



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2018
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	VP / Treasurer	Scott Christopher Vess #
President / CEO	Andreas Matthias Kleiner	SVP / Secretary	Charles Schuster Griffith III

OTHER

DIRECTORS OR TRUSTEES		
René Gobonya	Charles Schuster Griffith III	Andreas Matthias Kleiner
Catherine B Smith	Scott Christopher Vess	

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	15,921,984	42.164	15,921,984	0	15,921,984	42.214
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	9,804,682	25.964	9,804,682	0	9,804,682	25.995
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)	8,591,860	22.753	8,548,721	0	8,548,721	22.665
2.2 Unaffiliated non-U.S. securities (including Canada)	2,389,876	6.329	2,388,221	0	2,388,221	6.332
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	1,053,714	2.790	1,053,714	0	1,053,714	2.794
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	37,762,115	100.000	37,717,321	0	37,717,321	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 2018 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		36,215,424
2.	Cost of bonds and stocks acquired, Part 3, Column 7		20,412,285
3.	Accrual of discount		37,810
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(44,793)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	(154,121)	(198,914)
5.	Total gain (loss) on disposals, Part 4, Column 19		(169,628)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,517,708
7.	Deduct amortization of premium		115,661
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.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		36,663,608
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		36,663,608

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	15,921,984	15,817,825	15,940,552	15,722,000
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	15,921,984	15,817,825	15,940,552	15,722,000
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	9,804,682	9,621,389	9,820,364	9,667,000
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	8,548,720	8,390,962	8,761,132	8,580,000
	9. Canada	289,638	289,638	292,175	290,000
	10. Other Countries	2,098,584	2,055,626	2,097,002	2,100,000
	11. Totals	10,936,942	10,736,226	11,150,309	10,970,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	36,663,608	36,175,440	36,911,225	36,359,000
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	36,663,608	36,175,440	36,911,225	

ANNUAL STATEMENT FOR THE YEAR 2018 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 11.7	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	2,874,340	11,985,318	49,672	1,012,654	0	XXX	15,921,984	43.4	17,315,166	47.8	15,921,984	0
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	2,874,340	11,985,318	49,672	1,012,654	0	XXX	15,921,984	43.4	17,315,166	47.8	15,921,984	0
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	2,996,650	6,808,032	0	0	XXX	9,804,682	26.7	8,183,665	22.6	9,804,682	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	2,996,650	6,808,032	0	0	XXX	9,804,682	26.7	8,183,665	22.6	9,804,682	0

