



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

American Modern Surplus Lines Insurance Company

NAIC Group Code	0361 (Current)	0361 (Prior)	NAIC Company Code	12489	Employer's ID Number	20-3901790
Organized under the Laws of	Ohio			State of Domicile or Port of Entry		OH
Country of Domicile	United States of America					
Incorporated/Organized	11/28/2005			Commenced Business		09/01/2006
Statutory Home Office	7000 Midland Blvd. (Street and Number)			Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code)		
Main Administrative Office	7000 Midland Blvd. (Street and Number)			800-543-2644-6232 (Area Code) (Telephone Number)		
	Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code)			800-543-2644-6232 (Area Code) (Telephone Number)		
Mail Address	P.O.Box 5323 (Street and Number or P.O. Box)			Cincinnati , OH, US 45201-5323 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	7000 Midland Blvd. (Street and Number)			800-543-2644-6232 (Area Code) (Telephone Number)		
	Amelia , OH, US 45102 (City or Town, State, Country and Zip Code)			800-543-2644-6232 (Area Code) (Telephone Number)		
Internet Website Address	www.amig.com					
Statutory Statement Contact	Sandra Kaye Anglin-Caldwell (Name)			800-543-2644-6232 (Area Code) (Telephone Number)		
	sanglin-caldwell@amig.com (E-mail Address)			513-947-4560 (FAX Number)		

OFFICERS

Chairman/Senior Vice President/CFO	René Gobonya	SVP / Treasurer	James Edward Hinkle III
President / CEO	Andreas Matthias Kleiner	SVP / Secretary	Charles Schuster Griffith III

OTHER

DIRECTORS OR TRUSTEES		
René Gobonya	Charles Schuster Griffith III	Andreas Matthias Kleiner
Kenneth Leo Kuhn	James Edward Hinkle III	

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.

Andreas Matthias Kleiner President / CEO	René Gobonya SVP / CFO	Charles Schuster Griffith III SVP / Secretary
Subscribed and sworn to before me this		a. Is this an original filing?
day of		b. If no,
		1. State the amendment number.....
		2. Date filed
		3. Number of pages attached.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	17,315,166	44.533	17,315,166	0	17,315,166	44.533
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	8,183,665	21.048	8,183,665	0	8,183,665	21.048
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	0	0.000	0	0	0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	0	0.000	0	0	0	0.000
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.000	0	0	0	0.000
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,527,542	19.360	7,527,542	0	7,527,542	19.360
2.2 Unaffiliated non-U.S. securities (including Canada)	3,189,051	8.202	3,189,051	0	3,189,051	8.202
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	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,665,816	6.856	2,665,816	0	2,665,816	6.856
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	38,881,240	100.000	38,881,240	0	38,881,240	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE American Modern Surplus Lines Insurance Co.

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		30,670,527
2.	Cost of bonds and stocks acquired, Part 3, Column 7		33,336,734
3.	Accrual of discount		17,758
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	63,613	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	63,613
5.	Total gain (loss) on disposals, Part 4, Column 19		143,141
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		27,823,302
7.	Deduct amortization of premium		193,047
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)		36,215,424
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		36,215,424

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	17,315,166	17,113,908	17,223,461	16,767,000
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	17,315,166	17,113,908	17,223,461	16,767,000
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	8,183,665	8,078,050	8,181,451	8,000,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	7,527,542	7,517,152	7,860,610	7,330,000
	9. Canada	291,595	313,447	292,175	290,000
	10. Other Countries	2,897,456	2,891,860	2,896,138	2,900,000
	11. Totals	10,716,593	10,722,459	11,048,923	10,520,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	36,215,424	35,914,417	36,453,835	35,287,000
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	36,215,424	35,914,417	36,453,835	

