



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

American Modern Home Insurance Company

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

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 01/25/1965 Commenced Business 09/01/1965

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) 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) Amelia, OH, US 45102-2607 (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 of the Board Anthony Joseph Kuczinski

President / CEO Andreas Matthias Kleiner

SVP / CFO René Gobonya

VP / Treasurer Scott Christopher Vess

OTHER

Charles Schuster Griffith III, SVP / Secretary

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski	James Joseph Butler	Robin Harriet Willcox
Andreas Matthias Kleiner	Alice Chamberlayne Hill	René Gobonya
Oliver Jurgen Horbelt	William Alexander Robbie	

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 day of

a. Is this an original filing? Yes [ X ] No [ ]

b. If no,

1. State the amendment number.....

2. Date filed .....

3. Number of pages attached.....

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	205,037,327	0	205,037,327	206,505,414
2. Stocks:				
2.1 Preferred stocks .....	0	0	0	0
2.2 Common stocks .....	210,970,707	0	210,970,707	206,679,147
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	56,754,364	0	56,754,364	55,439,624
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....(21,605,621) ), cash equivalents (\$ .....38,636,636 ) and short-term investments (\$ .....0 ) .....	17,031,014	0	17,031,014	28,858,537
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	300,000	0	300,000	300,000
9. Receivables for securities .....	5,785	0	5,785	8,333
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	490,099,197	0	490,099,197	497,791,055
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	1,422,715	0	1,422,715	1,903,239
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	266,783,013	2,895,838	263,887,175	150,711,228
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	58,547,291	0	58,547,291	74,198,885
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	125,904,048	0	125,904,048	102,016,715
16.2 Funds held by or deposited with reinsured companies .....	27,706,709	0	27,706,709	22,517,209
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	947,930	0	947,930	426,334
18.2 Net deferred tax asset .....	13,568,323	1,485,797	12,082,526	14,288,973
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	29,412,472	28,327,714	1,084,758	1,092,835
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	2,754,043	2,754,043	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	90,300,032	0	90,300,032	74,066,127
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	1,914,441	677,991	1,236,450	28,855
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,109,360,215	36,141,383	1,073,218,832	939,041,454
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	1,109,360,215	36,141,383	1,073,218,832	939,041,454
DETAILS OF WRITE-INS				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Brokerage Receivable .....	1,207,819	0	1,207,819	0
2502. Prepaid Expenses .....	677,991	677,991	0	0
2503. Deposits in Pools & Associations .....	28,665	0	28,665	26,645
2598. Summary of remaining write-ins for Line 25 from overflow page .....	(34)	0	(34)	2,210
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,914,441	677,991	1,236,450	28,855

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 21,642,211 )	55,228,457	54,332,025
2. Reinsurance payable on paid losses and loss adjustment expenses	108,607,382	60,313,077
3. Loss adjustment expenses	7,318,271	7,067,234
4. Commissions payable, contingent commissions and other similar charges	27,261,880	28,567,812
5. Other expenses (excluding taxes, licenses and fees)	16,397,934	14,452,063
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	4,553,771	4,639,241
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 481,644,799 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	162,721,912	165,580,296
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	253,346,139	175,916,736
13. Funds held by company under reinsurance treaties	56,475,079	56,475,079
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	1,574	1,574
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	15,376,060	19,256,209
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	10,694,099	9,889,813
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	717,982,558	596,491,159
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	717,982,558	596,491,159
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	5,000,000	5,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	103,771,315	103,771,315
35. Unassigned funds (surplus)	246,464,959	233,778,980
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0 )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	355,236,274	342,550,295
38. Totals (Page 2, Line 28, Col. 3)	1,073,218,832	939,041,454
DETAILS OF WRITE-INS		
2501. Rating Variance Reserve	830,000	916,776
2502. Premium Deficiency Reserve	953,588	953,588
2503. Unclaimed Funds	6,405,109	6,210,782
2598. Summary of remaining write-ins for Line 25 from overflow page	2,505,402	1,808,667
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,694,099	9,889,813
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ .....81,856,267 )	106,191,308	113,279,134	453,741,312
1.2 Assumed (written \$ .....232,778,186 )	220,873,584	190,488,255	800,642,015
1.3 Ceded (written \$ .....237,136,876 )	246,708,931	233,215,686	953,522,836
1.4 Net (written \$ .....77,497,577 )	80,355,961	70,551,703	300,860,491
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....40,033,693 ):			
2.1 Direct	39,278,299	22,556,522	177,379,453
2.2 Assumed	101,458,726	95,408,002	416,742,931
2.3 Ceded	106,736,974	84,430,741	445,291,262
2.4 Net	34,000,051	33,533,783	148,831,122
3. Loss adjustment expenses incurred	5,049,737	3,696,781	18,526,979
4. Other underwriting expenses incurred	35,742,624	34,343,879	145,879,144
5. Aggregate write-ins for underwriting deductions	0	(4,958)	846,686
6. Total underwriting deductions (Lines 2 through 5)	74,792,412	71,569,485	314,083,931
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	5,563,549	(1,017,782)	(13,223,440)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	2,608,651	2,841,994	11,347,668
10. Net realized capital gains (losses) less capital gains tax of \$ .....(14,850)	744,143	(101,161)	758,303
11. Net investment gain (loss) (Lines 9 + 10)	3,352,794	2,740,833	12,105,971
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....0 amount charged off \$ .....759,231 )	(759,231)	(280,520)	(573,602)
13. Finance and service charges not included in premiums	2,213,435	2,079,120	8,869,597
14. Aggregate write-ins for miscellaneous income	(1,840,746)	(1,737,640)	(7,316,828)
15. Total other income (Lines 12 through 14)	(386,542)	60,960	979,167
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	8,529,801	1,784,011	(138,302)
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	8,529,801	1,784,011	(138,302)
19. Federal and foreign income taxes incurred	(506,746)	(146,739)	(1,203,178)
20. Net income (Line 18 minus Line 19)(to Line 22)	9,036,547	1,930,750	1,064,876
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	342,550,296	360,426,419	360,426,420
22. Net income (from Line 20)	9,036,547	1,930,750	1,064,876
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(315,519)	3,104,607	2,814,270	6,302,982
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(2,953,390)	(898,523)	(2,166,012)
27. Change in nonadmitted assets	3,498,214	2,522,842	9,669,695
28. Change in provision for reinsurance	0	0	1,457
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(34,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	1,250,878
38. Change in surplus as regards policyholders (Lines 22 through 37)	12,685,978	6,369,339	(17,876,124)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	355,236,274	366,795,758	342,550,296
<b>DETAILS OF WRITE-INS</b>			
0501. Change in Premium Deficiency Reserve	0	(4,958)	846,686
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	(4,958)	846,686
1401. Reimbursement for service fees collected	(1,844,136)	(1,580,108)	(6,998,244)
1402. Miscellaneous Income	3,403	0	28,918
1403. Fines & Penalties of regulatory authorities	(13)	(50)	(19,426)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	(157,482)	(328,076)
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,840,746)	(1,737,640)	(7,316,828)
3701. Prior period adjustment	0	0	1,250,878
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	1,250,878

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	57,194,352	62,841,288	331,200,222
2. Net investment income .....	3,716,174	3,950,578	13,816,460
3. Miscellaneous income .....	(5,576,042)	60,960	2,635,977
4. Total (Lines 1 to 3) .....	55,334,484	66,852,826	347,652,659
5. Benefit and loss related payments .....	8,696,647	(4,474,143)	123,516,437
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	39,986,855	29,658,253	168,063,521
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	0	(1)	(2,215,514)
10. Total (Lines 5 through 9) .....	48,683,503	25,184,109	289,364,443
11. Net cash from operations (Line 4 minus Line 10) .....	6,650,982	41,668,718	58,288,216
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	30,147,203	51,066,106	122,133,741
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	2,548	145	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	30,149,751	51,066,251	122,133,741
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	29,583,467	28,045,029	124,624,127
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	1,810,565	0	1,168,046
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	5,555
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	31,394,032	28,045,029	125,797,728
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,244,281)	23,021,222	(3,663,987)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	34,000,000
16.6 Other cash provided (applied) .....	(17,234,223)	14,187,197	17,400,586
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(17,234,223)	14,187,197	(16,599,414)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(11,827,522)	78,877,137	38,024,816
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	28,858,537	(9,166,279)	(9,166,279)
19.2 End of period (Line 18 plus Line 19.1) .....	17,031,014	69,710,858	28,858,537

Note: Supplemental disclosures of cash flow information for non-cash transactions:

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NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of American Modern Home Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC SAP") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC SAP and the state of Ohio basis, as shown below:

	SSAP #	F/S Page	F/S Line #	3/31/2020	12/31/2019
NET INCOME					
(1) American Modern Home Insurance, state basis	-	-	-	\$ 9,036,547	\$ 1,064,876
(2) State Prescribed Practices that is an increase / (decrease) from NAIC SAP:	-	-	-	-	-
(3) State Permitted Practices that is an increase / (decrease) from NAIC SAP:	-	-	-	-	-
(4) NAIC SAP (1-2-3=4)				<u>\$ 9,036,547</u>	<u>\$ 1,064,876</u>
SURPLUS					
(5) American Modern Home Insurance, state basis	-	-	-	\$ 355,236,274	\$ 342,550,295
(6) State Prescribed Practices that is an increase / (decrease) from NAIC SAP:	-	-	-	-	-
(7) State Permitted Practices that is an increase / (decrease) from NAIC SAP:	-	-	-	-	-
(8) NAIC SAP (5-6-7=8)				<u>\$ 355,236,274</u>	<u>\$ 342,550,295</u>

B. Use of Estimates  
No Significant Change

C. Accounting Policy

- (1) Short-term investments are stated at amortized cost.
- (2) Investment-grade Bonds, defined as bonds with NAIC designation 1 and 2, not backed by other loans are stated at amortized cost using the constant yield method, unless another value is required by the NAIC Capital Markets and Investment Analysis Office. All other bonds not backed by loans are carried at the lower of amortized cost or fair value.
- (3) The common stock subsidiaries, American Western Home Insurance Company, American Southern Home Insurance Company, American Modern Property and Casualty Insurance Company and American Modern Select Insurance Company, are carried on the equity basis.
- (4) The Company has no preferred stock.
- (5) The Company has no mortgage loans on real estate.
- (6) Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair value. Mortgage-backed and asset-backed securities are valued using the retrospective adjustment method, except for any such impaired securities which use the prospective method.
- (7) American Modern Home Insurance Company owns 100% of the common stock of American Western Home Insurance Company, an insurance company domiciled in the State of Oklahoma, owns 100% of the common stock of American Southern Home Insurance Company, an insurance company domiciled in the State of Florida, owns 100% of American Modern Property and Casualty Insurance Company, an insurance company domiciled in the State of Ohio, and owns 100% of the common stock of American Modern Select Insurance Company, an insurance company domiciled in the State of Ohio. These stocks are valued on the equity basis.
- (8) The Company has no investments in joint ventures, partnerships, or limited liability companies.
- (9) The Company currently holds no derivative instruments.
- (10) The Company has no exposures that require the use of anticipated investment income as a factor in the premium deficiency calculation.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and, while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The company has a written capitalization policy for prepaid expenses and purchases of items such as electronic data processing equipment, software, furniture, vehicles, other equipment and leasehold improvements. The predefined capitalization thresholds under this policy have not changed from those of the prior year.
- (13) The Company has no pharmaceutical rebate receivables.

D. Going Concern  
Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors  
No significant change.

NOTE 3 Business Combinations and Goodwill  
The Company has no business combinations or goodwill at this time.

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

Not applicable.

NOTE 5 Investments

A. Mortgage Loans

Not applicable.

B. Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan - Backed Securities

(1) The Company uses dealer modeled prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities.

(2) The Company did not intend to sell or lack intent to retain investments in securities with Other-Than-Temporary Impairment during the reporting period.

(3) The Company did not have Other-Than-temporary Impairments for loan-backed and structured securities held at the end of the current reporting period.

(4) Loan-backed and structured securities in unrealized loss positions as of year-end, stratified based on length of time continuously in these unrealized loss positions, are as follows:

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 101,024
2. 12 Months or Longer	\$ 390,026

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 8,587,896
2. 12 Months or Longer	\$ 1,009,974

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The Company has determined that an investment is considered other-than-temporarily impaired once it has fallen below 80% of market value, and the market price of the security remains below the company purchase price for at least six months.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low Income Housing tax Credits (LIHTC)

Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	6,295,679	-	-	-	6,295,679	6,290,128	5,551
k. On deposit with other regulatory bodies	698,787	-	-	-	698,787	698,836	(49)
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	\$6,994,466	\$ -	\$ -	\$ -	\$6,994,466	\$6,988,964	\$ 5,502

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%
b. Collateral held under security lending agreements	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	6,295,679	0.568%	0.587%
k. On deposit with other regulatory bodies	-	698,787	0.063%	0.065%
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	-	-	-
n. Other restricted assets	-	-	-	-
o. Total Restricted Assets	\$ -	\$6,994,466	0.630%	0.652%



NOTES TO FINANCIAL STATEMENTS

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account (S/A) Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
			N O N E							
Total (c)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		

3. Detail of Other Restricted Assets

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account (S/A) Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)					
			N O N E							
Total (c)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements  
Not Applicable.

- M. Working Capital Finance Investments  
Not Applicable.
- N. Offsetting and Netting of Assets and Liabilities  
Not Applicable.
- O. 5GI Securities  
Not Applicable.
- P. Short Sales  
Not Applicable.
- R. Prepayment Penalty and Acceleration Fees  
Not Applicable.

**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**  
The Company has no investments in Joint Ventures, Partnerships, or Limited Liability Companies.

**NOTE 7 Investment Income**  
A. Accrued Investment Income  
The Company does not admit investment income due and accrued if amounts are over 90 days past due (180 days for mortgage loans).  
B. Amounts Nonadmitted  
None.