ANNUAL STATEMENT FOR THE YEAR 2018 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 11.7	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	0	995,282	0	.0	0	XXX	995,282	2.7	3,048,369	8.4	995,282	0
6.2 NAIC 2	0	9,102,621	279,647	.0	0	XXX	9,382,268	25.6	7,376,629	20.4	8,882,718	499,550
6.3 NAIC 3	0	289,638	269,754	.0	0	XXX	559,392	1.5	291,595	0.8	269,754	289,638
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	0	10,387,541	549,401	0	0	XXX	10,936,942	29.8	10,716,593	29.6	10,147,754	789,188
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
10. Bank Loans												
10.1 NAIC 1	0	0	0	.0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	.0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	.0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	.0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	.0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	.0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2018 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 2,874,340	15,977,250	6,857,704	1,012,654	0	0	26,721,948	72.9	XXX	XXX	26,721,948	0
11.2 NAIC 2	(d) 0	9,102,621	279,647	0	0	0	9,382,268	25.6	XXX	XXX	8,882,718	499,550
11.3 NAIC 3	(d) 0	289,638	269,754	0	0	0	559,392	1.5	XXX	XXX	269,754	289,638
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
11.7 Totals	2,874,340	25,369,509	7,407,105	1,012,654	0	0	(b) 36,663,608	100.0	XXX	XXX	35,874,420	789,188
11.8 Line 11.7 as a % of Col. 7	7.8	69.2	20.2	2.8	0.0	0.0	100.0	XXX	XXX	XXX	97.8	2.2
12. Total Bonds Prior Year												
12.1 NAIC 1	2,628,977	13,568,162	11,188,024	1,162,037	0	0	XXX	XXX	28,547,200	78.8	28,547,200	0
12.2 NAIC 2	0	6,037,945	1,338,684	0	0	0	XXX	XXX	7,376,629	20.4	6,514,880	861,749
12.3 NAIC 3	0	0	291,595	0	0	0	XXX	XXX	291,595	0.8	0	291,595
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	2,628,977	19,606,107	12,818,303	1,162,037	0	0	XXX	XXX	(b) 36,215,424	100.0	35,062,080	1,153,344
12.8 Line 12.7 as a % of Col. 9	7.3	54.1	35.4	3.2	0.0	0.0	XXX	XXX	100.0	XXX	96.8	3.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,874,340	15,977,250	6,857,704	1,012,654	0	0	26,721,948	72.9	28,547,200	78.8	26,721,948	XXX
13.2 NAIC 2	0	8,603,071	279,647	0	0	0	8,882,718	24.2	6,514,880	18.0	8,882,718	XXX
13.3 NAIC 3	0	0	269,754	0	0	0	269,754	0.7	0	0.0	269,754	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	2,874,340	24,580,321	7,407,105	1,012,654	0	0	35,874,420	97.8	35,062,080	96.8	35,874,420	XXX
13.8 Line 13.7 as a % of Col. 7	8.0	68.5	20.6	2.8	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.8	67.0	20.2	2.8	0.0	0.0	97.8	XXX	XXX	XXX	97.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.2 NAIC 2	0	499,550	0	0	0	0	499,550	1.4	861,749	2.4	XXX	499,550
14.3 NAIC 3	0	289,638	0	0	0	0	289,638	0.8	291,595	0.8	XXX	289,638
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	789,188	0	0	0	0	789,188	2.2	1,153,344	3.2	XXX	789,188
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	2.2	0.0	0.0	0.0	0.0	2.2	XXX	XXX	XXX	XXX	2.2