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE American Modern Surplus Lines 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	574,950	10,573,987	5,004,192	1,162,037	0	XXX	17,315,166	47.8	24,664,309	68.2	17,315,165	1
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	574,950	10,573,987	5,004,192	1,162,037	0	XXX	17,315,166	47.8	24,664,309	68.2	17,315,165	1
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	0	2,994,175	5,189,490	0	0	XXX	8,183,665	22.6	2,991,736	8.3	8,183,665	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	0	2,994,175	5,189,490	0	0	XXX	8,183,665	22.6	2,991,736	8.3	8,183,665	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE American Modern Surplus Lines 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,054,027	.0	994,342	.0	.0	XXX	3,048,369	8.4	3,138,725	8.7	3,048,369	.0
6.2 NAIC 2 .....	.0	6,037,945	1,338,684	.0	.0	XXX	7,376,629	20.4	5,079,039	14.0	6,514,880	861,749
6.3 NAIC 3 .....	.0	.0	291,595	.0	.0	XXX	291,595	0.8	291,844	0.8	.0	291,595
6.4 NAIC 4 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
6.5 NAIC 5 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
6.6 NAIC 6 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
6.7 Totals	2,054,027	6,037,945	2,624,621	.0	.0	XXX	10,716,593	29.6	8,509,608	23.5	9,563,249	1,153,344
7. Hybrid Securities												
7.1 NAIC 1 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
7.2 NAIC 2 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
7.3 NAIC 3 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
7.4 NAIC 4 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
7.5 NAIC 5 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
7.6 NAIC 6 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
7.7 Totals	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
8.2 NAIC 2 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
8.3 NAIC 3 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
8.4 NAIC 4 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
8.5 NAIC 5 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
8.6 NAIC 6 .....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
8.7 Totals	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	.0	.0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	.0	.0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	.0	.0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	.0	.0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	.0	.0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	.0	.0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	.0	.0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE American Modern Surplus Lines 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 2,628,977	13,568,162	11,188,024	1,162,037	0	0	28,547,200	78.8	XXX	XXX	28,547,199	1
10.2 NAIC 2	(d) 0	6,037,945	1,338,684	0	0	0	7,376,629	20.4	XXX	XXX	6,514,880	861,749
10.3 NAIC 3	(d) 0	0	291,595	0	0	0	291,595	0.8	XXX	XXX	0	291,595
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
10.7 Totals	2,628,977	19,606,107	12,818,303	1,162,037	0	0	(b) 36,215,424	100.0	XXX	XXX	35,062,079	1,153,345
10.8 Line 10.7 as a % of Col. 7	7.3	54.1	35.4	3.2	0.0	0.0	100.0	XXX	XXX	XXX	96.8	3.2
11. Total Bonds Prior Year												
11.1 NAIC 1	5,998,191	18,115,916	4,511,062	2,169,601	0	0	XXX	XXX	30,794,770	85.1	30,794,770	0
11.2 NAIC 2	0	4,579,753	499,286	0	0	0	XXX	XXX	5,079,039	14.0	4,579,753	499,286
11.3 NAIC 3	0	0	291,844	0	0	0	XXX	XXX	291,844	0.8	0	291,844
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	5,998,191	22,695,669	5,302,192	2,169,601	0	0	XXX	XXX	(b) 36,165,653	100.0	35,374,523	791,130
11.8 Line 11.7 as a % of Col. 9	16.6	62.8	14.7	6.0	0.0	0	XXX	XXX	100.0	XXX	97.8	2.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1	2,628,977	13,568,162	11,188,024	1,162,037	0	0	28,547,200	78.8	30,794,770	85.1	28,547,200	XXX
12.2 NAIC 2	0	5,538,530	976,350	0	0	0	6,514,880	18.0	4,579,753	12.7	6,514,880	XXX
12.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	2,628,977	19,106,692	12,164,374	1,162,037	0	0	35,062,080	96.8	35,374,523	97.8	35,062,080	XXX
12.8 Line 12.7 as a % of Col. 7	7.5	54.5	34.7	3.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.3	52.8	33.6	3.2	0.0	0.0	96.8	XXX	XXX	XXX	96.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.2 NAIC 2	0	499,415	362,334	0	0	0	861,749	2.4	499,286	1.4	XXX	861,749
13.3 NAIC 3	0	0	291,595	0	0	0	291,595	0.8	291,844	0.8	XXX	291,595
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	499,415	653,929	0	0	0	1,153,344	3.2	791,130	2.2	XXX	1,153,344
13.8 Line 13.7 as a % of Col. 7	0.0	43.3	56.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	1.4	1.8	0.0	0.0	0.0	3.2	XXX	XXX	XXX	XXX	3.2