**NOTE 8 Derivative Instruments**  
The company currently holds no derivative instruments.

**NOTE 9 Income Taxes**  
No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. The Company is a wholly-owned subsidiary of American Modern Insurance Group, Inc., an insurance holding company domiciled in the State of Ohio.
- B. Detail of Transactions Greater than 1/2% of Admitted Assets  
Not Applicable.
- C. The terms of intercompany management and service agreements have not changed.
- D. As of March 31, 2020 the Company had a balance due from related parties in the amount of \$90,300,032 and a balance due to related parties in the amount of \$15,376,060.
- E. The Company has no guarantees outstanding which would result in a material contingent liability.
- F. The parent company has agreed to provide all necessary services and materials to the Company. The Company reimburses the parent company for the actual cost of providing such services and materials.
- G. All outstanding shares of the Company are owned by American Modern Insurance Group, Inc.
- H. The Company does not own any shares of stock of the parent company.
- I. The Company owns 100% of the common stock of American Western Home Insurance Company, an insurance company domiciled in the State of Oklahoma, 100% of the common stock of American Southern Home Insurance Company, an insurance company domiciled in the State of Florida, 100% of the common stock of American Modern Select Insurance Company, an insurance company domiciled in the State of Ohio, and 100% of the common stock of American Modern Property and Casualty Insurance Company, an insurance company domiciled in the State of Ohio. These stocks are valued on the equity basis.
- J. The Company has no impaired investments in Subsidiary, Controlled and Affiliated Entities.
- K. Foreign Insurance Subsidiary Valued Using CARVM.  
Not Applicable.
- L. Downstream Holding Company Valued Using Look-Through Method.  
Not Applicable.
- M. Non-Insurance Subsidiary, Controlled and Affiliated (SCA) Entity Valuations  
Not Applicable.
- N. Insurance SCA Entities Utilizing Prescribed or Permitted Practices  
Not Applicable.
- O. SCA or SSAP 48 Entity Loss Tracking  
Not Applicable.

NOTE 11 Debt

- A. The Company has no outstanding debt.
- B. FHLB (Federal Home Loan Bank) Agreements  
Not Applicable.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- A. Defined Benefit Plan  
Not applicable.
- B. Investment Policies  
Not applicable.
- C. Fair Value of Plan Assets  
Not applicable.
- D. Rate or Return Assumptions  
Not applicable.
- E. Defined Contribution Plan  
Not applicable.
- F. Multiemployer Plans  
Not applicable.
- G. Consolidated/Holding Company Plans  
No significant change.
- H. Postemployment Benefits and Compensated Absences  
Not applicable.
- I. Impact of Medicare Modernization Act on Postretirement Benefits  
Not applicable.

NOTE 13 Capital and Surplus, Dividend Restrictions, and Quasi-Reorganizations

- (1) Capital Stock Issued and Outstanding  
No significant change.
- (2) The Company currently has no issue of preferred stock outstanding.
- (3) Dividends are restricted based upon the guidelines set forth from the state of Ohio to the amount of earned surplus. Any dividend exceeding the greater of 100% of prior year net income, or 10% of statutory surplus require prior regulatory approval.
- (4) Dates and Amounts of Dividends Paid  
Not applicable.
- (5) No restrictions exist as to the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (6) No restrictions exist as to the unassigned surplus funds shown in this statement.
- (7) Mutual Surplus Advances  
Not Applicable.
- (8) Company Stock Held for Special Purposes  
Not Applicable.

NOTES TO FINANCIAL STATEMENTS

- (9) Changes in Special Surplus Funds  
Not Applicable.
- (10) Change in Unassigned Funds  
Not Applicable.
- (11) Surplus Notes  
Not Applicable.
- (12) Impact of Quasi-Reorganizations  
Not Applicable.
- (13) Date of Quasi-Reorganizations  
Not Applicable.

NOTE 14 Contingencies

- A. The Company has no Contingent Commitments as of March 31, 2020.
- B. Assessments  
No significant change.
- C. Gain Contingencies  
Not applicable.
- D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits  
Not applicable.
- F. Joint and Several Liabilities  
Not applicable.
- G. All Other Contingencies  
The Company currently has no pending legal proceedings that are beyond the ordinary course of business which could have a material financial effect.

NOTE 15 Leases

- A. Lessee Leasing Arrangements  
Not applicable.
- B. Lessee Leasing Arrangements  
Not applicable.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Ris

- (1) Face or Contracts Amounts  
Not applicable.
- (2) Nature and Terms  
Not applicable.
- (3) Exposure to Credit-Related Losses  
Not applicable.
- (4) Collateral Policy  
Not applicable.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales  
Not applicable.
- B. Transfers and Servicing of Financial Assets  
Not applicable.
- C. Wash Sales  
Not applicable.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

- A. Administrative Service Only (ASO) Plans  
Not applicable.
- B. Adminstrative Services Contract (ASC) Plans  
Not applicable.
- C. Medicare or Similarly Structured Cost Based Reimbursement Contract  
Not applicable.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The Company uses managing general agents to write and administer insurance products in specific territories. As reported in the following chart, one managing general agent (MGA) wrote direct premiums greater than 5% of policyholders' surplus. The terms of the MGA contract gives the MGA authority for claims adjustment (CA), claims payment (C), binding authority (B), premium collection (P) and underwriting (U). The Company retains underwriting authority for all policies issued under these agreements.

Name and Address of Managing General Agent or Third Party Administrator	FEIN NUMBER	Exclusive Contract	Types of Business Written	Type of Authority Granted	Total Direct Premiums Written/ Produced By
Embrace Pet Insurance Agency, LLC DBA: Cleverland Holdings, LLC 4530 Richmond Road Cleveland, OH 44128	20-4939968	Yes	Pet Health Insurance and Wellness Rewards Program	CA,C,B,P,U	\$ 27,344,491
Total					\$ 27,344,491

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

(1) Items Measured and Reported at Fair Value by Levels 1, 2, and 3

The Company classifies the assets and liabilities that require measurement of fair value on a recurring basis based on the priority of the observable and market-based sources of data into a three-level fair value hierarchy. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy are as follows:

Level 1 – Valuations based on quoted prices in active markets for identical assets or liabilities that the entity has the ability to access. The Company has no assets or liabilities measured at fair value in this category.

Level 2 – Valuations based on significant other observable inputs other than those included in Level 1, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active, or other inputs that are observable or can be corroborated by observable data for substantially the full term of the assets or liabilities.

Level 3 – Valuations based on unobservable inputs such as when observable inputs are not available or inputs that are supported by little or no market activity and that are significant to the fair value of the assets or liabilities. The Company has no assets or liabilities measured at fair value in this category.

The following table presents, for each of the fair value levels, the Company's assets and liabilities that are measured at fair value on a recurring basis as of March 31, 2020:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Bonds	\$ -	\$ 10,761,868	\$ -	\$ -	\$ 10,761,868
Preferred Stocks	-	-	-	-	-
Total assets at Fair Value	\$ -	\$ 10,761,868	\$ -	\$ -	\$ 10,761,868
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

At the end of each reporting period, the Company evaluates whether any event has occurred or circumstances have changed which would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3 as stated in paragraph 3 below.

During the current reporting period there were no transfers among Levels 1, 2 and 3.

(2) Rollforward of Level 3 items

The Company has no assets or liabilities measured at fair value in the Level 3 category.

(3) Policy on transfers into and out of Level 3

At the end of each reporting period, the Company evaluates whether any event has occurred or circumstances have changed which would cause an instrument to be transferred into or out of Level 3. During the current reporting period, no transfers into or out of Level 3 were required.

(4) Inputs and Techniques used for Level 2 and Level 3 Fair Values

For securities whose prices are not available through pricing services or index providers, the prices are obtained from other sources such as broker-dealers or pricing vendors. Debt instruments are valued by index providers, pricing services or broker-dealers using standard market conventions. The market conventions utilize market quotations, market transactions in comparable instruments and various relationships between instruments such as yield to maturity, dollar prices and spread prices in determining value. Cash instruments are priced with either a matrix pricing system that utilizes market yields and spreads, pricing vendors or amortized cost.

The Company has no assets or liabilities measured at fair value in the Level 3 category.

(5) Derivative Fair Values

Not Applicable.

B. Other Fair Value Disclosures

Not Applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries). The fair values are also categorized into the three-level fair value hierarchy as described above.

2020 Type of Financial Instrument - Assets	Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 207,954,272	\$ 205,037,327	\$ -	\$ 205,037,327	\$ -	\$ -	\$ -
Cash Equivalents and Short-Term Investments	38,636,635	38,636,635	38,636,635	-	-	-	-
Total Assets	\$ 246,590,907	\$ 243,673,962	\$ 38,636,635	\$ 205,037,327	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

None.

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

- A. Unusual or Infrequent Items  
Not Applicable.
- B. Troubled Debt Restructuring: Debtors  
Not Applicable.
- C. Other Disclosures
- a. There is no balance due from “Controlled” or “Controlling” persons within 15 days preceding this statement. Therefore, the Company holds no trust accounts, letters of credit or financial guarantee bonds for securing agents’ balances and there is no non-admitted asset related to these transactions.
  - b. The direct premium reported contains known corrections to system data that did not accurately report the premium to the correct company and or state based on the property location and issuing company. The Company continues to monitor for these types of discrepancies and will correct as required. Corrections to the data for these types of issues do not impact the net earned premium or the surplus due to the Company’s pooling of the business.
  - c. As noted in General Interrogatories Part 2 – Property and Casualty Interrogatories Question 7.1, the Company has reinsured risks under a quota share contract that includes a provision that would limit the reinsurer’s losses below the stated quota share percentage. The reinsurer’s loss limit is \$36,000,000 per occurrence event. The Company has not reported losses for an occurrence event that would limit the reinsurers losses. Therefore, the amount of reinsurance credit taken does not reflect the reduction in quota share coverage caused by the limiting provision.
- D. Business Interruption Insurance Recoveries  
Not Applicable.
- E. State Transferable and Non-transferable Tax Credits  
Not Applicable.
- F. Subprime Mortgage Related Risk Exposure  
Not Applicable.
- G. Insurance-Linked Securities  
Not Applicable.

NOTE 22 Events Subsequent

In December 2019, a novel strain of coronavirus was reported to have surfaced in China, the spread of which has caused significant worldwide disruption. Subsequent to December 31, 2019, equity and financial markets have experienced significant volatility and interest rates have continued to decline. The Company is currently in the process of determining the impact of the pandemic to its operations and financial condition. To-date the Company continues to operate as expected with minimal disruption.

NOTE 23 Reinsurance

- A. Unsecured Reinsurance Recoverables  
The Company has no unsecured reinsurance recoverable.
- B. Reinsurance Recoverable in Dispute  
The Company has no unsecured reinsurance recoverable currently in dispute.
- C. Reinsurance Assumed and Ceded and Protected Cells
- (1) The following table summarizes ceded and assumed unearned premiums and the related commission equity at the end of the current reporting period.
- |                                    | Assumed Reinsurance |               | Ceded Reinsurance |                | Net             |                 |
|------------------------------------|---------------------|---------------|-------------------|----------------|-----------------|-----------------|
|                                    | Premium             | Commission    | Premium           | Commission     | Premium         | Commission      |
| a. Affiliates                      | \$ 452,452,996      | \$ 80,055,854 | \$ 455,315,165    | \$ 110,487,061 | \$ (2,862,169)  | \$ (30,431,207) |
| b. All Other                       | 4,282,520           | 746,554       | 26,329,634        | 9,157,069      | (22,047,114)    | (8,410,515)     |
| c. Total                           | \$ 456,735,516      | \$ 80,802,408 | \$ 481,644,799    | \$ 119,644,130 | \$ (24,909,283) | \$ (38,841,722) |
| d. Direct Unearned Premium Reserve | \$ 187,631,195      |               |                   |                |                 |                 |
- (2) The Company currently has no additional or return commission due to or from reinsurers as a result of contractual obligations that calculate commission based on loss experience or any other profit sharing agreement.
- (3) The Company has no protected cell risks.
- D. Uncollectible Reinsurance  
The Company has not written off any uncollectible reinsurance during the current reporting period.
- E. Commutation of Reinsurance Reflected in Income and Expenses.  
Not Applicable.
- F. Retroactive Reinsurance  
Not Applicable.
- G. Reinsurance Accounted for as a Deposit  
Not Applicable.
- H. Run-off Agreements  
Not Applicable.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation  
Not Applicable.
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation  
Not Applicable.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A-E The Company does not have any accrued retrospective premium adjustments.
- F. Risk Sharing Provisions of the Affordable Care Act  
The company writes health insurance but such premiums are not subject to assessment under section 9010 of the Affordable Care Act because they are below the \$25,000,000 assessable threshold.

# NOTES TO FINANCIAL STATEMENTS

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**NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2019 were \$61,399,000. As of March 31, 2020, \$16,993,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$38,185,000 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Homeowners and Special Property lines of business. Therefore, there has been a \$6,222,000 favorable prior year development since December 31, 2019. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

**NOTE 26 Intercompany Pooling Arrangements**

No significant change.

**NOTE 27 Structured Settlements**

The Company has no structured settlements.

**NOTE 28 Health Care Receivables**

The Company has no healthcare receivables.

**NOTE 29 Participating Policies**

The Company has no participating policies.

**NOTE 30 Premium Deficiency Reserves**

No significant change.

**NOTE 31 High Deductibles**

The Company has no high deductibles.

**NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

The Company does not discount unpaid losses or loss adjustment expense.

**NOTE 33 Asbestos/Environmental Reserves**

The Company does not have any exposure relating to asbestos or environmental claims.

**NOTE 34 Subscriber Savings Accounts**

The Company does not have any subscriber savings accounts.

**NOTE 35 Multiple Peril Crop Insurance**

The Company does not have any multiple peril crop insurance exposures.