(a) Includes \$ 789,188 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, \$ 0 prior year of bonds with Z designations and \$ 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 of bonds with 5GI designations, \$ 0 prior year of bonds with 5* or 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5GI" 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 2018 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 11.7	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	2,874,340	11,985,318	49,672	1,012,654	0	XXX	15,921,984	43.4	17,315,166	47.8	15,921,984	0
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	2,874,340	11,985,318	49,672	1,012,654	0	XXX	15,921,984	43.4	17,315,166	47.8	15,921,984	0
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	2,996,650	6,808,032	0	0	XXX	9,804,682	26.7	8,183,665	22.6	9,804,682	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	2,996,650	6,808,032	0	0	XXX	9,804,682	26.7	8,183,665	22.6	9,804,682	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	0	10,387,541	549,401	0	0	XXX	10,936,942	29.8	10,716,593	29.6	10,147,754	789,188
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	0	10,387,541	549,401	0	0	XXX	10,936,942	29.8	10,716,593	29.6	10,147,754	789,188
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 2018 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 11.7	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. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	2,874,340	25,369,509	7,407,105	1,012,654	0	XXX	36,663,608	100.0	XXX	XXX	35,874,420	789,188
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	2,874,340	25,369,509	7,407,105	1,012,654	0	0	36,663,608	100.0	XXX	XXX	35,874,420	789,188
11.8 Line 11.7 as a % of Col. 7	7.8	69.2	20.2	2.8	0.0	0.0	100.0	XXX	XXX	XXX	97.8	2.2
12. Total Bonds Prior Year												
12.1 Issuer Obligations	2,628,977	19,606,107	12,818,303	1,162,037	0	XXX	XXX	XXX	36,215,424	100.0	35,062,078	1,153,346
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	2,628,977	19,606,107	12,818,303	1,162,037	0	0	XXX	XXX	36,215,424	100.0	35,062,078	1,153,346
12.8 Line 12.7 as a % of Col. 9	7.3	54.1	35.4	3.2	0.0	0.0	XXX	XXX	100.0	XXX	96.8	3.2
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	2,874,340	24,580,321	7,407,105	1,012,654	0	XXX	35,874,420	97.8	35,062,078	96.8	35,874,420	XXX
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	2,874,340	24,580,321	7,407,105	1,012,654	0	0	35,874,420	97.8	35,062,078	96.8	35,874,420	XXX
13.8 Line 13.7 as a % of Col. 7	8.0	68.5	20.6	2.8	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.8	67.0	20.2	2.8	0.0	0.0	97.8	XXX	XXX	XXX	97.8	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	0	789,188	0	0	0	XXX	789,188	2.2	1,153,346	3.2	XXX	789,188
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	789,188	0	0	0	0	789,188	2.2	1,153,346	3.2	XXX	789,188
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	2.2	0.0	0.0	0.0	0.0	2.2	XXX	XXX	XXX	XXX	2.2