(a) Includes \$ 1,153,345 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 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 2017 OF THE American Modern Surplus Lines 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	574,950	10,573,987	5,004,192	1,162,037	0	XXX	17,315,166	47.8	24,664,309	68.2	17,315,165	1
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	574,950	10,573,987	5,004,192	1,162,037	0	XXX	17,315,166	47.8	24,664,309	68.2	17,315,165	1
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	2,994,175	5,189,490	0	0	XXX	8,183,665	22.6	2,991,736	8.3	8,183,665	0
5.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	0	2,994,175	5,189,490	0	0	XXX	8,183,665	22.6	2,991,736	8.3	8,183,665	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	2,054,027	6,037,945	2,624,621	0	0	XXX	10,716,593	29.6	8,509,608	23.5	9,563,248	1,153,345
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 Totals	2,054,027	6,037,945	2,624,621	0	0	XXX	10,716,593	29.6	8,509,608	23.5	9,563,248	1,153,345
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE American Modern Surplus Lines 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	2,628,977	19,606,107	12,818,303	1,162,037	0	XXX	36,215,424	100.0	XXX	XXX	35,062,078	1,153,346
10.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	2,628,977	19,606,107	12,818,303	1,162,037	0	0	36,215,424	100.0	XXX	XXX	35,062,078	1,153,346
10.7 Line 10.6 as a % of Col. 7	7.3	54.1	35.4	3.2	0.0	0.0	100.0	XXX	XXX	XXX	96.8	3.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	5,998,191	22,695,669	5,302,192	2,169,601	0	XXX	XXX	XXX	36,165,653	100.0	35,374,523	791,130
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	5,998,191	22,695,669	5,302,192	2,169,601	0	0	XXX	XXX	36,165,653	100.0	35,374,523	791,130
11.7 Line 11.6 as a % of Col. 9	16.6	62.8	14.7	6.0	0.0	0	XXX	XXX	100	XXX	97.8	2.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	2,628,977	19,106,691	12,164,373	1,162,037	0	XXX	35,062,078	96.8	35,374,523	97.8	35,062,078	XXX
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	2,628,977	19,106,691	12,164,373	1,162,037	0	0	35,062,078	96.8	35,374,523	97.8	35,062,078	XXX
12.7 Line 12.6 as a % of Col. 7	7.5	54.5	34.7	3.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.3	52.8	33.6	3.2	0.0	0.0	96.8	XXX	XXX	XXX	96.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	499,416	653,930	0	0	XXX	1,153,346	3.2	791,130	2.2	XXX	1,153,346
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	0	499,416	653,930	0	0	0	1,153,346	3.2	791,130	2.2	XXX	1,153,346
13.7 Line 13.6 as a % of Col. 7	0.0	43.3	56.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	1.4	1.8	0.0	0.0	0.0	3.2	XXX	XXX	XXX	XXX	3.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	495,821	495,821	0	0	0
2. Cost of short-term investments acquired	1,491,814	1,491,814	0	0	0
3. Accrual of discount	1,427	1,427	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	584	584	0	0	0
6. Deduct consideration received on disposals	1,989,646	1,989,646	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)	0	0	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)	0	0	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 - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,999,305	4,999,305	0	0
2. Cost of cash equivalents acquired	29,949,439	15,487,154	14,462,285	0
3. Accrual of discount	8,138	8,138	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(85)	(83)	(2)	0
6. Deduct consideration received on disposals	32,309,020	20,494,514	11,814,506	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,647,777	0	2,647,777	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,647,777	0	2,647,777	0