**NOTE 36 Financial Guaranty Insurance**

The Company does not have any financial guaranty insurance exposures.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes [ ] No [ X ]

1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ] No [ ]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes [ ] No [ X ]

2.2

If yes, date of change: .....

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ ] No [ X ]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

3.4

Is the reporting entity publicly traded or a member of a publicly traded group? .....

Yes [ ] No [ X ]

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [ ] No [ X ]

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .....

If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made. ....

12/31/2014

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....

12/31/2014

6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....

05/31/2016

6.4

By what department or departments?  
Ohio Department of Insurance

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

Yes [ ] No [ ] N/A [ X ]

6.6

Have all of the recommendations within the latest financial examination report been complied with? .....

Yes [ X ] No [ ] N/A [ ]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes [ ] No [ X ]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes [ ] No [ X ]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes [ ] No [ X ]

8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ X ] No [ ]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....

\$ .....0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ X ] No [ ]
- 11.2

If yes, give full and complete information relating thereto:  
Bonds on deposit with various state and regulatory bodies as described in annual statement Schedule E Part 3.
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$ .....0
13.

Amount of real estate and mortgages held in short-term investments: .....

\$ .....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....0  |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....0  |
| 14.23 Common Stock .....  | \$ .....206,679,147                               | \$ .....210,970,707                                |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....0  |
| 14.26 All Other .....   | \$ .....0   | \$ .....0  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....206,679,147                               | \$ .....210,970,707                                |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....0   | \$ .....0  |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ ] No [ ] N/A [ X ]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$ .....0
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....

\$ .....0
- 16.3

Total payable for securities lending reported on the liability page. ....

\$ .....0



GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
State Street Bank & Trust Company .....	801 Pennsylvania Ave., Kansas City MO 64105 .....

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
MEAG New York Corporation .....	A.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
112020 .....	MEAG New York Corporation .....	549300GYV8QB0BYJ6239 .....	Not a Registered Investment Adviser .....	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
b. Issuer or obligor is current on all contracted interest and principal payments.  
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
d. The fund only or predominantly holds bonds in its portfolio.  
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ X ] N/A [ ]  
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [ X ]  
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [ X ]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? ..... Yes [ ] No [ X ]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent .....0.000 %

5.2 A&H cost containment percent .....0.000 %

5.3 A&H expense percent excluding cost containment expenses .....0.000 %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date .....\$.....0

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]

6.4 If yes, please provide the balance of the funds administered as of the reporting date .....\$.....0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	L	861,801	770,223	386,524	185,685	519,228	553,537
2. Alaska.....AK	L	170,555	185,201	61,660	70,918	289,348	242,724
3. Arizona.....AZ	L	1,465,496	1,774,159	864,085	1,825,058	1,360,537	1,287,891
4. Arkansas.....AR	L	1,101,229	1,232,647	364,993	316,450	721,053	652,277
5. California.....CA	L	9,292,942	18,292,527	8,686,917	6,477,612	25,792,417	38,243,084
6. Colorado.....CO	L	1,615,154	1,332,997	568,011	1,425,239	1,233,213	2,513,118
7. Connecticut.....CT	L	607,848	2,818,559	766,069	1,340,852	3,637,152	4,300,809
8. Delaware.....DE	L	648,989	759,553	273,133	262,992	291,837	374,031
9. District of Columbia.....DC	L	314,400	236,764	190,637	113,281	331,274	189,593
10. Florida.....FL	L	290,968	170,758	286,752	728,141	2,407,403	3,219,941
11. Georgia.....GA	L	3,736,149	3,732,306	1,547,879	1,402,100	2,752,948	2,167,370
12. Hawaii.....HI	L	354,066	354,694	112,699	167,518	211,437	130,687
13. Idaho.....ID	L	238,534	203,091	72,399	138,076	203,944	162,399
14. Illinois.....IL	L	1,523,539	1,774,176	809,041	919,341	1,713,810	1,962,162
15. Indiana.....IN	L	937,968	1,462,905	464,254	973,552	930,416	1,048,695
16. Iowa.....IA	L	451,907	656,668	191,484	209,220	251,138	647,752
17. Kansas.....KS	L	619,063	422,249	270,857	222,616	290,699	157,005
18. Kentucky.....KY	L	995,955	969,051	110,238	438,597	949,273	956,243
19. Louisiana.....LA	L	1,492,135	1,512,368	673,015	600,143	496,219	883,947
20. Maine.....ME	L	181,734	620,925	122,824	176,541	282,341	532,711
21. Maryland.....MD	L	2,137,533	1,836,989	927,926	810,404	1,254,135	1,510,013
22. Massachusetts.....MA	L	1,664,534	1,862,790	966,217	729,452	1,276,278	1,476,323
23. Michigan.....MI	L	1,496,403	1,631,675	663,166	894,137	1,344,088	1,197,623
24. Minnesota.....MN	L	1,038,610	610,703	242,476	173,698	550,185	431,142
25. Mississippi.....MS	L	575,480	600,627	201,544	246,520	442,278	312,197
26. Missouri.....MO	L	629,205	841,010	297,051	294,451	1,003,568	803,584
27. Montana.....MT	L	869,874	969,974	308,332	413,334	646,856	767,629
28. Nebraska.....NE	L	457,283	440,750	33,286	117,423	658,326	1,169,303
29. Nevada.....NV	L	800,350	599,961	385,400	686,525	857,319	1,416,591
30. New Hampshire.....NH	L	718,890	634,674	299,340	466,318	298,425	285,279
31. New Jersey.....NJ	L	2,133,408	2,195,301	1,133,444	837,006	2,616,684	3,799,601
32. New Mexico.....NM	L	3,246,760	3,201,149	975,342	1,512,997	1,571,325	2,185,997
33. New York.....NY	L	4,674,980	4,319,178	2,414,944	2,042,997	6,480,647	5,856,255
34. North Carolina.....NC	L	3,939,820	3,056,820	1,400,567	1,465,460	1,492,922	2,208,965
35. North Dakota.....ND	L	133,563	349,603	136,909	42,192	213,796	225,810
36. Ohio.....OH	L	1,902,698	1,574,875	961,551	1,493,534	1,152,652	1,650,662
37. Oklahoma.....OK	L	3,909,421	4,806,762	1,532,308	1,425,614	2,851,145	3,006,904
38. Oregon.....OR	L	1,512,430	1,369,601	397,653	387,148	399,220	511,000
39. Pennsylvania.....PA	L	2,658,896	2,308,097	991,109	868,516	1,778,851	1,779,385
40. Rhode Island.....RI	L	321,102	293,381	275,901	149,593	635,745	487,818
41. South Carolina.....SC	L	1,878,185	1,833,976	634,215	1,160,427	792,629	1,169,411
42. South Dakota.....SD	L	99,616	251,880	58,575	44,167	73,301	135,534
43. Tennessee.....TN	L	1,137,451	1,837,711	587,835	813,138	1,327,788	1,142,730
44. Texas.....TX	L	8,034,620	16,669,774	6,065,960	7,433,906	10,074,744	12,196,308
45. Utah.....UT	L	478,427	450,906	193,390	140,234	216,271	393,554
46. Vermont.....VT	L	153,731	152,115	45,230	72,178	42,415	75,114
47. Virginia.....VA	L	2,503,302	2,080,210	998,661	862,027	1,457,356	943,880
48. Washington.....WA	L	3,659,412	3,127,059	1,055,694	988,752	1,817,638	1,528,113
49. West Virginia.....WV	L	1,440,692	1,488,396	305,685	686,683	613,151	1,043,971
50. Wisconsin.....WI	L	424,005	340,519	144,283	251,410	201,861	501,421
51. Wyoming.....WY	L	325,157	366,266	162,716	55,512	297,602	138,920
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	0	0	0	0	0	0
54. Puerto Rico.....PR	L	(2)	0	0	0	0	0
55. U.S. Virgin Islands.....VI	N	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	81,856,267	101,384,554	41,620,186	45,559,685	89,104,891	110,577,010
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....53

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state.....4

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 – ORGANIZATIONAL CHART

Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
Münchener Rückversicherung AG, München		Holding - Ultimate Controlling Entity		AA-1340165		
Münchener Rückversicherung AG, München	Munich American Holding Corporation, Wilmington, Delaware	Holding of insurances	100.0	22-3753262		
MR Infrastructure, Inc., Dover, Delaware	13th & F associates Limited Partnership, Washington D.C.	Others	0.0	76-0147496		
Munich American Holding Corporation, Wilmington, Delaware	HSB Group, Inc., Dover, Delaware	Holding of insurances	100.0	13-4141052		
	The Midland Company, Cincinnati, Ohio	Holding of insurances	100.0	31-0742526		
	Munich Re America Corporation, Wilmington, Delaware	Holding of insurances	100.0	13-3672116		
	Munich Re Weather & Commodity Risk Holding, Inc., Wilmington, Delaware	Holding	100.0	61-1600414		
	MEAG New York Corporation, Wilmington, Delaware	Financial services institutions	100.0	06-1398157		
	Munich Re America Services Inc., Wilmington, Delaware	Service company	100.0	13-3069874		
	Munich Re America Brokers, Inc., Wilmington, Delaware	Others	100.0	13-2940720		
	Munich Re America Management Ltd., London	Others	100.0			
	MR Infrastructure, Inc., Dover, Delaware	Financial enterprises	100.0	47-2669634		
	MR Investment Inc, Dover., Delaware	Others	100.0	81-1175895		
	Munich Re Digital Partners US Holding Corporation, Dover, Delaware	Holding of insurances	100.0	81-4214393		
	Munich Re US Life Corporation, Atlanta, Georgia	Insurance	100.0	59-2378916		GA
	Munich Life Holding Corporation, Wilmington, Delaware	Holding of insurances	100.0	95-4551801		
	Munich Re Ventures Inc., Dover, Delaware	Service company	100.0	82-4793656		
	Munich Re CVC Investment Corp., Dover, Delaware	Holding	100.0	82-4783372		
	Backpack Insurance Agency Inc., Dover, Delaware	Others	100.0	82-5074275		
HSB Group, Inc., Dover, Delaware	HSB Engineering Finance Corporation, Dover, Delaware	Others	100.0	06-1497387		
	The Hartford Steam Boiler Inspection and Insurance Company, Hartford, Connecticut	Insurance	100.0	06-0384680	11452	CT
	Meshify, Inc., Dover, Delaware	Service company	100.0	47-4825604		
	Relayr, Inc., Wilmington, Delaware	Holding	100.0	47-1782226		
	Munich Re Ventures LLC, Dover, Delaware	Service company	100.0	82-4660975		
	HSB Fund I LP, Dover, Delaware	Others	99.9	82-5466379		
	Team8 Ventures I LP, George Town, Grand Cayman	Others	3.3			
The Hartford Steam Boiler Inspection and Insurance Company, Hartford, Connecticut	EIG, Co., Wilmington, Delaware	Holding of insurances	100.0	06-1413773		
	Global Standards, LLC, Dover, Delaware	Holding of insurances	100.0	06-1636726		
	HSB Associates, Inc., New York City, New York	Others	100.0	06-1041366		
	HSB Solomon Associates LLC, Dover, Delaware	Others	100.0	54-2013079		
	HSB Specialty Insurance Company, Hartford, Connecticut	Insurance	100.0	45-5518320	14438	CT
	The Polytechnic Club, Inc., Hartford, Connecticut	Others	100.0	06-1084969		
	HSB Secure Services, Inc., Hartford, Connecticut	Insurance	100.0	06-1120606		CT
	HSB Brasil Serviços de Engenharia e Inspecao, Ltda., Sao Paulo	Others	10.0			
	Hartford Steam Boiler Colombia Ltda, Bogota	Others	10.0			
	MR Jordan LP, Dover, Delaware	Others	4.6	81-4521635		
	MR Electra LP, Dover, Delaware	Others	6.9	82-2077246		
	MR Olivia LP, Dover, Delaware	Others	6.9	84-2945908		
	MR Gotham LP, Dover, Delaware	Others	5.3	84-2934714		
Global Standards, LLC, Dover, Delaware	Hartford Steam Boiler (M) Sdn. Bhd., Kuala Lumpur	Others	100.0			
	Hartford Steam Boiler (Singapore) PTE Ltd, Singapur	Others	100.0			
	Hartford Steam Boiler International GmbH, Rheine	Others	100.0			
	HSB Brasil Serviços de Engenharia e Inspecao, Ltda., Sao Paulo	Others	90.0			
	HSB Japan KK, Tokyo	Others	100.0			
	HSB Technical Consulting & Service (Shanghai) Company, Ltd, Shanghai	Others	100.0			
	The HSB Inspection and Insurance Company of Connecticut, Hartford, Connecticut	Insurance	100.0	06-1240885	29890	CT
	Hartford Steam Boiler Colombia Ltda, Bogota	Others	90.0			
	Hartford Steam Boiler UK Limited, Manchester	Others	100.0			
	HSB International (India) Private Limited, Gujarat	Others	100.0			
	Hartford Steam Boiler Ireland Limited, Dublin	Others	100.0			
EIG, Co., Wilmington, Delaware	HSB Engineering Insurance Limited, London	Insurance	100.0			
HSB Engineering Finance Corporation, Dover, Delaware	Hartford Research, LLC, Lewes, Delaware	Holding	41.8	06-1530377		
	HSB Ventures, Inc., Dover, Delaware	Holding	100.0	06-1566995		
HSB Engineering Insurance Limited, London	HSB Engineering Insurance Services Limited, London	Others	100.0			
	The Boiler Inspection and Insurance Company of Canada, Toronto, Ontario	Insurance	100.0			
HSB Solomon Associates LLC, Dover, Delaware	HSB Solomon Associates Canada Ltd., Saint John, Province of New Brunswick	Others	100.0			
	Solomon Associates Limited, Farnborough	Others	100.0			
The Midland Company, Cincinnati, Ohio	Midland-Guardian Co., Amelia, Ohio	Holding of insurances	100.0	31-0626204		
Midland-Guardian Co., Amelia, Ohio	American Modern Insurance Group, Inc., Amelia, Ohio	Holding of insurances	100.0	31-1395650		
	Marbury Agency, Inc., Amelia, Ohio	Others	100.0	31-0831559		
American Modern Home Insurance Company, Amelia, Ohio	American Modern Lloyds Insurance Company, Dallas, Texas	Insurance	100.0	31-1056196	42005	TX
	American Modern Select Insurance Company, Amelia, Ohio	Insurance	100.0	38-2342976	38652	OH
	American Southern Home Insurance Company, Jacksonville, Florida	Insurance	100.0	59-2236254	41998	FL
	American Western Home Insurance Company, Oklahoma City, Oklahoma	Insurance	100.0	31-0920414	35912	OK
	American Modern Property & Casualty Insurance Company, Cincinnati, Ohio	Insurance	100.0	43-1262602	42722	OH
	American Family Home Insurance Company, Jacksonville, Florida	Insurance	100.0	31-0711074	23450	FL
American Modern Insurance Group, Inc., Amelia, Ohio	American Modern Home Insurance Company, Amelia, Ohio	Insurance	100.0	31-0715697	23469	OH
	American Modern Home Service Company, Amelia, Ohio	Others	100.0	31-1279157		
	Copper Leaf Research, Bingham Farms, Michigan	Others	100.0	38-3470438		
	Lloyds Modern Corporation, Dallas, Texas	Holding	100.0	31-1056196		