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	0	0	0	0	0
2. Cost of short-term investments acquired	994,343	994,343	0	0	0
3. Accrual of discount	994	994	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(436)	(436)	0	0	0
6. Deduct consideration received on disposals	994,901	994,901	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	2,647,777	0	2,647,777	0
2. Cost of cash equivalents acquired	10,726,421	5,994,633	4,731,788	0
3. Accrual of discount	804	804	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	1	1	0	0
6. Deduct consideration received on disposals	12,212,902	5,995,438	6,217,464	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)	1,162,101	0	1,162,101	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,162,101	0	1,162,101	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 2018 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 Designation and Administrative Symbol	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	1,041,299		123,2650	750,000	1,012,654	0	(12,673)	0	0	4.500	2.062	FA	12,748	33,750	09/15/2016	02/15/2036
912828-2B-5	UNITED STATES TREASURY GOVT BND	SD			1	510,580		506,8770	512,000	511,696	0	485	0	0	0.750	0.846	FA	1,450	3,840	09/07/2016	08/15/2019
912828-30-1	UNITED STATES TREASURY SENIOR GOVT BND				1	988,672		990,0170	1,000,000	991,900	0	3,228	0	0	2.000	2.410	JJ	9,239	10,000	02/28/2018	01/15/2021
912828-4G-2	UNITED STATES TREASURY SENIORGOVTBND				1	6,955,430		6,983,130	7,000,000	6,965,113	0	9,683	0	0	2.375	2.601	AO	35,625	83,125	05/04/2018	04/15/2021
912828-4T-4	UNITED STATES TREASURY SENIORGOVTBND				1	998,789		1,003,530	1,000,000	998,983	0	194	0	0	2.625	2.668	JD	1,226	13,125	07/19/2018	06/15/2021
912828-5P-1	UNITED STATES TREASURY SENIORGOVTBND				1	300,352		305,271	300,000	300,346	0	(5)	0	0	2.875	2.850	MN	758	0	11/30/2016	11/30/2023
912828-F3-9	UNITED STATES TREASURY GOVT BND	SD			1	2,374,711		2,344,707	2,360,000	2,362,644	0	(3,511)	0	0	1.750	1.598	MS	10,552	41,300	09/14/2016	09/30/2019
912828-N3-0	UNITED STATES TREASURY SENIORGOVTBND				1	2,226,094		2,218,568	2,250,000	2,230,423	0	4,330	0	0	2.125	2.350	JD	263	47,813	01/16/2018	12/31/2022
912828-W4-8	UNITED STATES TREASURY SENIOR GOVT BND				1	49,566		49,1110	50,000	49,672	0	59	0	0	2.125	2.261	FA	361	1,063	03/21/2017	02/29/2024
912828-XE-5	UNITED STATES TREASURY SENIORGOVTBND				1	495,059		492,655	500,000	498,553	0	1,003	0	0	1.500	1.705	MN	663	7,500	06/08/2015	05/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						15,940,552	XXX	15,817,825	15,722,000	15,921,984	0	2,793	0	0	XXX	XXX	XXX	72,885	241,516	XXX	XXX
0599999. Total - U.S. Government Bonds						15,940,552	XXX	15,817,825	15,722,000	15,921,984	0	2,793	0	0	XXX	XXX	XXX	72,885	241,516	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
3130A5-R3-5	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND				1	5,198,551		5,007,810	5,000,000	5,165,897	0	(23,593)	0	0	2.875	2.318	JD	7,188	143,750	08/09/2017	06/13/2025
3135G0-ZR-7	FANNIE MAE AGENCY BND				1	1,638,913		1,659,899	1,667,000	1,642,135	0	3,222	0	0	2.625	2.912	MS	13,978	21,879	03/09/2018	09/06/2024
3137EA-DR-7	FREDDIEMAC AGENCY BND				1	2,982,900		2,953,680	3,000,000	2,996,650	0	2,475	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						9,820,364	XXX	9,621,389	9,667,000	9,804,682	0	(17,896)	0	0	XXX	XXX	XXX	28,041	206,879	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						9,820,364	XXX	9,621,389	9,667,000	9,804,682	0	(17,896)	0	0	XXX	XXX	XXX	28,041	206,879	XXX	XXX
101137-AK-3	BOSTON SCIENTIFIC CORPORATION CORP BND			1	2FE	2,233,900		102,5030	2,000,000	2,064,016	0	(59,932)	0	0	6.000	2.848	JJ	55,333	120,000	01/29/2016	01/15/2020
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND			1	2FE	1,726,470		95,6960	1,800,000	1,735,624	0	9,154	0	0	2.950	3.878	MS	14,898	26,550	05/03/2018	03/20/2023