(a) Indicate the category of such investments, 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 2017 OF THE American Modern Surplus Lines Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FT-0	UNITED STATES TREASURY GOVT BND				1	1,180,139	128.7850	1,094,673	850,000	1,162,037	0	(14,069)	0	0	4.500	2.062	FA	14,448	38,250	09/15/2016	02/15/2036
912828-2B-5	UNITED STATES TREASURY GOVT BND	SD			1	510,580	98.2340	502,958	512,000	511,211	0	481	0	0	0.750	0.846	FA	1,450	3,840	09/07/2016	08/15/2019
912828-2D-1	UNITED STATES TREASURY SENIOR GOVT BND				1	574,618	95.3420	548,217	575,000	574,688	0	53	0	0	1.375	1.385	FA	2,686	7,906	09/07/2016	08/31/2023
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND				1	1,314,676	98.8310	1,284,803	1,300,000	1,314,023	0	(653)	0	0	2.125	1.950	JJ	11,560	0	08/31/2017	07/31/2024
912828-2Z-2	UNITED STATES TREASURY SENIOR GOVT BND				1	897,715	99.1130	892,017	900,000	897,843	0	128	0	0	1.625	1.713	AO	3,134	0	10/31/2017	10/15/2020
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND				1	401,719	99.5390	398,156	400,000	401,684	0	(35)	0	0	2.250	2.183	AO	1,541	0	11/06/2017	10/31/2024
912828-F3-9	UNITED STATES TREASURY GOVT BND	SD			1	2,374,711	99.7830	2,354,879	2,360,000	2,366,155	0	(3,463)	0	0	1.750	1.586	MS	10,552	41,300	09/14/2016	09/30/2019
912828-F3-9	UNITED STATES TREASURY GOVT BND				1	40,992	99.7830	39,913	40,000	40,573	0	(324)	0	0	1.750	1.586	MS	179	700	09/14/2016	09/30/2019
912828-G3-8	UNITED STATES TREASURY GOVT BND				1	481,275	99.4880	477,542	480,000	481,250	0	(25)	0	0	2.250	2.209	MN	1,402	5,400	11/02/2017	11/15/2024
912828-JE-1	UNITED STATES TREASURY GOVT 1BND TIPS				1	547,058	115.6920	578,461	500,000	574,950	11,017	(5,000)	0	0	1.375	0.392	JJ	3,633	7,750	04/05/2011	07/15/2018
912828-K3-3	UNITED STATES TREASURY GOVT 1BND				1	1,836,482	105.1400	1,892,527	1,800,000	1,906,603	38,041	(4,482)	0	0	0.125	(0.121)	AO	508	2,346	02/29/2016	04/15/2020
912828-14-8	UNITED STATES TREASURY SENIOR GOVT BND				1	2,230,488	99.0220	2,227,995	2,250,000	2,232,547	0	2,058	0	0	2.125	2.261	FA	16,246	23,906	03/21/2017	02/29/2024
912828-X3-9	UNITED STATES TREASURY TIPS				1	4,040,914	100.7400	4,029,615	4,000,000	4,055,521	14,555	53	0	0	0.125	0.134	AO	1,087	0	11/06/2017	04/15/2022
912828-XE-5	UNITED STATES TREASURY GOVT BND				1	792,094	99.0190	792,152	800,000	796,081	0	1,579	0	0	1.500	1.708	MN	1,055	12,000	06/08/2015	05/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,223,461	XXX	17,113,908	16,767,000	17,315,166	63,613	(23,699)	0	0	XXX	XXX	XXX	69,481	143,398	XXX	XXX
0599999. Total - U.S. Government Bonds						17,223,461	XXX	17,113,908	16,767,000	17,315,166	63,613	(23,699)	0	0	XXX	XXX	XXX	69,481	143,398	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
313045-R3-5	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND				1	5,198,551	102.3900	5,119,510	5,000,000	5,189,490	0	(9,061)	0	0	2.875	2.318	JD	7,188	71,875	08/09/2017	06/13/2025
3137EA-DR-7	FHLMC AGENCY BND				1	2,982,900	98.6180	2,958,540	3,000,000	2,994,175	0	2,439	0	0	1.375	1.460	MN	6,875	41,250	04/03/2013	05/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						8,181,451	XXX	8,078,050	8,000,000	8,183,665	0	(6,622)	0	0	XXX	XXX	XXX	14,063	113,125	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						8,181,451	XXX	8,078,050	8,000,000	8,183,665	0	(6,622)	0	0	XXX	XXX	XXX	14,063	113,125	XXX	XXX
075887-BW-8	BECTON DICKINSON AND COMPANY SENIOR CORP BND			1	2FE	299,379	100.7240	302,172	300,000	299,409	0	30	0	0	3.700	3.725	JD	771	5,550	05/24/2017	06/06/2027
101137-AK-3	BOSTON SCIENTIFIC CORPORATION CORP BND			1	2FE	2,233,900	106.6620	2,133,240	2,000,000	2,123,949	0	(58,261)	0	0	6.000	2.848	JJ	55,333	120,000	01/29/2016	01/15/2020
11134L-AG-4	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A			1	2FE	362,943	98.6530	345,286	350,000	362,335	0	(608)	0	0	3.875	3.408	JJ	6,254	6,631	06/21/2017	01/15/2027
37045X-CD-6	GENERAL MOTORS FINANCIAL CO IN SENIORCORPBND			1	2FE	279,586	99.8110	279,471	280,000	279,594	0	8	0	0	3.500	3.524	MN	1,470	0	11/02/2017	11/07/2024
42809H-AG-2	AMERADA HESS CORP SENIOR CORP BND			1	2FE	397,292	99.9660	399,864	400,000	397,347	0	55	0	0	4.300	4.388	AO	4,300	0	10/05/2017	04/01/2027