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 – ORGANIZATIONAL CHART

Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
American Southern Home Insurance Company, Jacksonville, Florida Munich Re America Corporation, Wilmington, Delaware	Midwest Enterprises, Inc., Miami, Florida	Others	100.0	59-6066315		
	Specialty Insurance Services Corporation, Amelia, Ohio	Others	100.0	34-1894203		
	The Atlas Insurance Agency, Inc., Amelia, Ohio	Others	100.0	31-0530321		
	American Modern Insurance Company of Florida, Inc., Jacksonville, Florida	Insurance	100.0	20-2769607	12314	FL
	American Alternative Insurance Corporation, Wilmington, Delaware	Insurance	100.0	52-2048110	19720	DE
	Munich Reinsurance America, Inc., Wilmington, Delaware	Reinsurance	100.0	13-4924125	10227	DE
	The Princeton Excess and Surplus Lines Insurance Company, Wilmington, Delaware	Insurance	100.0	22-3410482	10786	DE
	Bridgeway Insurance Company, Wilmington, Delaware	Insurance	100.0	20-3901790	12489	DE
	Munich Re of Bermuda, Ltd., Hamilton, Bermuda	Insurance	100.0	98-0157330		
	Munich American Reassurance Company, Atlanta, Georgia	Reinsurance	100.0	58-0828824	66346	GA
Munich Life Holding Corporation, Wilmington, Delaware	Munich Re Life Insurance Company of Vermont, Burlington, Vermont	Reinsurance	100.0	98-0664745		VT
	Parachute Digital Solutions Inc., Wilmington, Delaware	Others	100.0			
	13th & F associates Limited Partnership, Washington D.C.	Others	98.0	76-0147496		
	CBRE U.S. Core Partners Parallel Limited Partnership, Wilmington, Delaware	Others	99.9	47-2858590		
	Inverergy Miami Wind I Holdings #2 LLC, Wilmington, Delaware	Holding of industrial power companies	49.0	32-0430567		
	MR Jordan LP, Dover, Delaware	Others	23.1	81-4521635		
	MR Electra LP, Dover, Delaware	Others	34.2	82-2077246		
	1440 New York Ave. Associates, LP, Dover, Delaware	Others	22.0	82-3750998		
	MR Olivia LP, Dover, Delaware	Others	34.5	84-2945908		
	MR Gotham LP, Dover, Delaware	Others	39.9	84-2934714		
Munich American Reassurance Company, Atlanta, Georgia	330 Madison Holdings LLC, Dover, Delaware	Others	25.0	84-3920647		
	Munich American Life Reinsurance Company, Atlanta, Georgia	Reinsurance	100.0	45-3809841	14174	GA
	Munich American Reassurance Company PAC, Inc., Atlanta, Georgia	Others	0.0			
	1440 New York Ave. Associates, LP, Dover, Delaware	Others	78.0	82-3750998		
	Munich Re Trading LLC, Wilmington, Delaware	Others	100.0	98-0436600		
	Munich Re Reserve Risk Financing, Inc., Dover, Delaware	Others	100.0	47-5044276		
	Parametrix Group Holdings Inc., Wilmington, Delaware	Others	5.0			
	MEAG Hong Kong Limited, Hong Kong	Financial services institutions	100.0			
	MR Jordan LP, Dover, Delaware	Others	0.0	81-4521635		
	MR Electra LP, Dover, Delaware	Others	0.0	82-2077246		
Munich Re Weather & Commodity Risk Holding, Inc., Wilmington, Delaware	1440 New York Ave. Associates, LP, Dover, Delaware	Others	0.0	82-3750998		
	MR Bazos LP, Dover, Delaware	Holding	0.0	82-4913749		
	MR Olivia LP, Dover, Delaware	Others	0.0	84-2945908		
	MR Gotham LP, Dover, Delaware	Others	0.0	84-2934714		
	330 Madison Holdings LLC, Dover, Delaware	Others	0.0	84-3920647		
	MR Jordan LP, Dover, Delaware	Others	72.3	81-4521635		
	MR Electra LP, Dover, Delaware	Others	58.9	82-2077246		
	MR Bazos LP, Dover, Delaware	Holding	99.9	82-4913749		
	Picus Silva Inc., Wilmington, Delaware	Holding	100.0	82-1283339		
	Faunus Silva LLC, Wilmington, Delaware	Others	100.0	83-2568506		
Munich Re Digital Partners US Holding Corporation, Dover, Delaware	MR Olivia LP, Dover, Delaware	Others	58.6	84-2945908		
	MR Gotham LP, Dover, Delaware	Others	54.8	84-2934714		
	330 Madison Holdings LLC, Dover, Delaware	Others	75.0	84-3920647		
	Digital Partners Claims Administrators, Columbus, Ohio	Others	100.0	82-4852087		OH
	Digital Advantage Insurance Company, Providence, Rhode Island	Insurance	100.0	05-0443418	34711	RI
	Digital Edge Insurance Company, Wilmington, Delaware	Insurance	100.0	82-4117108	16561	DE
	Digital Affect Insurance Company, New York City, New York	Insurance	100.0	13-3368745	29530	NY
	American Digital Title Insurance Company, Denver, Colorado	Insurance	100.0	20-0196819	11865	CO
	1818 Acquisition LLC, Dover, Delaware	Others	20.6			
	SR Texas Wind Holdings 1, LLC, Dover, Delaware	Others	49.0			
MR Jordan LP, Dover, Delaware MR Electra LP, Dover, Delaware Munich Re Ventures Inc., Wilmington, Delaware	HSB Fund I LP, Dover, Delaware	Others	0.0	82-5466379		
	Munich Re Fund I LP, Dover, Delaware	Others	0.0	82-5421722		
	ERGO Fund I LP, Dover, Delaware	Others	0.0	82-5437491		
	MRV Fund IV LP, Dover, Delaware	Others	0.0			
	Munich Re Fund I LP, Dover, Delaware	Others	99.9	82-5421722		
	MRV Fund IV LP, Dover, Delaware	Others	99.9			
	ERGO Fund I LP, Dover, Delaware	Others	99.9	82-5437491		
	Next Insurance, Inc., Wilmington, Delaware	Insurance	28.3			
	Bazos CIV L.P., Dover, Delaware	Others	100.0			
	FS Louisiana I LLC, Wilmington, Delaware	Others	100.0	83-2610744		
FS Louisiana I LLC, Wilmington, Delaware Picus Silva Inc., Wilmington, Delaware PS Louisiana I LLC, Wilmington, Delaware Relayr, Inc., Wilmington, Delaware	FS San Augustine LLC, Wilmington, Delaware	Others	100.0	83-2595468		
	FS Louisiana II LLC, Wilmington, Delaware	Others	100.0	83-2580281		
	PS Louisiana I LLC, Wilmington, Delaware	Others	100.0	83-2570325		
	PS Louisiana II LLC, Wilmington, Delaware	Others	100.0	83-2583278		
	Relayr GmbH, Pullach i. Isartal	Others	100.0			
	Proximity Poland Sp. Z o.o., Katowice	Others	100.0			
	Neokami GmbH, München	Others	100.0			
	Relayr Limited, Watford	Others	100.0			
	Augury, Inc., Wilmington, Delaware	Others	9.5			
	Super Home, Inc, Wilmington, Delaware	Others	15.5	61-1743387		

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
Munich Re Fund I LP, Dover, Delaware	Helium Systems, Inc., Dover, Delaware	Others	3.8			
	Zeguro Inc., Wilmington, Delaware	Others	3.5			
	At-bay Inc., Wilmington, Delaware	Others	3.7			
	We Predict Limited, Swansea	Others	13.6			
	Spruce Holdings Inc., Wilmington, Delaware	Others	10.9			
	Slice Labs, Inc., Ottawa, Ontario	Others	7.6			
	Bought by Many Limited "BBM", London	Others	9.1			
	Trov, Inc., Dover, Delaware	Others	4.0			
	Next Insurance, Inc., Wilmington, Delaware	Insurance	5.1			
	Ticker Limited, London	Others	15.0			
	Team8 Partners II L.P., George Town, Grand Cayman	Others	8.5			
	Fraugster Limited, London	Others	5.3			
	Forge Global Inc., Wilmington, Delaware	Others	4.3			
	Hippo Analytics Inc., Wilmington, Delaware	Others	1.2			
	Inshur Holdings Corp, Wilmington, Delaware	Others	14.8			
	Cyber Sepio Systems Limited, Tel Aviv	Others	11.6			
	Ridecell Inc., Wilmington, Delaware	Others	2.6			
ERGO Fund I LP, Dover, Delaware	Fair Financial Corp., Wilmington, Delaware	Others	1.0			
	Babylon Holdings Limited, St. Helier, Jersey	Others	0.2			
	Olivia Holdings LLC, Wilmington, Delaware	Others	8.8			
	330 Madison Associates LLC, Dover, Delaware	Others	100.0			
	UAB Agra Corp.Vilnius	Holding	100.0			
	UAB LilaVilnius	Others	100.0			
	Assistance Partner GmbH & Co. KG	Others	21.7			
	K & P Objekt Hamburg Hamburger Str. Immo-Fonds GmbH & Co. KG	Others	36.5			
	Bagmoor Wind Limited	Power company	100.0			
	Bell & Clements (London) Ltd.	Holding	100.0			
	Bell & Clements (USA) Inc.	Holding	100.0			
	Bell & Clements Ltd.	Others	100.0			
	Bell & Clements Inc.	Others	100.0			
	E&S Claims Management Inc.	Others	100.0			
	Cannock B.V.	Others	100.0			
	Cannock Connect Center B.V.	Others	100.0			
	Cannock Factoring B.V.'s	Others	100.0			
Cannock Chase Holding B.V.	Cannock Outsourcing B.V.'s	Others	62.5			
	Cannock PurChase B.V.'s	Others	100.0			
	Mandaat B.V.	Others	100.0			
	DAS Incasso Arnhem B.V.	Others	100.0			
	Cannock Chase Holding B.V.	Others	100.0			
	Cannock Incasso Rotterdam B.V.	Others	100.0			
	Economic Data Resources B.V.'s	Others	100.0			
	ATU Landbau GmbH & Co. KG	Others	94.9			
	MFI Munich Finance and Investment Holding Ltd	Holding	100.0			
	DAS Lex Assistance S.L.L.	Others	100.0			
	Jogserviz Kft	Others	100.0			
	D.A.S. Rechtsschutz Aktiengesellschaft	Insurance	0.0			
	D.A.S. Prawo i Finanse Sp.z.o.o.	Others	100.0			
	D.A.S., Tomasz Niedzinski Kancelaria Prawna Sp.k.	Others	95.0			
	DAS Legal Finance B.V.	Others	100.0			
	DAS Nederlandse Rechtsbijstand Verzekeringmaatschappij N.V.	Insurance	100.0			
	Cannock-EDR Holding B.V.	Others	100.0			
Cannock PurChase B.V.	DAS Incasso Rotterdam B.V.	Others	100.0			
	DAS Legal Services B.V.	Others	100.0			
	Leggie B.V.	Others	100.0			
	Amicus Legal Ltd.	Others	100.0			
	DAS Assistance Limited	Others	100.0			
	DAS Law Limited	Others	100.0			
	DAS Legal Expenses Insurance Company Limited	Insurance	100.0			
	DAS MEDICAL ASSIST LIMITED	Others	100.0			
	DAS Services Limited	Others	100.0			
	Everything Legal Ltd.	Others	100.0			
	Asia Real Estate Income Fund SICAV	Others	9.9			
	DKV Beteiligungs- und Vermögensverwaltungs GmbH & Co. KG	Others	100.0			
	DKV Erste Beteiligungsgesellschaft mbH	Others	100.0			
	DKV Pflegedienste & Residenzen GmbH	Others	100.0			
	ERGO Infrastructure Investment Gesundheit GmbH	Others	100.0			
	ERGO Private Capital Dritte GmbH & Co. KG	Others	100.0			
	ERGO Private Capital Gesundheit GmbH	Others	100.0			
DKV Deutsche Krankenversicherung Aktiengesellschaft	ERGO Trust Logistikfonds Nr. 1	Others	16.7			
	FVV Select AMI	Others	43.5			

