/01/2015	CITIGROUP GLOBAL MKT INC		,1,048,990	,1,000,000	,6,404
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND 5.012% 08/21/54 .....		..03/16/2015	Tax Free Exchange		,232,685	,229,000	,797
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO SENIOR CORP BND 4.450% 02/15/44 .....		..02/06/2015	SCOTIA CAPITAL		,923,088	,800,000	,17,404
65548P-AE-6	NORBORD INC SECURED CORP BND 144A 6.250% 04/15/23	A	..08/27/2015	BNP PARIBAS		,703,500	,700,000	,16,406
86722T-AA-0	SUNCOR ENERGY INC CORP BND 6.100% 06/01/18	A	..07/21/2015	WELLS FARGO SECURITIES		,1,224,454	,1,100,000	,9,879
223030-AP-5	COVIDIEN INTERNATIONAL FINANCE SENIOR CORP BND 2.950% 06/15/23	F	..04/07/2015	MSC		,697,837	,685,000	,6,455
76720A-AM-8	RIO TINTO FINANCE (USA) PLC SENIOR CORP BND 2.250% 12/14/18	F	..04/29/2015	WELLS FARGO SECURITIES		,1,521,120	,1,500,000	,13,125
88032W-AC-0	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN 2.875% 02/11/20	F	..02/04/2015	DEUTSCHE BANK AG		,2,220,483	,2,225,000	,0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,603,817	32,357,000	317,703
8399997. Total - Bonds - Part 3						72,866,012	70,897,000	438,634
8399998. Total - Bonds - Part 5						90,616,242	90,720,000	267,726
8399999. Total - Bonds						163,482,254	161,617,000	706,360
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date
										11 Unrealized Value Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
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			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	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	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	CITIGROUP GLOBAL MKT INC		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			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	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	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	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			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	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	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	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			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	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%	F.	02/09/15	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%	F.	08/05/20	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%	F.	01/18/41	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	SOCIETE 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%	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%	F.	03/23/23	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	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	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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date
										11 Unrealized Value Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
21036P-AD-0	CONSTELLATION BRANDS INC SENIOR CORP BND 7.25% 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	.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	.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	.02/15/2017	
29717P-AE-7	ESSEX PORTFOLIO 10 LP SENIOR CORP BND 3.250% 05/01/23		06/09/2015	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)	.19,951	.05/01/2023	
34354P-AD-7	FLOWSERVE CORP SENIOR CORP BND 4.000% 11/15/23		11/04/2015	JEFFRIES & CO. INC.		399,808	.400,000	.400,136	.400,136	0	0	0	0	0	.400,136	0	(.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	.12/15/2016	
375558-AU-7	GILEAD SCIENCES INC CORP BND 4.400% 12/01/21		11/05/2015	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	.12/01/2021	
460690-BL-3	INTERPUBLIC GRP 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	
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	
552081-AD-3	LYONDELLBASELL INDUSTRIES NV SENIOR CORP BOND 6.000% 11/15/21	E	10/19/2015	MASTERCARD INC SENIOR CORP BND 2.000%		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	
57636Q-AA-2	MICROSOFT CORP CORP BND 1.625% 09/25/15		04/01/19	GOLDMAN SACHS & CO.		408,936	.400,000	.398,468	.398,690	0	.16	0	.16	0	.398,706	0	10,230	10,230	.2,444	
594918-AH-9	MICRON TECHNOLOGY INC SENIOR CORP BND 144A		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	
595112-BB-8	MYLAN INC/PA CORP BND 144A 7.875%		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	
628530-AL-1	NBCUNIVERSAL MEDIA LLC CORP BND 4.375%		07/15/2015	Call	103,9380	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	NETAPP INC SENIOR CORP BND 2.000%		04/01/21	BARCLAYS CAPITAL		111,665	.100,000	.111,875	.109,696	0	(455)	0	(455)	0	.109,240	0	2,425	2,425	.2,503	
64110D-AC-8	21ST CENTURY FOX AMERICA INC CORP BND 12/15/17		06/25/2015	Various		521,809	.520,000	.517,369	.518,416	0	254	0	254	0	.518,669	0	.3,139	.3,139	.5,539	
652478-BC-1	21ST CENTURY FOX AMERICA INC CORP BND 7.430% 10/01/26		04/06/2015	Tax Free Exchange		257,980	.200,000	.249,096	.246,585	0	(773)	0	(773)	0	.245,812	0	12,168	12,168	.7,636	
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	
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	
674599-CB-9	OCCIDENTAL PETROLEUM CORPORATI CORP BND 1.750% 02/15/17		06/16/2015	BANC OF AMERICA		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	
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	
74153Q-AH-5	PRIDE INTL. INC. CORP BND 6.875%		08/15/20	CIBC WORLD MARKETS		678,720	.600,000	.734,052	.696,582	0	(1,424)	0	(1,424)	0	.695,158	0	(16,438)	(16,438)	.19,365	
743410-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	
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	
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	
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	
92343V-BT-0	VERIZON COMMUNICATIONS INC SENIOR CORP BND 6.550% 09/15/43		05/06/2015	GOLDMAN SACHS & CO.		684,797	.559,000	.690,450	.689,315	0	(742)	0	(742)	0	.688,573	0	(3,776)	(3,776)	.24,003	
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	
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	
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	