641423-BW-7	NEVADA POWER COMPANY CORP BND				1FE	2,272,300	102.5940	2,051,880	2,000,000	2,054,027	0	(91,202)	0	0	6.500	1.828	FA	54,167	130,000	07/23/2015	08/01/2018
68389X-BL-8	ORACLE CORPORATION SENIOR CORP BND			1	1FE	994,150	98.7930	987,930	1,000,000	994,342	0	192	0	0	2.400	2.507	MS	7,067	0	10/18/2017	09/15/2023
7591EP-AK-6	REGIONS FINANCIAL CORPORATION SENIOR CORP BND			2	2FE	1,021,060	101.7310	1,017,310	1,000,000	1,016,540	0	(4,519)	0	0	3.200	2.627	FA	12,711	16,000	02/23/2017	02/08/2021
65548P-AE-6	NORBORD INC SECURED CORP BND 144A		A	1	3FE	292,175	108.0850	313,447	290,000	291,595	0	(249)	0	0	6.250	6.127	AO	3,826	18,125	06/08/2015	04/15/2023
714264-AD-0	PERNOD-RICARD SA CORP BND 144A		D		2FE	498,730	106.2920	531,460	500,000	499,415	0	129	0	0	4.450	4.482	JJ	10,260	22,250	10/20/2011	01/15/2022
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS SENIOR CORP BND		D	1	2FE	2,397,408	98.3500	2,360,400	2,400,000	2,398,041	0	497	0	0	2.400	2.423	MS	15,680	57,600	09/19/2016	09/23/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,048,923	XXX	10,722,460	10,520,000	10,716,594	0	(153,928)	0	0	XXX	XXX	XXX	171,839	376,156	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,048,923	XXX	10,722,460	10,520,000	10,716,594	0	(153,928)	0	0	XXX	XXX	XXX	171,839	376,156	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						36,453,835	XXX	35,914,418	35,287,000	36,215,425	63,613	(184,249)	0	0	XXX	XXX	XXX	255,383	632,679	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						36,453,835	XXX	35,914,418	35,287,000	36,215,425	63,613	(184,249)	0	0	XXX	XXX	XXX	255,383	632,679	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 2017 OF THE American Modern Surplus Lines Insurance Co.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 07/31/24		08/31/2017	GOLDMAN SACHS & CO.		1,719,191	1,700,000	3,141
912828-2Z-2	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 10/15/20		10/31/2017	CITICORP SECURITIES MARKETS		897,715	900,000	683
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 10/31/24		11/06/2017	CITICORP SECURITIES MARKETS		401,719	400,000	174
912828-63-8	UNITED STATES TREASURY GOVT BND 2.250% 11/15/24		11/02/2017	J.P. MORGAN SECURITIES INC		481,275	480,000	5,136
912828-W4-8	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 02/29/24		03/21/2017	J.P. MORGAN SECURITIES INC		7,187,129	7,250,000	9,210
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		11/06/2017	CITICORP SECURITIES MARKETS		1,024,263	1,013,500	81
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		11/06/2017	GOLDMAN SACHS & CO.		969,084	969,500	77
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		11/06/2017	J.P. MORGAN SECURITIES INC		2,047,566	2,027,000	162
0599999. Subtotal - Bonds - U.S. Governments						14,727,942	14,730,000	18,664
3130A5-R3-5	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND 2.875% 06/13/25		08/09/2017	NOMURA SECURITIES INTL. INC.		5,198,551	5,000,000	22,760
3199999. Subtotal - Bonds - U.S. Special Revenues						5,198,551	5,000,000	22,760
075887-BW-8	BECTON DICKINSON AND COMPANY SENIOR CORP BND 3.700% 06/06/27		05/24/2017	BANK OF AMERICA		299,379	300,000	0
11134L-AG-4	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A 3.875% 01/15/27		06/21/2017	RBC DOMINION SECURITIES INC.		362,943	360,000	5,915
37045X-CD-6	GENERAL MOTORS FINANCIAL CO IN SENIORCORPBND 3.500% 11/07/24		11/02/2017	DEUTSCHE BANK AG		279,586	280,000	0
42809H-AG-2	AMERADA HESS CORP SENIOR CORP BND 4.300% 04/01/27		10/05/2017	BANK OF AMERICA		397,292	400,000	430
68389X-BL-8	ORACLE CORPORATION SENIOR CORP BND 2.400% 09/15/23		10/18/2017	CREDIT SUISSE FIRST BOSTON COR		994,150	1,000,000	2,333
7591EP-AK-6	REGIONS FINANCIAL CORPORATION SENIOR CORP BND 3.200% 02/08/21		02/23/2017	JEFFRIES & CO. INC.		1,021,060	1,000,000	1,778
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,354,410	3,330,000	10,456
8399997. Total - Bonds - Part 3						23,280,903	23,060,000	51,880
8399998. Total - Bonds - Part 5						10,055,831	10,025,000	23,047
8399999. Total - Bonds						33,336,734	33,085,000	74,927
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						33,336,734	XXX	74,927