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DKV Erste Beteiligungsgesellschaft mbH DKV Pflegedienste & Residenzen GmbH	GBG Vogelsanger Straße GmbHKöln	Others	94.8			
	goDentis - Ges. für Innovation in der Zahnheilkunde mbHKöln	Others	100.0			
	heal.capital I GmbH & Co. KGBerlin	Others	20.8			
	Invesco MEAG US Immobilien Fonds IV BLuxemburg	Others	15.7			
	IVG KavernenfondsFrankfurt	Others	2.8			
	MEAG Dividende (A+I Tranche)München	Others	13.9			
	MEAG EuroCorpRentMünchen	Others	13.2			
	MEAG European Prime OpportunitiesMünchen	Others	7.6			
	MEAG HBG 1München	Others	100.0			
	MEAG IRENMünchen	Others	100.0			
	MEAG PREMIUMMünchen	Others	100.0			
	MEAG Property Fund IMünchen	Others	100.0			
	MEAG RenditePlusMünchen	Others	100.0			
	MEDICLIN AktiengesellschaftOffenburg	Others	11.8			
	OIK MediclinWiesbaden	Others	70.7			
	PICC Health Insurance Company LimitedBeijing	Insurance	2.2			
	RP Vībeler Fondsgesellschaft mbH i. L.Frankfurt a. M.	Others	10.0			
	Sana Kliniken AGMünchen	Others	22.5			
	VHDK Beteiligungsgesellschaft mbHDüsseldorf	Holding of industrial companies - Item not to be deducted	25.0			
	welivit Solarfonds GmbH & Co. KGDüsseldorf	Power company	50.0			
	DKV Beteiligungs- und Vermögensverwaltungs GmbH & Co. KGKöln	Others	0.0			
	DKV-Residenz am Tibusplatz gGmbHMünster	Others	100.0			
	DKV-Residenz in der Contrescarpe GmbHBremen	Others	100.0			
	miCura Pflegedienste Berlin GmbHBerlin	Others	100.0			
	miCura Pflegedienste Bremen GmbHBremen	Others	100.0			
	miCura Pflegedienste Düsseldorf GmbHDüsseldorf	Others	100.0			
	miCura Pflegedienste GmbHKöln	Others	100.0			
	miCura Pflegedienste Hamburg GmbHHamburg	Others	100.0			
	miCura Pflegedienste Krefeld GmbHKrefeld	Others	100.0			
	miCura Pflegedienste München / Dachau GmbHDachau	Others	51.0			
	miCura Pflegedienste München GmbH i. L.München	Others	100.0			
	miCura Pflegedienste München Ost GmbHMünchen	Others	65.0			
	miCura Pflegedienste Münster GmbHMünster	Others	100.0			
	miCura Pflegedienste Nürnberg GmbHNürnberg	Others	51.0			
DKV Seguros y Reaseguros S.A. Espanola	Chip Card S.A.Madrid	Others	8.7			
	DKV Servicios S.A.Saragossa	Service company	100.0			
	ERGO Generales Seguros y Reaseguros S.A.Madrid	Insurance	100.0			
	ERGO Vida Seguros y Reaseguros S.A.Saragossa	Insurance	100.0			
	Marina Salud S.A.Alicante	Others	65.0			
	MEAG FAIRRETURN (A+I Tranche)München	Others	0.8			
	Union Medica La Fuencisla S.A.Saragossa	Insurance	100.0			
	DRA Debt Recovery Agency B.V.'s-Gravenhage	Others	100.0			
	POOL - UL DE ASIGURARE IMPOTRIVA DEZASTRELOR NATURALE SABukarest	Insurance	5.5			
	ERGO ASIGURARI DE VIATA S.A.Bukarest	Insurance	100.0			
	ERGO ASIGURARI S.A.Bukarest	Insurance	100.0			
Economic Data Resources B.V. ERGO ASIGURARI S.A. ERGO Austria International AG	ERGO Eletbiztosito ZrtBudapest	Others	88.8			
	ERGO Poist'ovna a.s.Bratislava	Others	85.5			
	ERGO pojist'ovna, a.s.Prag	Insurance	75.9			
	ERGO Versicherung AktiengesellschaftWien	Insurance	94.7			
	ERGO Versicherungs- und Finanzierungs-Vermittlung GmbHHamburg	Others	100.0			
	ERGO Direkt AGFürth	Others	100.0			
	ERGO DIREKT Versicherung AGFürth	Insurance	100.0			
	ERGO Innovation Solutions GmbHDüsseldorf	Others	100.0			
	ERGO Krankenversicherung AGFürth	Insurance	100.0			
	ERGO Mobility Solutions GmbHDüsseldorf	Others	100.0			
	EUROSENDER, spletné storitve, d.o.o.Ljubljana	Holding of industrial companies - Item not to be deducted	4.1			
ERGO Beratung und Vertrieb AG ERGO Digital Ventures AG	nexible GmbHDüsseldorf	Holding of industrial companies - Item not to be deducted	100.0			
	nexible Versicherung AGNürnberg	Insurance	100.0			
	Flexitel Telefonservice GmbHBerlin	Others	100.0			
	KQV Solarpark Franken 1 GmbH & Co. KGDüsseldorf	Power company	100.0			
	MEAG EDS AGILMünchen	Others	100.0			
	wse Solarpark Spanien 1 GmbH & Co. KGDüsseldorf	Power company	47.3			
	ARTES Assekuranzservice GmbHDüsseldorf	Others	100.0			
	welivit GmbHDüsseldorf	Power company	100.0			
	AEVG 2004 GmbH i. L.Frankfurt a. M.	Others	0.0			
	ALLYSCA Assistance GmbHMünchen	Others	100.0			
	DKV Deutsche Krankenversicherung AktiengesellschaftKöln	Insurance	100.0			
ERGO Eifte Beteiligungsgesellschaft mbH	ERGO Alpha GmbHDüsseldorf	Others	100.0			
	ERGO Beratung und Vertrieb AGDüsseldorf	Others	100.0			
	ERGO China Life Insurance Co., Ltd.Jinan, Shandong Province	Insurance	20.0			
ERGO Group AG						



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	ERGO Deutschland AGDüsseldorf	Others	100.0			
	ERGO Digital Ventures AGDüsseldorf	Others	100.0			
	ERGO Eifte Beteiligungsgesellschaft mbHDüsseldorf	Power company	100.0			
	ERGO Gourmet GmbHDüsseldorf	Others	100.0			
	ERGO Insurance N.V.Brüssel	Insurance	0.0			
	ERGO International AktiengesellschaftDüsseldorf	Holding of insurances	100.0			
	ERGO International Services GmbHDüsseldorf	Others	100.0			
	ERGO Lebensversicherung AktiengesellschaftHamburg	Insurance	100.0			
	ERGO Life S.A.Grevenmacher	Insurance	100.0			
	ERGO Neunte Beteiligungsgesellschaft mbHDüsseldorf	Others	100.0			
	ERGO Pensionsfonds AktiengesellschaftDüsseldorf	Insurance	100.0			
	ERGO Pensionskasse AGDüsseldorf	Insurance	100.0			
	ERGO Private Capital GmbHDüsseldorf	Others	100.0			
	ERGO Rechtsschutz Leistungs-GmbHMünchen	Others	100.0			
	ERGO Reiseversicherung AGMünchen	Insurance	100.0			
	ERGO Technology & Services Management AGDüsseldorf	Others	100.0			
	ERGO Versicherung AktiengesellschaftDüsseldorf	Insurance	100.0			
	ERGO Vorsorge Lebensversicherung AGDüsseldorf	Insurance	100.0			
	ERGO Zehnte Beteiligungsgesellschaft mbHDüsseldorf	Others	100.0			
	Fairance GmbHDüsseldorf	Others	100.0			
	IDEENKAPITAL GmbHDüsseldorf	Holding	100.0			
	IK Objektges. Frankfurt Theodor-Heuss-Allee GmbH & Co. KGDüsseldorf	Others	47.4			
	ITERGO Informationstechnologie GmbHDüsseldorf	Others	100.0			
	Kapdom-Invest GmbHMoskau	Others	100.0			
	KarstadtQuelle Finanz Service GmbH i. L.Düsseldorf	Others	50.0			
	Legal Net GmbHMünchen	Others	100.0			
	Longial GmbHDüsseldorf	Others	100.0			
	MEAG Cash Management GmbHMünchen	Others	40.0			
	MEAG Kubus 1München	Others	100.0			
	MEDICLIN AktiengesellschaftOffenburg	Others	23.2			
	Victoria Lebensversicherung AktiengesellschaftDüsseldorf	Insurance	100.0			
	Viwis GmbHMünchen	Others	100.0			
	WNE Solarfonds Süddeutschland 2 GmbH & Co. KGDüsseldorf	Power company	100.0			
ERGO Infrastructure Investment Gesundheit GmbH	Autobahn Tank & Rast Gruppe GmbH & Co. KGBonn	Holding of industrial companies - Item not to be deducted	1.6			
	Autobahn Tank & Rast Management GmbHBonn	Holding of industrial companies - Item not to be deducted	1.6			
	T&R MLP GmbHBonn	Others	1.6			
	T&R Real Estate GmbHBonn	Holding of industrial companies - Item not to be deducted	1.6			
	Autobahn Tank & Rast Gruppe GmbH & Co. KGBonn	Holding of industrial companies - Item not to be deducted	0.7			
ERGO Infrastructure Investment Komposit GmbH	Autobahn Tank & Rast Management GmbHBonn	Holding of industrial companies - Item not to be deducted	0.7			
	T&R MLP GmbHBonn	Others	0.7			
	T&R Real Estate GmbHBonn	Holding of industrial companies - Item not to be deducted	0.7			
	MEAG Hyperion FundMünchen	Others	100.0			
	TOTAL CARE NETWORK SAATHen	Holding of industrial companies - Item not to be deducted	15.0			
ERGO Insurance Company S.A.	ERGO Fund Golden AgingBrüssel	Others	100.0			
	ERGO Partners N.V.Brüssel	Others	100.0			
	MEAG ERGO Belgium EquitiesMünchen	Others	100.0			
	MEAG EUROERTRAG (A+I Tranche)München	Others	0.0			
	MEAG EuroInvest AMünchen	Others	0.0			
ERGO Insurance N.V.	MEAG EuroRent AMünchen	Others	0.0			
	MEAG FlexConcept - EuroGrowthLuxemburg	Others	100.0			
	welvit Solarfonds GmbH & Co. KGDüsseldorf	Power company	25.0			
	Closed Joint Stock Company «ERGO» Insurance CompanyMinsk	Insurance	31.3			
	DEAX Olgusbüroo OÜTallinn	Service company	100.0			
	Closed Joint Stock Company «ERGO» Insurance CompanyMinsk	Insurance	27.5			
	D.A.S. S.A. belge d'assurances de Protection JuridiqueBrüssel	Insurance	0.0			
	DAS Legal Protection Inc.Toronto, Ontario	Others	49.0			
	ERGO (China) Management Company LimitedBeijing	Holding	100.0			
	ERGO Austria International AGWien	Holding of insurances	100.0			
ERGO Insurance SE	ERGO Grubu Holding A.S.Istanbul	Holding of insurances	100.0			
	ERGO Insurance Company S.A.Athen	Insurance	100.0			
	ERGO Insurance N.V.Brüssel	Insurance	100.0			
	ERGO Insurance Pte. Ltd.Singapur	Insurance	100.0			
	ERGO Insurance SETallinn	Insurance	100.0			
	ERGO Life Insurance SEVilnius	Insurance	100.0			
	ERGO Partners N.V.Brüssel	Others	0.0			
	ERGO Versicherung AktiengesellschaftWien	Insurance	5.3			
	Global Insurance CorporationHo-Chi-Minh-Stadt	Insurance	14.5			
	HDFC ERGO General Insurance Company Ltd.Mumbai	Insurance	48.2			
ERGO International Aktiengesellschaft	Sopockie Towarzystwo Ubezpieczen Ergo Hestia Spolka AkcyjnaSopot	Insurance	100.0			
	Sopockie Towarzystwo Ubezpieczen na Zycie Ergo Hestia S.A.Sopot	Insurance	100.0			