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP BND			1	3FE	314,304		89,9180	300,000	269,754	(43,139)	(1,411)	0	0	4.850	4.161	JJ	6,709	7,275	01/17/2018	07/15/2026
37045X-CD-6	GENERALMOTORSFINANCIALCOIN SENIORCORPBND			1	2FE	279,586		91,5200	280,000	279,647	0	53	0	0	3.500	3.524	MN	1,470	9,800	11/02/2017	11/07/2024
68389X-BL-8	ORACLE CORPORATION SENIOR CORP BND			1	1FE	994,150		95,9970	1,000,000	995,282	0	940	0	0	2.400	2.507	MS	7,067	24,000	10/18/2017	09/15/2023
7591EP-AK-6	REGIONS FINANCIAL CORPORATION SENIOR CORP BND			2	2FE	1,021,060		99,3730	1,000,000	1,011,210	0	(5,331)	0	0	3.200	2.627	FA	12,711	32,000	02/23/2017	02/08/2021
816851-BF-5	SEMPRA ENERGY SENIORCORPBND			1	2FE	2,191,662		97,2120	2,200,000	2,193,188	0	1,526	0	0	2.900	2.981	FA	26,583	35,267	01/09/2018	02/01/2023
65548P-AE-6	NORBORD INC SECURED CORP BND 144A		A		3FE	292,175		99,8750	290,000	289,638	(1,654)	(303)	0	0	6.250	6.122	AO	3,826	18,125	06/08/2015	04/15/2023
71426A-AD-0	PERNOD-RICARD SA CORP BND 144A		D		2FE	498,730		101,9380	500,000	499,550	0	135	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		2FE	1,598,272		96,6210	1,600,000	1,599,033	0	339	0	0	2.400	2.423	MS	10,453	38,400	09/19/2016	09/23/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,150,309	XXX	10,736,226	10,970,000	10,936,942	(44,793)	(54,830)	0	0	XXX	XXX	XXX	149,310	333,667	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,150,309	XXX	10,736,226	10,970,000	10,936,942	(44,793)	(54,830)	0	0	XXX	XXX	XXX	149,310	333,667	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
6599999. Subtotal - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						36,911,225	XXX	36,175,440	36,359,000	36,663,608	(44,793)	(69,933)	0	0	XXX	XXX	XXX	250,236	782,062	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
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						36,911,225	XXX	36,175,440	36,359,000	36,663,608	(44,793)	(69,933)	0	0	XXX	XXX	XXX	250,236	782,062	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 2018 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
912828-3Q-1	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 01/15/21 .....		.02/28/2018	J.P. MORGAN SECURITIES INC		988,672	1,000,000	2,486
912828-4G-2	UNITED STATES TREASURY SENIORGOVTBND 2.375% 04/15/21 .....		.05/04/2018	J.P. MORGAN SECURITIES INC		6,955,430	7,000,000	9,993
912828-4T-4	UNITED STATES TREASURY SENIORGOVTBND 2.625% 06/15/21 .....		.07/19/2018	CITICORP SECURITIES MARKETS		998,789	1,000,000	2,510
912828-5P-1	UNITED STATES TREASURY SENIORGOVTBND 2.875% 11/30/23 .....		.11/30/2018	CREDIT SUISSE FIRST BOSTON COR		300,352	300,000 .....	.71
912828-N3-0	UNITED STATES TREASURY SENIORGOVTBND 2.125% 12/31/22 .....		.01/16/2018	BANK OF AMERICA		2,226,094	2,250,000	2,377
0599999. Subtotal - Bonds - U.S. Governments						11,469,337	11,550,000	17,437
3135G0-ZR-7	FANNIE MAE AGENCY BND 2.625% 09/06/24 .....		.03/09/2018	CITICORP SECURITIES MARKETS		1,638,913	1,667,000	729
3199999. Subtotal - Bonds - U.S. Special Revenues						1,638,913	1,667,000	729
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND 2.950% 03/20/23 .....		.05/03/2018	JEFFRIES & CO. INC.		1,726,470	1,800,000	6,933
28336U-AF-4	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP BND 4.850% 07/15/26 .....		.01/17/2018	MORGAN STANLEY & CO. INC		314,304	300,000	162
816851-BF-5	SEMPRA ENERGY SENIORCORPBND 2.900% 02/01/23 .....		.01/09/2018	RBC DOMINION SECURITIES INC.		2,191,662	2,200,000	.0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,232,436	4,300,000	7,095
8399997. Total - Bonds - Part 3						17,340,686	17,517,000	25,261
8399998. Total - Bonds - Part 5						3,071,599	3,090,000	13,181
8399999. Total - Bonds						20,412,285	20,607,000	38,442
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						20,412,285	XXX	38,442