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE American Modern Surplus Lines Insurance Co.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
912828-2B-5	UNITED STATES TREASURY GOVT BND 0.750% 08/15/19		11/06/2017	CITICORP SECURITIES MARKETS		4,421,732	4,488,000	4,475,553	4,476,867	0	3,586	0	3,586	0	4,480,452	0	(58,720)	(58,720)	41,343	08/15/2019
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 07/31/24		09/13/2017	CITICORP SECURITIES MARKETS		403,172	400,000	404,516	404,516	0	(23)	0	(23)	0	404,493	0	(1,322)	(1,322)	1,063	07/31/2024
912828-D2-3	UNITED STATES TREASURY GOVT BND 1.625% 04/30/19		06/01/2017	GOLDMAN SACHS & CO.		1,006,484	1,000,000	1,004,688	1,002,251	0	(399)	0	(399)	0	1,001,852	0	4,632	4,632	9,582	04/30/2019
912828-P4-6	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 02/15/26		03/24/2017	BANK OF AMERICA		187,930	200,000	196,969	197,155	0	67	0	67	0	197,222	0	(9,293)	(9,293)	1,984	02/15/2026
912828-SC-5	UNITED STATES TREASURY GOVT BND 0.875% 01/31/17		01/31/2017	Maturity		503,000	503,000	507,030	503,067	0	(67)	0	(67)	0	503,000	0	0	0	2,201	01/31/2017
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		03/28/2017	GOLDMAN SACHS & CO.		482,109	500,000	485,508	485,620	0	321	0	321	0	485,941	0	(3,831)	(3,831)	3,757	11/15/2026
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		04/03/2017	BANK OF AMERICA		582,047	600,000	582,609	582,744	0	411	0	411	0	583,155	0	(1,109)	(1,109)	4,707	11/15/2026
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		04/03/2017	BARCLAYS CAPITAL		970,430	1,000,000	971,016	971,239	0	686	0	686	0	971,925	0	(1,495)	(1,495)	7,845	11/15/2026
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		05/02/2017	GOLDMAN SACHS & CO.		292,664	300,000	291,305	291,372	0	268	0	268	0	291,640	0	1,024	1,024	2,834	11/15/2026
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		06/14/2017	GOLDMAN SACHS & CO.		1,435,443	1,450,000	1,407,973	1,408,297	0	1,723	0	1,723	0	1,410,021	0	25,423	25,423	16,943	11/15/2026
912828-114-8	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 02/29/24		08/09/2017	J.P. MORGAN SECURITIES INC		5,041,406	5,000,000	4,956,641	4,956,641	0	2,249	0	2,249	0	4,958,889	0	82,516	82,516	47,062	02/29/2024
912828-11D-8	UNITED STATES TREASURY GOVT BND 1.250% 10/31/18		06/26/2017	GOLDMAN SACHS & CO.		149,930	150,000	150,627	150,355	0	(93)	0	(93)	0	150,262	0	(332)	(332)	1,228	10/31/2018
912828-XE-5	UNITED STATES TREASURY GOVT BND 1.500% 05/31/20		02/23/2017	J.P. MORGAN SECURITIES INC		1,198,313	1,200,000	1,188,141	1,191,753	0	375	0	375	0	1,192,128	0	6,184	6,184	4,451	05/31/2020
0599999. Subtotal - Bonds - U.S. Governments						16,674,660	16,791,000	16,622,576	16,621,877	0	9,104	0	9,104	0	16,630,980	0	43,677	43,677	145,000	XXX
032654-AP-0	ANALOG DEVICES INC SENIOR CORP BND 4.500% 12/05/36		01/11/2017	BANK OF AMERICA		1,029,410	1,000,000	993,480	993,495	0	9	0	9	0	993,504	0	35,906	35,906	5,250	12/05/2036
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,029,410	1,000,000	993,480	993,495	0	9	0	9	0	993,504	0	35,906	35,906	5,250	XXX
8399997. Total - Bonds - Part 4						17,704,070	17,791,000	17,616,056	17,615,372	0	9,113	0	9,113	0	17,624,484	0	79,583	79,583	150,250	XXX
8399998. Total - Bonds - Part 5						10,119,232	10,025,000	10,055,831	0	0	(156)	0	(156)	0	10,055,675	0	63,558	63,558	72,333	XXX
8399999. Total - Bonds						27,823,302	27,816,000	27,671,887	17,615,372	0	8,957	0	8,957	0	27,680,159	0	143,141	143,141	222,583	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						27,823,302	XXX	27,671,887	17,615,372	0	8,957	0	8,957	0	27,680,159	0	143,141	143,141	222,583	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE American Modern Surplus Lines Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		09/14/2017	CITICORP SECURITIES MARKETS	10/25/2017	HUTCHINSON SHOCKEY ERLLEY & CO	160,000	167,150	161,719	167,136	0	(14)	0	(14)	0	0	(5,417)	(5,417)	2,139	1,643