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ERGO Krankenversicherung AG	Thaisri Insurance Public Co., Ltd.Bangkok	Insurance	40.3			
	heal.capital I GmbH & Co. KGBerlin	Others	1.4			
	MEAG EDK QuantumMünchen	Others	100.0			
	MEAG European Prime OpportunitiesMünchen	Others	1.6			
ERGO Leben Asien Verwaltungs GmbH	wse Solarpark Spanien 1 GmbH & Co. KGDüsseldorf	Power company	7.5			
	VICTORIA Asien Immobilienbeteiligungs GmbH & Co. KGMünchen	Others	0.0			
	Asia Real Estate Income Fund SICAVLuxemburg	Others	9.9			
	DWS Concept SICAV (Subfonds Instit. FI, Inh.-Ant. I6D oN)Luxemburg	Others	100.0			
ERGO Lebensversicherung Aktiengesellschaft	DWS Concept SICAV (Subfonds Instit. FI, Inh.-Ant. I7D oN)Luxemburg	Others	100.0			
	DWS Concept SICAV (Subfonds Instit. FI, Inhaber-Ant. I4D)Luxemburg	Others	100.0			
	ERGO China Life Insurance Co., Ltd.Jinan, Shandong Province	Insurance	30.0			
	ERGO Infrastructure Investment Leben GmbHDüsseldorf	Others	100.0			
	ERGO Leben Asien Verwaltungs GmbHMünchen	Others	100.0			
	ERGO Private Capital Leben GmbH & Co. KGDüsseldorf	Others	72.0			
	ERGO Private Capital Zweite GmbH & Co. KGDüsseldorf	Others	72.0			
	ERGO Trust Logistikfonds Nr. 1München	Others	16.7			
	Fernkälte Geschäftsstadt Nord GbRHamburg	Power company	36.8			
	Gebäude Service Gesellschaft Überseering 35 mbHHamburg	Others	100.0			
	GIG City Nord GmbHHamburg	Others	20.0			
	IVG KavenenfondsFrankfurt	Others	2.8			
	MEAG Anglo Celtic FundMünchen	Others	100.0			
	MEAG Dividende (A+I Tranche)München	Others	0.0			
	MEAG Euro 1München	Others	100.0			
	MEAG Euro 2München	Others	100.0			
	MEAG EuroBalanceMünchen	Others	0.0			
	MEAG EUROERTRAG (A+I Tranche)München	Others	0.0			
	MEAG EuroFlexMünchen	Others	0.0			
	MEAG EuroInvest AMünchen	Others	0.1			
	MEAG EuroKapitalMünchen	Others	0.1			
	MEAG European Prime OpportunitiesMünchen	Others	32.3			
	MEAG EuroRent AMünchen	Others	0.0			
	MEAG FAIRRETURN (A+I Tranche)München	Others	0.0			
	MEAG FlexConcept - EurobondLuxemburg	Others	100.0			
	MEAG German Prime Opportunities (GPO)München	Others	100.0			
	MEAG GlobalBalance DFMünchen	Others	0.3			
	MEAG GlobalChance DFMünchen	Others	0.5			
	MEAG GSSMMünchen	Others	31.2			
	MEAG HMR 1München	Others	100.0			
	MEAG HMR 2München	Others	100.0			
	MEAG Kapital 5München	Others	100.0			
	MEAG Multi LifeMünchen	Others	66.5			
	MEAG NACHHALTIGKEITMünchen	Others	0.1			
	MEAG Pension InvestMünchen	Others	5.3			
	MEAG Pension RentMünchen	Others	31.3			
	MEAG Pension SafeMünchen	Others	65.2			
	MEAG ProInvestMünchen	Others	0.1			
	MEAG Property Fund IIIMünchen	Others	100.0			
	MEAG Vermögensanlage KomfortMünchen	Others	38.0			
	MEAG Vermögensanlage Return (A+I Tranche)München	Others	54.1			
	Protektor Lebensversicherungs-AGBerlin	Others	5.9			
	RP Vilbeler Fondsgesellschaft mbH i. L.Frankfurt a. M.	Others	10.0			
	TMW Asia Property Fund I GmbH & Co. KG i. L.München	Others	6.4			
	U.S. Property Fund V GmbH & Co. KGMünchen	Others	5.8			
	VHDK Beteiligungsgesellschaft mbHDüsseldorf	Holding of industrial companies - Item not to be deducted	20.0			
	VICTORIA Asien Immobilienbeteiligungs GmbH & Co. KGMünchen	Others	100.0			
	Victoria Vierter Bauabschnitt GmbH & Co. KGDüsseldorf	Others	95.1			
ERGO Life Insurance SE	Closed Joint Stock Company «ERGO» Insurance CompanyMinsk	Insurance	34.2			
ERGO Life S.A.	ERGO Invest SIARIGA	Others	100.0			
	MEAG Dividende (A+I Tranche)München	Others	0.0			
	MEAG EUROERTRAG (A+I Tranche)München	Others	0.0			
	MEAG FlexConcept - WachstumLuxemburg	Others	53.3			
ERGO Neunte Beteiligungsgesellschaft mbH	ALICE GmbHDüsseldorf	Others	100.0			
	ArztPartner almeda AGMünchen	Others	100.0			
	ERGO Zwölfte Beteiligungsgesellschaft mbHMMünchen	Others	100.0			
	HMV GFKL Beteiligungs GmbHDüsseldorf	Financial enterprises - Item to be deducted	100.0			
	VICTORIA Immobilien-Fonds GmbHDüsseldorf	Others	100.0			
	VICTORIA Italy Property GmbHDüsseldorf	Holding of industrial companies - Item not to be deducted	100.0			
	Victoria US Property Investment GmbHDüsseldorf	Holding of industrial companies - Item not to be deducted	100.0			
	VICTORIA Vierte Beteiligungsgesellschaft mbHDüsseldorf	Holding of industrial companies - Item not to be deducted	100.0			
	Vorsorge Service GmbHDüsseldorf	Others	100.0			

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
ERGO Pensionsfonds Aktiengesellschaft	MEAG FAIRRETURN (A+I Tranche)München	Others	0.0			
	MEAG Pension InvestMünchen	Others	32.4			
	MEAG Pension RentMünchen	Others	66.3			
	MEAG Pension SafeMünchen	Others	34.0			
ERGO Pensionskasse AG	MetallRente KonsortiumStuttgart	Others	17.5			
	ERGO Infrastructure Investment Pensionskasse GmbHDüsseldorf	Others	100.0			
	ERGO Private Capital Leben GmbH & Co. KGDüsseldorf	Others	4.5			
	ERGO Private Capital Zweite GmbH & Co. KGDüsseldorf	Others	4.5			
	MEAG European Prime OpportunitiesMünchen	Others	1.7			
	MEAG GSSMünchen	Others	8.7			
	MEAG Multi LifeMünchen	Others	8.5			
	MEAG Pension InvestMünchen	Others	47.3			
	MEAG Pension RentMünchen	Others	1.5			
	MEAG Pension SafeMünchen	Others	0.4			
	MEAG Pensionskasse NordMünchen	Others	100.0			
	MEAG Pensionskasse WestMünchen	Others	100.0			
	VHDK Beteiligungsgesellschaft mbHDDüsseldorf	Holding of industrial companies - Item not to be deducted	5.0			
	ERGO Pro, spol.s.r.o.Prag	Others	100.0			
	MEAG EuroRent AMünchen	Others	0.0			
ERGO pojist'ovna, a.s.	APAX Europe VII - B, L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.1			
	BC European Capital IX-1 L.P.London	Holding of industrial companies - Item not to be deducted	2.7			
	Crown Premium Private Equity Buyout SICAV i. L.Luxemburg	Holding of industrial companies - Item not to be deducted	6.4			
	DIF Core Infrastructure Fund I Cooperatief U.A.Schiphol	Holding of industrial companies - Item not to be deducted	3.3			
	DIF Infrastructure Fund V Cooperatief U.A.Schiphol	Holding of industrial companies - Item not to be deducted	1.3			
	FREE MOUNTAIN SYSTEMS S.L.Barcelona	Power company	28.0			
	Index Ventures Growth II (Jersey), L.P.St. Helier, Jersey	Holding of industrial companies - Item not to be deducted	3.6			
	Infra IV-D Investments, S.C.A.Luxemburg	Holding of industrial companies - Item not to be deducted	42.9			
	Odewald & Compagnie GmbH & Co. 3. Bet.Ges. f. Vermögensg. KGBerlin	Holding of industrial companies - Item not to be deducted	2.1			
	PAI Europe V - 1 FCPRSt. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.4			
	Vier Gas Investments S.à.r.l.Luxemburg	Power company	7.4			
	A10 EUR Feeder L.P.Guernsey	Others	1.7			
	A9 EUR (Feeder) L.P.St. Peter Port, Guernsey	Others	1.2			
	Access Capital Fund IV L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	2.4			
ERGO Private Capital Dritte GmbH & Co. KG	Access Capital Fund V LP Growth Buy-Out EuropeEdinburgh	Holding of industrial companies - Item not to be deducted	5.6			
	ACOF III CV AIV (OFFSHORE) II, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III GC AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III Oro AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III Plasco AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	APEP Dachfonds GmbH & Co. KGMünchen	Holding of industrial companies - Item not to be deducted	0.6			
	Apollo Overseas Partners (Delaware) VIII, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	2.0			
	Apollo Overseas Partners IX, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	1.7			
	ARDIAN Infrastructure Fund V B S.C.S., SICAV-RAIFLuxemburg	Others	1.4			
	ARDIAN LBO Fund VI A S.L.P.Paris	Holding of industrial companies - Item not to be deducted	0.4			
	Ares Corporate Opportunities Fund III L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.6			
	Ares Corporate Opportunities Fund IV L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.6			
	Ares Corporate Opportunities Fund V L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.1			
	ARES Special Opportunities Fund L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	2.4			
	BC European Capital X - 5A L.P.London	Holding of industrial companies - Item not to be deducted	11.4			
	Blackstone Capital Partners VI L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	0.8			
	Capital Dynamics Champion Ventures VI, L.P.Woodside, California	Others	2.0			
	CapVest Equity Partners IV SCSPLuxemburg	Others	2.8			
	Collier International Partners Fund VI, L.P.London	Holding of industrial companies - Item not to be deducted	0.4			
	Collier International Partners VIII S.à.r.l.Luxemburg	Others	0.6			
	Crescent Mezzanine Partners VIIC, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.8			
	Crown Premium PE Technology Ventures GmbH & Co. KG i. L.Grünwald	Holding of industrial companies - Item not to be deducted	10.0			
	CVC European Equity Partners V (A) L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.3			
	DIF Infrastructure V S.C.SLuxemburg	Holding of industrial companies - Item not to be deducted	1.3			
	EIG Energy Fund XVI (Scotland) L.P.Washington, D.C.	Holding of industrial companies - Item not to be deducted	3.8			
	Energy Investors XV (Scotland) L.P.Washington, D.C.	Holding of industrial companies - Item not to be deducted	9.4			
	EQT Infrastructure IV SCSPLuxemburg	Others	3.4			
	EQT VIII (No.3) SCSPLuxemburg	Others	19.1			
	Francisco Partners III L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	1.0			
	Francisco Partners V, L.P.Cayman Islands	Others	0.6			
	Gilde Buy-Out Fund V 2 C.V.Utrecht	Holding of industrial companies - Item not to be deducted	3.6			
	Global Infrastructure Partners - C L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.7			
	Global Infrastructure Partners III-C2, L.P.London	Holding of industrial companies - Item not to be deducted	4.1			
	Global Infrastructure Partners IV - A/B L.P.Grand Cayman	Others	0.2			
	Greenspring Global Partners IV-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	0.6			
	Greenspring Global Partners IX-B L.P.Owings Mills, Maryland	Others	2.2			
	Greenspring Global Partners V-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	7.0			

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
	Greenspring Global Partners VIII L.P.Owings Mills, Maryland	Others	1.7			
	Harvest Partners VIII L.P.Wilmington, Delaware	Others	1.5			
	HRJ Capital Global Buy-Out III (U.S.), L.P.Woodside, California	Others	4.0			
	ICG Europe Fund VII Feeder SCSpLuxemburg	Others	1.2			
	IK IX Fund LP Feeder SCSpLuxemburg	External special funds	0.6			
	KKR Asian Fund III (EEA) SCSpLuxemburg	Others	1.5			
	KKR Global Infrastructure Investors II (EEA) L.P.London	Holding of industrial companies - Item not to be deducted	6.5			
	KKR Global Infrastructure Investors III EEA (EUR) SCSpLuxemburg	Others	3.5			
	KKR Global Infrastructure Investors L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	1.2			
	Lexington Capital Partners VII, L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	0.4			
	Lindsay Goldberg IV L.P.New York City, New York	Others	0.7			
	Lindsay Goldberg V L.P.New York City, New York	Holding of industrial power companies - Item not to be deducted	0.8			
	Macquarie European Infrastructure Fund 4 L.P.London	Holding of industrial companies - Item not to be deducted	0.7			
	Macquarie European Infrastructure Fund 5 SCSpLuxemburg	Others	2.4			
	Macquarie European Infrastructure Fund 6 SCSpLuxemburg	Others	0.3			
	Macquarie Infrastructure Partner III, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	0.9			
	Macquarie Super Core Infrastructure SCSpLuxemburg	Others	0.6			
	New Enterprise Associates 13, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.5			
	New Enterprise Associates 16, L.P.Chevy Chase, Maryland	Others	0.4			
	New Enterprise Associates 17 L.P.Wilmington, Delaware	Others	0.6			
	Nordic Capital IX Beta L.P.St. Helier, Jersey	Holding of industrial companies - Item not to be deducted	1.8			
	North Haven Infrastructure Partners III SCSpLuxemburg	External retail funds	0.9			
	Oak Hill Capital Partners V L.P.Grand Cayman	Others	3.7			
	Oaktree Opportunities Fund VIII L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	1.8			
	PAI Europe V – 1 L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.2			
	Pantheon Asia Fund V L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	1.2			
	Pantheon Asia Fund VI L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	3.1			
	Park Square Capital Partners II L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	3.0			
	Park Square Capital Partners III L.P.St. Martin, Guernsey	Holding of industrial companies - Item not to be deducted	3.0			
	Permira VII L.P.2 SCSpLuxemburg	Others	1.0			
	Schroder Adveq Europe IV B C.V.Willemstad, Curacao	Holding of industrial companies - Item not to be deducted	2.3			
	Schroder Adveq US II C.V.Willemstad, Curacao	Holding of industrial companies - Item not to be deducted	1.1			
	Siemens Global Innovation Partners I GmbH & Co. KGMünchen	Holding of industrial companies - Item not to be deducted	1.5			
	Stonepeak Infrastructure Fund III L.P.Wilmington, Delaware	Others	1.0			
	The Founders Fund IV, L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	3.0			
	The Founders Fund VI, L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	0.8			
	The Founders Fund VII L.P.San Fransisco, California	Others	0.8			
	Thoma Bravo Fund XIII-P L.P.Dover, Delaware	Others	0.7			
	Thoma Bravo Fund XIII-P L.P.Dover, Delaware	Others	0.7			
	TowerBrook Investors III, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.3			
	Triton Fund V, L.P.St. Helier, Jersey	Others	0.8			
	Warburg Pincus Global Growth-E L.P.New York City, New York	Others	2.5			
ERGO Private Capital GmbH	ERGO Private Capital Dritte GmbH & Co. KGDüsseldorf	Others	0.0			
	ERGO Private Capital Gesundheit GmbHDüsseldorf	Others	0.0			
	ERGO Private Capital Komposit GmbH & Co. KGDüsseldorf	Others	0.0			
	ERGO Private Capital Leben GmbH & Co. KGDüsseldorf	Others	0.0			
	ERGO Private Capital Vierte GmbH & Co. KGDüsseldorf	Others	0.0			
	ERGO Private Capital Zweite GmbH & Co. KGDüsseldorf	Others	0.0			
	A10 EUR Feeder L.P.Guernsey	Others	0.3			
	A9 EUR (Feeder) L.P.St. Peter Port, Guernsey	Others	0.5			
	Access Capital Fund IV L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	1.2			
	Access Capital Fund V LP Growth Buy-Out EuropeEdinburgh	Holding of industrial companies - Item not to be deducted	1.1			
ERGO Private Capital Komposit GmbH & Co. KG	APEP Dachfonds GmbH & Co. KGMünchen	Holding of industrial companies - Item not to be deducted	2.4			
	Apollo Overseas Partners (Delaware) VIII, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	1.0			
	Apollo Overseas Partners IX, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	0.5			
	ARDIAN LBO Fund VI A S.L.P.Paris	Holding of industrial companies - Item not to be deducted	0.2			
	Ares Corporate Opportunities Fund IV L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.3			
	Ares Corporate Opportunities Fund V L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.1			
	ARES Special Opportunities Fund L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	0.3			
	Audax Private Equity Fund VI B L.P.Wilmington, Delaware	Others	0.8			
	BC European Capital IX-1 L.P.London	Holding of industrial companies - Item not to be deducted	1.3			
	BC European Capital X - 5A L.P.London	Holding of industrial companies - Item not to be deducted	2.1			
	Blackstone Capital Partners VI L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	0.2			
	Capital Dynamics Champion Ventures VI, L.P.Woodside, California	Others	4.0			
	CapVest Equity Partners IV SCSpLuxemburg	Others	0.5			
	Collier International Partners Fund VI, L.P.London	Holding of industrial companies - Item not to be deducted	0.2			
	Collier International Partners VIII S.á.r.l.Luxemburg	Others	0.1			
	Crescent Mezzanine Partners VIIIC, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.2			
	CVC European Equity Partners V (A) L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.1			
	DIF Infrastructure V S.C.SLuxemburg	Holding of industrial companies - Item not to be deducted	0.5			