ANNUAL STATEMENT FOR THE YEAR 2018 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
912810-FT-0	UNITED STATES TREASURY GOVT BND 4.500% 02/15/36		.05/04/2018	HUTCHINSON SHOCKEY ERLEY & CO		120,965	100,000	138,840	136,710	0	(581)	0	(581)	0	136,129	0	(15,164)	(15,164)	3,257	02/15/2036
912828-2D-1	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 08/31/23		.04/17/2018	BANK OF AMERICA J.P. MORGAN SECURITIES INC		536,659	575,000	574,618	574,688	0	16	0	16	0	574,704	0	(38,044)	(38,044)	5,006	08/31/2023
912828-2N-9	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 07/31/24		.03/09/2018	UNITED STATES TREASURY SENIOR GOVT BND		1,249,168	1,300,000	1,314,676	1,314,023	0	(383)	0	(383)	0	1,313,640	0	(64,472)	(64,472)	16,865	07/31/2024
912828-2Z-2	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 10/15/20		.05/04/2018	GOLDMAN SACHS & CO. RBC DOMINION SECURITIES INC.		880,137	900,000	897,715	897,843	0	264	0	264	0	898,106	0	(17,969)	(17,969)	8,192	10/15/2020
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 10/31/24		.01/24/2018	UNITED STATES TREASURY SENIOR GOVT BND		392,172	400,000	401,719	401,684	0	(15)	0	(15)	0	401,669	0	(9,497)	(9,497)	2,138	10/31/2024
912828-F3-9	UNITED STATES TREASURY GOVT BND 1.750% 09/30/19		.05/04/2018	HUTCHINSON SHOCKEY ERLEY & CO		39,645	40,000	40,992	40,573	0	(113)	0	(113)	0	40,460	0	(815)	(815)	421	09/30/2019
912828-G3-8	UNITED STATES TREASURY SENIORGOVTBND 2.250% 11/15/24		.01/24/2018	RBC DOMINION SECURITIES INC.		470,663	480,000	481,275	481,250	0	(11)	0	(11)	0	481,239	0	(10,576)	(10,576)	2,118	11/15/2024
912828-JE-1	UNITED STATES TREASURY GOVT IBND TIPS 1.375% 07/15/18		.05/03/2018	BARCLAYS CAPITAL		581,425	500,000	547,058	574,950	(61,206)	(1,701)	0	(62,907)	0	512,043	0	69,382	69,382	6,323	07/15/2018
912828-K3-3	UNITED STATES TREASURY GOVT IBND 0.125% 04/15/20		.05/03/2018	GOLDMAN SACHS & CO.		1,896,916	1,800,000	1,836,482	1,906,603	(78,360)	(1,512)	0	(79,872)	0	1,826,731	0	70,185	70,185	1,317	04/15/2020
912828-W4-8	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 02/29/24		.01/09/2018	BANK OF AMERICA		2,162,445	2,200,000	2,180,922	2,182,935	0	71	0	71	0	2,183,006	0	(20,560)	(20,560)	17,176	02/29/2024
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		.05/03/2018	GOLDMAN SACHS & CO. CITICORP SECURITIES MARKETS		4,011,396	4,000,000	4,040,914	4,055,521	(14,555)	119	0	(14,436)	0	4,041,086	0	(29,690)	(29,690)	2,819	04/15/2022
912828-XE-5	UNITED STATES TREASURY SENIORGOVTBND 1.500% 05/31/20		.03/12/2018	UNITED STATES TREASURY SENIORGOVTBND		294,598	300,000	297,035	298,530	0	115	0	115	0	298,645	0	(4,048)	(4,048)	1,261	05/31/2020
0599999	Subtotal - Bonds - U.S. Governments					12,636,189	12,595,000	12,752,246	12,865,310	(154,121)	(3,731)	0	(157,852)	0	12,707,458	0	(71,268)	(71,268)	66,893	XXX
075887-BW-8	BECTON DICKINSON AND COMPANY SENIOR CORP BND 3.700% 06/06/27		.01/17/2018	MORGAN STANLEY & CO. INC		298,320	300,000	299,379	299,409	0	3	0	3	0	299,411	0	(1,091)	(1,091)	1,326	06/06/2027
11134L-AG-4	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A 3.875% 01/15/27		.02/21/2018	Tax Free Exchange CITICORP SECURITIES MARKETS		336,749	350,000	362,943	362,335	0	(170)	0	(170)	0	362,165	0	(25,416)	(25,416)	6,781	01/15/2027
42809H-AG-2	AMERADA HESS CORP SENIOR CORP BND 4.300% 04/01/27		.07/12/2018	AMERADA HESS CORP SENIOR CORP BND		392,600	400,000	397,292	397,347	0	129	0	129	0	397,476	0	(4,876)	(4,876)	13,617	04/01/2027
641423-BW-7	NEVADA POWER COMPANY CORP BND 6.500% 08/01/18		.01/16/2018	WELLS FARGO SECURITIES		2,047,520	2,000,000	2,272,300	2,054,027	0	(4,239)	0	(4,239)	0	2,049,788	0	(2,268)	(2,268)	60,306	08/01/2018
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS SENIOR CORP BND 2.400% 09/23/21		.01/03/2018	GOLDMAN SACHS & CO.		786,872	800,000	799,136	799,347	0	2	0	2	0	799,349	0	(12,477)	(12,477)	5,440	09/23/2021
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					3,862,061	3,850,000	4,131,050	3,912,465	0	(4,275)	0	(4,275)	0	3,908,189	0	(46,128)	(46,128)	87,470	XXX
8399997	Total - Bonds - Part 4					16,498,250	16,445,000	16,883,296	16,777,775	(154,121)	(8,006)	0	(162,127)	0	16,615,647	0	(117,396)	(117,396)	154,363	XXX
8399998	Total - Bonds - Part 5					3,019,458	3,090,000	3,071,599	0	0	90	0	90	0	3,071,689	0	(52,232)	(52,232)	29,665	XXX
8399999	Total - Bonds					19,517,708	19,535,000	19,954,895	16,777,775	(154,121)	(7,916)	0	(162,037)	0	19,687,336	0	(169,628)	(169,628)	184,028	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					19,517,708	XXX	19,954,895	16,777,775	(154,121)	(7,916)	0	(162,037)	0	19,687,336	0	(169,628)	(169,628)	184,028	XXX