912828-W3-0	UNITED STATES TREASURY SENIOR GOVT BND 1.125% 02/28/19		03/16/2017	GOLDMAN SACHS & CO.	03/21/2017	CITICORP SECURITIES MARKETS	3,750,000	3,735,791	3,738,135	3,735,889	0	98	0	98	0	0	2,246	2,246	2,522	1,949
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		06/01/2017	BANK OF AMERICA	07/13/2017	BANK OF AMERICA	365,000	370,190	365,884	370,137	0	(53)	0	(53)	0	0	(4,253)	(4,253)	1,508	518
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		06/22/2017	BANK OF AMERICA	07/13/2017	BANK OF AMERICA	400,000	408,188	400,969	408,146	0	(42)	0	(42)	0	0	(7,177)	(7,177)	1,652	1,110
912828-XR-6	UNITED STATES TREASURY SENIOR GOVT BND 1.750% 05/31/22		06/01/2017	J.P. MORGAN SECURITIES INC	10/18/2017	J.P. MORGAN SECURITIES INC	1,250,000	1,249,121	1,238,428	1,249,186	0	65	0	65	0	0	(10,758)	(10,758)	8,487	120
0599999. Subtotal - Bonds - U.S. Governments							5,925,000	5,930,440	5,905,135	5,930,494	0	54	0	54	0	0	(25,359)	(25,359)	16,308	5,340
038222-AL-9	APPLIED MAT INC SENIOR CORP BND 3.300% 04/01/27		03/28/2017	J.P. MORGAN SECURITIES INC	10/03/2017	CREDIT SUISSE FIRST BOSTON COR	500,000	498,225	509,650	498,303	0	78	0	78	0	0	11,348	11,348	8,433	0
171798-AD-3	CIMAREX ENERGY CO. SENIOR CORP BND 3.900% 05/15/27		04/03/2017	J.P. MORGAN SECURITIES INC	11/02/2017	BANK OF AMERICA CITICORP SECURITIES MARKETS	600,000	598,488	616,530	598,582	0	94	0	94	0	0	17,948	17,948	13,390	0
20605P-AH-4	CONCHO RESOURCES INC SENIOR CORP BND 3.750% 10/01/27		09/13/2017	BANK OF AMERICA	10/26/2017	J.P. MORGAN SECURITIES INC	300,000	298,908	300,918	298,916	0	8	0	8	0	0	2,002	2,002	1,063	0
21036P-AS-7	CONSTELLATION BRANDS INC SENIOR CORP BND 3.500% 05/09/27		05/02/2017	BANK OF AMERICA	05/24/2017	BANK OF AMERICA	300,000	299,298	300,069	299,301	0	3	0	3	0	0	768	768	613	0
22822V-AH-4	CROWN CASTLE INTL CORP SENIOR CORP BND 3.650% 09/01/27		09/20/2017	MORGAN STANLEY & CO. INC	10/05/2017	BANK OF AMERICA	400,000	399,644	400,036	399,648	0	4	0	4	0	0	388	388	2,798	2,068
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC SENIOR CORP BND 4.600% 04/06/27		04/03/2017	BARCLAYS CAPITAL	06/01/2017	BANK OF AMERICA	400,000	405,828	421,716	405,747	0	(81)	0	(81)	0	0	15,969	15,969	3,067	0
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC SENIOR CORP BND 4.600% 04/06/27		04/03/2017	BAROLAYS CAPITAL	06/21/2017	GOLDMAN SACHS & CO.	200,000	202,914	212,210	202,860	0	(54)	0	(54)	0	0	9,350	9,350	2,044	0
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC SENIOR CORP BND 4.600% 04/06/27		04/03/2017	BARCLAYS CAPITAL	06/22/2017	BANK OF AMERICA	400,000	405,828	424,908	405,720	0	(108)	0	(108)	0	0	19,188	19,188	4,140	0
92343V-QM-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND 5.012% 08/21/54		07/26/2017	BNP PARIBAS	09/14/2017	CITICORP SECURITIES MARKETS	200,000	196,130	196,816	196,141	0	11	0	11	0	0	675	675	5,764	4,455
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.125% 03/16/27		07/13/2017	BANK OF AMERICA	07/26/2017	BNP PARIBAS	400,000	410,056	412,600	410,029	0	(27)	0	(27)	0	0	2,571	2,571	6,188	5,592
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.125% 03/16/27		07/13/2017	BANK OF AMERICA	09/20/2017	RBC DOMINION SECURITIES INC.	300,000	307,542	313,983	307,439	0	(103)	0	(103)	0	0	6,544	6,544	6,394	4,194
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.125% 03/16/27		07/13/2017	WELLS FARGO SECURITIES	09/20/2017	RBC DOMINION SECURITIES INC.	100,000	102,530	104,661	102,495	0	(35)	0	(35)	0	0	2,166	2,166	2,131	1,398
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,100,000	4,125,391	4,214,097	4,125,181	0	(210)	0	(210)	0	0	88,917	88,917	56,025	17,707
8399998. Total - Bonds							10,025,000	10,055,831	10,119,232	10,055,675	0	(156)	0	(156)	0	0	63,558	63,558	72,333	23,047
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								10,055,831	10,119,232	10,055,675	0	(156)	0	(156)	0	0	63,558	63,558	72,333	23,047