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
ERGO Private Capital Leben GmbH & Co. KG	EIG Energy Fund XVI (Scotland) L.P.Washington, D.C.	Holding of industrial companies - Item not to be deducted	1.8			
	Energy Investors XV (Scotland) L.P.Washington, D.C.	Holding of industrial companies - Item not to be deducted	5.7			
	EQT VIII (No.3) SCSPLuxemburg	Others	4.3			
	Francisco Partners III L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	0.5			
	Francisco Partners V, L.P.Cayman Islands	Others	0.2			
	Gilde Buy-Out Fund V 2 C.V.Utrecht	Holding of industrial companies - Item not to be deducted	1.8			
	Global Infrastructure Partners III-C2, L.P.London	Holding of industrial companies - Item not to be deducted	2.0			
	Global Infrastructure Partners IV - A/B L.P.Grand Cayman	Others	0.0			
	Greenspring Global Partners IV-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	1.4			
	Greenspring Global Partners IX-B L.P.Owings Mills, Maryland	Others	0.4			
	Greenspring Global Partners V-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	3.5			
	Greenspring Global Partners VII-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	1.8			
	Greenspring Global Partners VIII L.P.Owings Mills, Maryland	Others	0.5			
	Harvest Partners VIII L.P.Wilmington, Delaware	Others	0.2			
	HRJ Capital Global Buy-Out III (U.S.), L.P.Woodside, California	Others	4.0			
	ICG Europe Fund VII Feeder SCSpLuxemburg	Others	0.2			
	IK IX Fund LP Feeder SCSpLuxemburg	External special funds	0.1			
	Index Ventures Growth II (Jersey), L.P.St. Helier, Jersey	Holding of industrial companies - Item not to be deducted	1.3			
	KKR Asian Fund III (EEA) SCSPLuxemburg	Others	0.3			
	KKR Global Infrastructure Investors II (EEA) L.P.London	Holding of industrial companies - Item not to be deducted	2.4			
	KKR Global Infrastructure Investors III EEA (EUR) SCSpLuxemburg	Others	0.4			
	KKR Global Infrastructure Investors L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.6			
	Lexington Capital Partners VII, L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	0.2			
	Lindsay Goldberg IV L.P.New York City, New York	Others	0.7			
	Lindsay Goldberg V L.P.New York City, New York	Holding of industrial power companies - Item not to be deducted	0.1			
	Macquarie European Infrastructure Fund 4 L.P.London	Holding of industrial companies - Item not to be deducted	0.3			
	Macquarie European Infrastructure Fund 5 SCSPLuxemburg	Others	0.9			
	Macquarie European Infrastructure Fund 6 SCSpLuxemburg	Others	0.1			
	Macquarie Infrastructure Partner III, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	0.5			
	Macquarie Super Core Infrastructure SCSpLuxemburg	Others	0.2			
	New Enterprise Associates 13, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.3			
	New Enterprise Associates 16, L.P.Chevy Chase, Maryland	Others	0.1			
	New Enterprise Associates 17 L.P.Wilmington, Delaware	Others	0.1			
	North Haven Infrastructure Partners III SCSpLuxemburg	External retail funds	0.2			
	Oak Hill Capital Partners V L.P.Grand Cayman	Others	0.5			
	Oaktree Opportunities Fund VIII L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	1.1			
	PAI Europe V – 1 L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.1			
	Pantheon Asia Fund V L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.6			
	Pantheon Asia Fund VI L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	1.5			
	Park Square Capital Partners II L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	1.5			
	Park Square Capital Partners III L.P.St. Martin, Guernsey	Holding of industrial companies - Item not to be deducted	1.0			
	Permira VII L.P.2 SCSpLuxemburg	Others	0.2			
	Schroder Adevq Europe IV B C.V.Willemstad, Curacao	Holding of industrial companies - Item not to be deducted	1.1			
	Siemens Global Innovation Partners I GmbH & Co. KG München	Holding of industrial companies - Item not to be deducted	3.4			
	The Founders Fund IV, L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	2.0			
	The Founders Fund VI, L.P.San Francisco, California	Holding of industrial companies - Item not to be deducted	0.5			
	The Founders Fund VII L.P.San Francisco, California	Others	0.2			
	Thoma Bravo Fund XIII L.P.Dover, Delaware	Others	0.1			
	Thoma Bravo Fund XIII-P L.P.Dover, Delaware	Others	0.1			
	TowerBrook Investors III, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.3			
	Triton Fund V, L.P.St. Helier, Jersey	Others	0.1			
	Warburg Pincus Global Growth-E L.P.New York City, New York	Others	0.3			
	A10 EUR Feeder L.P.Guernsey	Others	3.2			
	A9 EUR (Feeder) L.P.St. Peter Port, Guernsey	Others	0.6			
	Access Capital Fund IV L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	2.4			
	ACOF III CV AIV (OFFSHORE) II, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III GC AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III Oro AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III Plasco AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	APEP Dachfonds GmbH & Co. KG München	Holding of industrial companies - Item not to be deducted	3.0			
	Apollo Overseas Partners IX, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	1.7			
	ARDIAN Infrastructure Fund V B S.C.S., SICAV-RAIFLuxemburg	Others	5.6			
	ARDIAN LBO Fund VI A S.L.P.Paris	Holding of industrial companies - Item not to be deducted	0.2			
	Ares Corporate Opportunities Fund III L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.4			
	ARES Special Opportunities Fund L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	2.4			
	BC European Capital X - 5A L.P.London	Holding of industrial companies - Item not to be deducted	10.0			
	Capital Dynamics Champion Ventures VI, L.P.Woodside, California	Others	6.8			
	CapVest Equity Partners IV SCSpLuxemburg	Others	2.4			
	Coller International Partners VIII S.à.r.l.Luxemburg	Others	0.6			
	Crescent Mezzanine Partners VIIC, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.9			

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ERGO Private Capital Vierte GmbH & Co. KG	CVC European Equity Partners V (A) L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.5			
	DIF Infrastructure V S.C.SLuxemburg	Holding of industrial companies - Item not to be deducted	2.6			
	EIG Energy Fund XIV (Cayman) L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	5.2			
	EQT Infrastructure IV SCSpLuxemburg	Others	3.4			
	EQT VIII (No.3) SCSPLuxemburg	Others	23.9			
	Global Infrastructure Partners - C L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.3			
	Global Infrastructure Partners III-C2, L.P.London	Holding of industrial companies - Item not to be deducted	6.1			
	Global Infrastructure Partners IV - A/B L.P.Grand Cayman	Others	0.4			
	Greenspring Global Partners IV-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	2.4			
	Greenspring Global Partners IX-B L.P.Owings Mills, Maryland	Others	2.6			
	Greenspring Global Partners VIII L.P.Owings Mills, Maryland	Others	3.0			
	Harvest Partners VIII L.P.Wilmington, Delaware	Others	1.5			
	HRJ Capital Global Buy-Out III (U.S.), L.P.Woodside, California	Others	9.2			
	ICG Europe Fund VII Feeder SCSpLuxemburg	Others	1.3			
	IK IX Fund LP Feeder SCSpLuxemburg	External special funds	0.6			
	InfraVia European Fund IV SCSpLuxemburg	Others	7.2			
	KKR Asian Fund III (EEA) SCSpLuxemburg	Others	1.3			
	KKR Global Infrastructure Investors III EEA (EUR) SCSpLuxemburg	Others	9.2			
	Lindsay Goldberg V L.P.New York City, New York	Holding of industrial power companies - Item not to be deducted	1.1			
	Macquarie European Infrastructure Fund 5 SCSpLuxemburg	Others	3.2			
	Macquarie European Infrastructure Fund 6 SCSpLuxemburg	Others	1.2			
	Macquarie Super Core Infrastructure SCSpLuxemburg	Others	1.2			
	New Enterprise Associates 16, L.P.Chevy Chase, Maryland	Others	0.7			
	New Enterprise Associates 17 L.P.Wilmington, Delaware	Others	0.8			
	Nordic Capital IX Beta L.P.St. Helier, Jersey	Holding of industrial companies - Item not to be deducted	1.8			
	North Haven Infrastructure German Investors, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	33.3			
	North Haven Infrastructure Partners III SCSpLuxemburg	External retail funds	0.7			
	Oak Hill Capital Partners V L.P.Grand Cayman	Others	3.7			
	PAI Europe V – 1 L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.5			
	Pantheon Asia Fund V L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	1.9			
	Schroder Adveq Europe III L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	4.3			
	Schroder Adveq Europe IV B C.V.Willemstad, Curacao	Holding of industrial companies - Item not to be deducted	3.7			
	Schroder Adveq US II C.V.Willemstad, Curacao	Holding of industrial companies - Item not to be deducted	3.3			
	Siemens Global Innovation Partners I GmbH & Co. KGMünchen	Holding of industrial companies - Item not to be deducted	5.0			
	TowerBrook Investors III, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.8			
	Triton Fund V, L.P.St. Helier, Jersey	Others	1.0			
	Warburg Pincus Global Growth-E L.P.New York City, New York	Others	2.5			
	APAX Europe VII - B, L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.1			
	DIF Core Infrastructure Fund I Cooperatief U.A.Schiphol	Holding of industrial companies - Item not to be deducted	2.2			
	DIF Infrastructure Fund V Cooperatief U.A.Schiphol	Holding of industrial companies - Item not to be deducted	0.5			
	FREE MOUNTAIN SYSTEMS S.L.Barcelona	Power company	10.0			
	Infra IV-D Investments, S.C.A.Luxemburg	Holding of industrial companies - Item not to be deducted	28.6			
	IRIS Capital Fund II German Investors GmbH & Co. KGDüsseldorf	Holding of industrial companies - Item not to be deducted	15.7			
	Odewald & Compagnie GmbH & Co. 3. Bet.Ges. f. Vermögensg. KGBerlin	Holding of industrial companies - Item not to be deducted	1.0			
	PAI Europe V - 1 FCPRSt. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.2			
ERGO Private Capital Zweite GmbH & Co. KG	Adveq Europe II GmbH i. L.Frankfurt a. M.	Holding of industrial companies - Item not to be deducted	9.8			
	APAX Europe VII - B, L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.2			
	DIF Core Infrastructure Fund I Cooperatief U.A.Schiphol	Holding of industrial companies - Item not to be deducted	4.4			
	DIF Infrastructure Fund V Cooperatief U.A.Schiphol	Holding of industrial companies - Item not to be deducted	2.6			
	FREE MOUNTAIN SYSTEMS S.L.Barcelona	Power company	62.0			
	IRIS Capital Fund II German Investors GmbH & Co. KGDüsseldorf	Holding of industrial companies - Item not to be deducted	70.0			
	Odewald & Compagnie GmbH & Co. 3. Bet.Ges. f. Vermögensg. KGBerlin	Holding of industrial companies - Item not to be deducted	1.0			
	PAI Europe V - 1 FCPRSt. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.8			
	Bayern Tourismus Marketing GmbHMünchen	Others	3.0			
	Deutsche Touring GmbHESchborn	Others	17.2			
ERGO Reiseversicherung AG	ERGO Travel Insurance Services Ltd.London	Others	100.0			
	ERV Evropska pojist'ovna, a.s.Prag	Insurance	15.0			
	Euro-Center Holding SEPrag	Others	33.3			
	Europaeiske Rejseforsikring A/SKopenhagen	Insurance	100.0			
	Europai Utazasi Biztosito RtBudapest	Insurance	26.0			
	Europäische Reiseversicherungs-AktiengesellschaftWien	Insurance	25.0			
	European Assistance Holding GmbHMünchen	Holding	70.0			
	iShares III - Barclays EURO Corp. Bond ex-Fin. 1-5 UCITS ETFDublin	Others	19.8			
	JSC "ERV Travel Insurance"Moskau	Insurance	100.0			
	MEAG EuroInvest AMünchen	Others	0.4			
	Meag EurostarMünchen	Others	100.0			
	TAS Touristik Assekuranz-Service GmbHFrankfurt a. M.	Others	100.0			
	Triple IP B.V.Culemborg	Others	100.0			
	Atena Usługi Informatyczne i Finansowe S.A.Sopot	Others	100.0			
	ERGO Digital IT GmbHBerlin	Holding of industrial companies - Item not to be deducted	100.0			