ANNUAL STATEMENT FOR THE YEAR 2018 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
912828-3P-3	UNITED STATES TREASURY SENIORGOVTBND 2.250% 12/31/24		01/24/2018	RBC DOMINION SECURITIES INC.	02/02/2018	CITICORP SECURITIES MARKETS	400,000	391,875	387,047	391,908	0	33	0	33	0	0	(4,861)	(4,861)	895	622
912828-3P-3	UNITED STATES TREASURY SENIORGOVTBND 2.250% 12/31/24		01/24/2018	RBC DOMINION SECURITIES INC.	02/02/2018	CITICORP SECURITIES MARKETS	480,000	470,475	464,456	470,514	0	39	0	39	0	0	(6,057)	(6,057)	1,074	746
912828-3R-9	UNITED STATES TREASURY SENIORGOVTBND 0.500% 01/15/28		04/17/2018	HUTCHINSON SHOCKEY ERLEY & CO	05/03/2018	GOLDMAN SACHS & CO.	600,000	593,892	589,628	593,938	0	47	0	47	0	0	(4,311)	(4,311)	912	776
912828-3W-8	UNITED STATES TREASURY SENIORGOVTBND 2.750% 02/15/28		03/14/2018	BANK OF AMERICA	07/19/2018	BANK OF AMERICA	130,000	129,248	128,888	129,273	0	24	0	24	0	0	(385)	(385)	1,531	286
912828-3W-8	UNITED STATES TREASURY SENIORGOVTBND 2.750% 02/15/28		03/15/2018	BANK OF AMERICA	07/19/2018	BANK OF AMERICA	200,000	198,844	198,289	198,881	0	37	0	37	0	0	(592)	(592)	2,355	486
912828-4N-7	UNITED STATES TREASURY SENIORGOVTBND 2.875% 05/15/28		07/12/2018	CITICORP SECURITIES MARKETS	07/19/2018	J.P. MORGAN SECURITIES INC	330,000	330,722	330,735	330,721	0	0	0	0	0	0	13	13	1,702	1,598
0599999. Subtotal - Bonds - U.S. Governments							2,140,000	2,115,056	2,099,043	2,115,235	0	180	0	180	0	0	(16,193)	(16,193)	8,469	4,514
11134L-AH-2	BROADCOM CORPORATION/BROADCOM SENIORCORPBND 3.875% 01/15/27		02/21/2018	Tax Free Exchange	03/14/2018	BANK OF AMERICA	150,000	144,321	145,275	144,356	0	34	0	34	0	0	919	919	985	0
11134L-AH-2	BROADCOM CORPORATION/BROADCOM SENIORCORPBND 3.875% 01/15/27		02/21/2018	Tax Free Exchange	03/15/2018	BANK OF AMERICA	200,000	192,428	193,704	192,480	0	52	0	52	0	0	1,224	1,224	1,378	0
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND 5.000% 09/20/37		01/03/2018	JEFFRIES & CO. INC.	05/03/2018	WELLS FARGO SECURITIES	600,000	619,794	581,436	619,618	0	(176)	0	(176)	0	0	(38,182)	(38,182)	18,833	8,667
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							950,000	956,543	920,415	956,454	0	(90)	0	(90)	0	0	(36,039)	(36,039)	21,196	8,667
8399998. Total - Bonds							3,090,000	3,071,599	3,019,458	3,071,689	0	90	0	90	0	0	(52,232)	(52,232)	29,665	13,181
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								3,071,599	3,019,458	3,071,689	0	90	0	90	0	0	(52,232)	(52,232)	29,665	13,181

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	*
US Bank Cincinnati, Ohio Commercial Account		0.000	0	0	(1,350)	XXX
US Bank Cincinnati, Ohio Outstanding A/P Checks		0.000	0	0	(1,659)	XXX
US Bank Cincinnati, Ohio Claim Check Payable Account		0.000	0	0	(105,379)	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(108,387)	XXX
0299998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	184	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	184	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	184	0	(108,387)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	184	0	(108,387)	XXX

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

1. January.....	(27,594)	4. April.....	(75,802)	7. July.....	(66,507)	10. October.....	(123,114)
2. February.....	67,515	5. May.....	(121,122)	8. August.....	(36,305)	11. November.....	(110,390)
3. March.....	(111,537)	6. June.....	16,498	9. September.....	(104,898)	12. December.....	(108,387)

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	OH	B INS CODE 3939.08	2,874,340	2,850,957	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	OT	XXX	0	0	0	.0
59. Subtotal	XXX	XXX	2,874,340	2,850,957	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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