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

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Cincinnati, Ohio Outstanding A/P Checks						
US Bank		0.000	0	0	(17,830)	XXX
Cincinnati, Ohio Claim Check Payable						
US Bank		0.000	0	0	(63,982)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	201	218	99,850	XXX
0199999. Totals - Open Depositories	XXX	XXX	201	218	18,039	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	201	218	18,039	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	201	218	18,039	XXX

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

1. January.....	(168,239)	4. April.....	(233,503)	7. July.....	(339,648)	10. October.....	72,548
2. February.....	(282,039)	5. May.....	(231,944)	8. August.....	117,713	11. November.....	(16,049)
3. March.....	(233,153)	6. June.....	(11,628)	9. September.....	(41,912)	12. December.....	18,039

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL		0	.0	0	.0
2. Alaska	AK		0	.0	0	.0
3. Arizona	AZ		0	.0	0	.0
4. Arkansas	AR		0	.0	0	.0
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		0	.0	0	.0
12. Hawaii	HI		0	.0	0	.0
13. Idaho	ID		0	.0	0	.0
14. Illinois	IL		0	.0	0	.0
15. Indiana	IN		0	.0	0	.0
16. Iowa	IA		0	.0	0	.0
17. Kansas	KS		0	.0	0	.0
18. Kentucky	KY		0	.0	0	.0
19. Louisiana	LA		0	.0	0	.0
20. Maine	ME		0	.0	0	.0
21. Maryland	MD		0	.0	0	.0
22. Massachusetts	MA		0	.0	0	.0
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		0	.0	0	.0
30. New Hampshire	NH		0	.0	0	.0
31. New Jersey	NJ		0	.0	0	.0
32. New Mexico	NM		0	.0	0	.0
33. New York	NY		0	.0	0	.0
34. North Carolina	NC		0	.0	0	.0
35. North Dakota	ND		0	.0	0	.0
36. Ohio	B OH	INS CODE 3939.08	2,877,366	2,857,837	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		0	.0	0	.0
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	XXX	XXX	0	0	0	.0
59. Subtotal	XXX	XXX	2,877,366	2,857,837	0	.0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	.0	0	.0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	.0

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