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 CUSIP Identifi- cation	2 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	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date			
										11 Unrealized Value Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
02364W-AH-8 01/15/15	AMERICA MOVIL SAB DE CV CORP BND 5.75%	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 09/08/16	AMERICA MOVIL SAB DE CV CORP BND 2.375%	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 BND 5.000% 09/30/43	BHP BILLITON FINANCE (USA) LTD SENIOR CORP	F.....	05/06/2015	SCOOCIETE 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 07/26/20	BANCOLOMBIA SA SUB CORP BND 6.125%	F.....	09/18/2015	BANK OF AMERICA		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 ..			
655620-AP-0 07/15/15	NORDIC INVESTMENT BANK CORP BND 2.500%	F.....	01/14/2015	CITIGROUP GLOBAL MKT 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										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
9999999 - Totals																							

E14.2

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 CUSIP Identifi- cation	2 Description	For- eign	Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Book/ Adjusted Carrying Value at Disposal	10 Consis- deration	11 Actual Cost	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
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		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 BND 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 BRASPTRO BV SENIOR CORP BND 6.875% 01/20/40	F	02/06/2015	J.P. MORGAN SECURITIES INC	02/25/2015	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 CITI 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		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 HUMB	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	
585112-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		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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Book/ Adjusted Carrying Value at Disposal	11 Consid- eration	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
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
29358Q-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
	83999998. 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
	89999998. Total - Preferred Stocks						0	0	0	0	0	0	0	0	0	0	0	0	0	0
	97999998. Total - Common Stocks						0	0	0	0	0	0	0	0	0	0	0	0	0	0
	98999999. Total - Preferred and Common Stocks						0	0	0	0	0	0	0	0	0	0	0	0	0	0
	99999999 - 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 CUSIP Ident- ification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13	14	Interest						21 Paid for Accrued Interest		
		3 Code	4 For- eign					9 Unrealized Valuation (Increase/ Decrease)	10 Current Year's (Amor- tization)/ Accretion	11 Current Year's Other- Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			15 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year			
	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	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	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	0	XXX	XXX	XXX	0	0	
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
7799999. Total - Issuer Obligations							8,199,924	0	610	0	0	8,200,000	8,199,315	0	0	0	XXX	XXX	XXX	0	0	
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
8399999. Total Bonds							8,199,924	0	610	0	0	8,200,000	8,199,315	0	0	0	XXX	XXX	XXX	0	0	
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	0	0	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	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	0.000	0.000		0	0	
8899999. Subtotal - Exempt Money Market Mutual Funds							3,546,557	0	0	0	0	0	XXX	3,546,557	0	0	0	XXX	XXX	XXX	50	0
9199999 - Totals							11,746,481	0	610	0	0	XXX	11,745,872	0	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

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

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank	Cincinnati, OH 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)

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE American Modern Select Insurance Co.
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR	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	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	JL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA	B RULE 1975	0	0	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
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

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-ins	100
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10
Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	E12
Schedule DB - Part C - Section 2	E13
Schedule DB - Part D - Section 1	E22
Schedule DB - Part D - Section 2	E23
Schedule DB - Verification	SI14
Schedule DL - Part 1	E24
Schedule DL - Part 2	E25
Schedule E - Part 1 - Cash	E26
Schedule E - Part 2 - Cash Equivalents	E27
Schedule E - Part 3 - Special Deposits	E28
Schedule E - Verification Between Years	SI15
Schedule F - Part 1	20
Schedule F - Part 2	21
Schedule F - Part 3	22
Schedule F - Part 4	23
Schedule F - Part 5	24
Schedule F - Part 6 - Section 1	25
Schedule F - Part 6 - Section 2	26
Schedule F - Part 7	27
Schedule F - Part 8	28
Schedule F - Part 9	29

ANNUAL STATEMENT BLANK (Continued)

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

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners	67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical	67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical	67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)	67
Schedule P - Part 4E - Commercial Multiple Peril	67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence	68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made	68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence	68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made	68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft)	69
Schedule P - Part 4J - Auto Physical Damage	69
Schedule P - Part 4K - Fidelity/Surety	69
Schedule P - Part 4L - Other (Including Credit, Accident and Health)	69
Schedule P - Part 4M - International	69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property	70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability	70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence	71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made	71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty	71
Schedule P - Part 4T - Warranty	71
Schedule P - Part 5A - Homeowners/Farmowners	72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical	73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical	74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation)	75
Schedule P - Part 5E - Commercial Multiple Peril	76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made	78
Schedule P - Part 5F - Medical Professional Liability - Occurrence	77
Schedule P - Part 5H - Other Liability - Claims-Made	80
Schedule P - Part 5H - Other Liability - Occurrence	79
Schedule P - Part 5R - Products Liability - Claims-Made	82
Schedule P - Part 5R - Products Liability - Occurrence	81
Schedule P - Part 5T - Warranty	83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical	84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation)	84
Schedule P - Part 6E - Commercial Multiple Peril	85
Schedule P - Part 6H - Other Liability - Claims-Made	86
Schedule P - Part 6H - Other Liability - Occurrence	85
Schedule P - Part 6M - International	86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property	87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability	87
Schedule P - Part 6R - Products Liability - Claims-Made	88
Schedule P - Part 6R - Products Liability - Occurrence	88
Schedule P - Part 7A - Primary Loss Sensitive Contracts	89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts	91
Schedule P Interrogatories	93
Schedule T - Exhibit of Premiums Written	94
Schedule T - Part 2 - Interstate Compact	95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule Y - Part 1A - Detail of Insurance Holding Company System	97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	98
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	99
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11