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PART 1 – ORGANIZATIONAL CHART

Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
ERGO Versicherung Aktiengesellschaft	"TopReport" Schadenbesichtigungs GmbHWien	Others	14.3			
	Bank Austria Creditanstalt Versicherungsdienst GmbHWien	Others	100.0			
	carexpert Kfz-Sachverständigen GmbHWalluf	Others	25.0			
	Center Hotelbetriebs GmbHWien	Others	10.0			
	CUSTOM MARKETS QIAIF PLC (The HEMM Fund)Dublin	Others	100.0			
	D.A.S. Defensa del Automovilista y de Siniestros - Int. S.A.Barcelona	Insurance	100.0			
	D.A.S. Difesa Automobilistica Sinistri S.p.A. di Assicuraz.Verona	Insurance	50.0			
	D.A.S. Hellas Insurance Company of Legal Protection S.A.Athen	Insurance	100.0			
	D.A.S. Jogvedelmi Biztosito ReszvenytarsasagBudapest	Insurance	100.0			
	D.A.S. Luxemburg Allgemeine Rechtsschutz-Versicherung S.A.Strassen	Others	100.0			
	D.A.S. Rechtsschutz AktiengesellschaftWien	Insurance	100.0			
	D.A.S. S.A. belge d'assurances de Protection JuridiqueBrüssel	Insurance	100.0			
	D.A.S. Towarzystwo Ubezpieczen Ochrony Prawnej S.A.Warschau	Insurance	100.0			
	DAS Holding N.V.Amsterdam	Holding of insurances	50.0			
	DAS Legal Expenses Insurance Co., Ltd.Seoul	Insurance	100.0			
	DAS UK Holdings LimitedBristol	Holding of insurances	100.0			
	ERGO ASIGURARI DE VIATA S.A.Bukarest	Insurance	0.0			
	ERGO ASIGURARI S.A.Bukarest	Insurance	0.0			
	ERGO Eletbiztosito ZrtBudapest	Others	11.2			
	ERGO Grundstücksverwaltung GbRDüsseldorf	Others	60.0			
	ERGO Infrastructure Investment Komposit GmbHDüsseldorf	Others	100.0			
	ERGO Poist'ovna a.s.Bratislava	Others	14.5			
	ERGO pojist'ovna, a.s.Prag	Insurance	24.1			
	ERGO Private Capital Komposit GmbH & Co. KGDüsseldorf	Others	100.0			
	ERGO Private Capital Vierte GmbH & Co. KGDüsseldorf	Others	100.0			
	ERGO UK SPECIALTY LIMITEDLondon	Others	100.0			
	ERGO Vermögensmanagement Ausgewogen AMünchen	Others	3.5			
	ERGO Vermögensmanagement Flexibel AMünchen	Others	20.4			
	ERGO Vermögensmanagement Robust AMünchen	Others	2.6			
	ERGO Vorsorgemanagement GmbHWien	Others	100.0			
	GDV Dienstleistungs-GmbHHamburg	Others	3.4			
	GF 65Wien	Others	100.0			
	Immobilien Rating GmbHWien	Others	1.0			
	JRP Insurance Management LimitedLondon	Others	100.0			
	KA Köln.Assekuranz Agentur GmbHKöln	Others	100.0			
	LEGIAL AGMünchen	Others	100.0			
	MEAG ESUS 1München	Others	100.0			
	MEAG European Prime OpportunitiesMünchen	Others	4.6			
	MEAG HM Sach Rent 1München	Others	100.0			
	MEAG Kapital 2München	Others	100.0			
	MEAG Multi Sach 1München	Others	100.0			
	MEAG MultiSmart (A+)München	Others	63.8			
	MEAG REVOMünchen	Others	100.0			
	MEAG Vidas Rent 3München	Others	100.0			
	MEAG VLAMünchen	Others	100.0			
	Merkur Grundstücks- und Beteiligungs-Gesellschaft mbHDüsseldorf	Financial enterprises - Item to be deducted	100.0			
	PFG Holding GmbHWien	Others	10.8			
	PfG Liegenschaftsbewirtschaftungs GmbHWien	Others	9.3			
	Projektbau Holding GmbHWien	Others	10.0			
	Renaissance Hotel Realbesitz GmbHWien	Others	60.0			
	Stichting Aandelen Beheer D.A.S. HoldingAmsterdam	Others	100.0			
	Teko - Technisches Kontor für Versicherungen GmbHDüsseldorf	Others	30.0			
	VHDK Beteiligungsgesellschaft mbHDüsseldorf	Holding of industrial companies - Item not to be deducted	20.0			
	Victoria Vierter Bauabschnitt GmbH & Co. KGDüsseldorf	Others	4.9			
	Victoria Vierter Bauabschnitt Management GmbHDüsseldorf	Others	100.0			
	VV-Consulting Ges. f. Risikoa., Vorsorgeb., Vers.Verm. GmbHWien	Others	100.0			
	welivit Solarfonds GmbH & Co. KGDüsseldorf	Power company	25.0			
	Wohnungsgesellschaft Brela mbHHamburg	Others	100.0			
ERGO Vorsorge Lebensversicherung AG	ERGO Vermögensmanagement Ausgewogen AMünchen	Others	0.0			
	ERGO Vermögensmanagement Flexibel AMünchen	Others	0.0			
	ERGO Vermögensmanagement Robust AMünchen	Others	0.0			
	MEAG Dividende (A+I Tranche)München	Others	0.0			
	MEAG EDL CURRYGOVMünchen	Others	100.0			
	MEAG EuroBalanceMünchen	Others	0.0			
	MEAG EUROERTRAG (A+I Tranche)München	Others	0.0			
	MEAG EuroFlexMünchen	Others	0.0			
	MEAG EuroInvest AMünchen	Others	0.0			
	MEAG EuroKapitalMünchen	Others	0.0			
	MEAG European Prime OpportunitiesMünchen	Others	8.7			
	MEAG EuroRent AMünchen	Others	0.0			

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
IDEENKAPITAL Treuhand US Real Estate eins GmbH	"PORT MOODY" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT MORESBY" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT MOUTON" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT NELSON" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT RUSSEL" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT SAID" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT STANLEY" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT STEWART" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT UNION" GmbH & Co. KGBramstedt	Others	0.0			
	IK US Portfolio Invest GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	IK US Portfolio Invest ZWEI GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	IK Einkauf Objekt Eins GmbH & Co. KGDüsseldorf	Others	6.0			
	IK Einkauf Objekt Eins GmbH & Co. KGDüsseldorf	Others	0.0			
	IK Einkauf Objekt Eins GmbH & Co. KGDüsseldorf	Others	94.0			
	IK Einkauf Objektmanagement GmbHDüsseldorf	Others	94.0			
IK Einkaufsmärkte Deutschland Verwaltungsgesellschaft mbH	IK Einkaufsmärkte Deutschland GmbH & Co. KGDüsseldorf	Others	0.0			
	IDEENKAPITAL Metropolen Europa GmbH & Co. KGDüsseldorf	Others	0.0			
	IK Australia Property Eins GmbH & Co. KGHamburg	Others	0.0			
	IK Einkaufsmärkte Deutschland GmbH & Co. KGDüsseldorf	Others	0.0			
	IK Objekt Bensheim Immobilienfonds GmbH & Co. KGDüsseldorf	Others	0.1			
	K & P Objekt Hamburg Hamburger Str. Immo-Fonds GmbH & Co. KGDüsseldorf	Others	0.1			
	K & P Objekt München Hufelandstr. Immo-Fonds GmbH & Co. KGDüsseldorf	Others	0.0			
	K & P Pflegezentrum Uelzen IMMAC Renditefonds GmbH & Co. KGDüsseldorf	Others	0.0			
	US PROPERTIES VA Verwaltungs-GmbHDüsseldorf	Others	100.0			
	IDEENKAPITAL Metropolen Europa Verwaltungsgesellschaft mbHDüsseldorf	Others	100.0			
	IK Einkauf Objektverwaltungsgesellschaft mbHDüsseldorf	Others	100.0			
	IK Einkaufsmärkte Deutschland Verwaltungsgesellschaft mbHDüsseldorf	Others	100.0			
	IK Objekt Bensheim GmbHDüsseldorf	Others	100.0			
	IK Pflegezentrum Uelzen Verwaltungs-GmbHDüsseldorf	Others	100.0			
	IK Premium Fonds GmbH & Co. KGDüsseldorf	Holding of industrial companies - Item not to be deducted	0.0			
IK Komp GmbH	IK Premium Fonds zwei GmbH & Co. KGDüsseldorf	Holding of industrial companies - Item not to be deducted	0.0			
	IK Property Eins Verwaltungsgesellschaft mbHHamburg	Others	100.0			
	IK US Portfolio Invest DREI Verwaltungs-GmbH i. L.Düsseldorf	Others	100.0			
	IK US Portfolio Invest Verwaltungs-GmbH i. L.Düsseldorf	Others	100.0			
	IK US Portfolio Invest ZWEI Verwaltungs-GmbH i. L.Düsseldorf	Others	100.0			
	K & P Objekt Hamburg Hamburger Straße GmbHDüsseldorf	Others	100.0			
	K & P Objekt München Hufelandstraße GmbH i. L.Düsseldorf	Others	100.0			
	PORT Schiffsverwaltungsgesellschaft mbHBramstedt	Others	100.0			
	PRORENDITA Drei Verwaltungsgesellschaft mbHHamburg	Others	100.0			
	PRORENDITA FÜNF Verwaltungsgesellschaft mbHHamburg	Others	100.0			
	PRORENDITA FÜNF Verwaltungsgesellschaft mbHHamburg	Others	100.0			
	PRORENDITA VIER Verwaltungsgesellschaft mbHHamburg	Others	100.0			
	PRORENDITA Zwei Verwaltungsgesellschaft mbHHamburg	Others	100.0			
	Verwaltungsgesellschaft "PORT ELISABETH" mbHBramstedt	Others	100.0			
	Verwaltungsgesellschaft "PORT LOUIS" mbHBramstedt	Others	100.0			
IK Objekt Bensheim GmbH	Verwaltungsgesellschaft "PORT MOUTON" mbHBramstedt	Others	100.0			
	Verwaltungsgesellschaft "PORT RUSSEL" mbHBramstedt	Others	100.0			
	Verwaltungsgesellschaft "PORT STEWART" mbHBramstedt	Others	100.0			
	IK Objekt Bensheim Immobilienfonds GmbH & Co. KGDüsseldorf	Others	0.0			
	IK Objektges. Frankfurt Theodor-Heuss-Allee GmbH & Co. KGDüsseldorf	Others	0.0			
	K & P Pflegezentrum Uelzen IMMAC Renditefonds GmbH & Co. KGDüsseldorf	Others	0.0			
	IDEENKAPITAL Metropolen Europa GmbH & Co. KGDüsseldorf	Others	72.3			
	IK Australia Property Eins GmbH & Co. KGHamburg	Others	10.6			
	IK Einkaufsmärkte Deutschland GmbH & Co. KGDüsseldorf	Others	52.0			
	IK Objekt Bensheim Immobilienfonds GmbH & Co. KGDüsseldorf	Others	16.2			
	IKFE Properties I AGZürich	Others	63.6			
	K & P Pflegezentrum Uelzen IMMAC Renditefonds GmbH & Co. KGDüsseldorf	Others	84.8			
	PLATINIA world wide equity Erste Bet.-GmbH & Co. KG i. L.Grünwald	Others	0.4			
	"PORT ELISABETH" GmbH & Co. KGBramstedt	Others	31.9			
	"PORT KELANG" GmbH & Co. KGBramstedt	Others	0.3			
IK Premium Fonds zwei GmbH & Co. KG	"PORT LOUIS" GmbH & Co. KGBramstedt	Others	26.0			
	"PORT MAUBERT" GmbH & Co. KGBramstedt	Others	0.3			
	"PORT MELBOURNE" GmbH & Co. KGBramstedt	Others	0.3			
	"PORT MENIER" GmbH & Co. KGBramstedt	Others	0.4			
	"PORT MOODY" GmbH & Co. KGBramstedt	Others	0.2			
	"PORT MORESBY" GmbH & Co. KGBramstedt	Others	0.4			
	"PORT MOUTON" GmbH & Co. KGBramstedt	Others	1.1			
	"PORT NELSON" GmbH & Co. KGBramstedt	Others	1.2			
	"PORT RUSSEL" GmbH & Co. KGBramstedt	Others	0.2			
	"PORT SAID" GmbH & Co. KGBramstedt	Others	0.2			

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
IK Property Eins Verwaltungsgesellschaft mbH	"PORT STANLEY" GmbH & Co. KGBramstedt	Others	0.2			
	"PORT STEWART" GmbH & Co. KGBramstedt	Others	0.2			
	"PORT UNION" GmbH & Co. KGBramstedt	Others	0.2			
	PRORENDITA DREI GmbH & Co. KGHamburg	Others	0.0			
	PRORENDITA EINS GmbH & Co. KGHamburg	Others	0.0			
	PRORENDITA FÜNF GmbH & Co. KGHamburg	Others	0.0			
	US PROPERTIES VA GmbH & Co. KG i.L.Düsseldorf	Others	46.1			
	IK Australia Property Eins GmbH & Co. KGHamburg	Others	0.0			
	IDEENKAPITAL Metropolen Europa GmbH & Co. KGDüsseldorf	Others	0.0			
	IK Australia Property Eins GmbH & Co. KGHamburg	Others	0.0			
IK Property Treuhand GmbH	IK Einkaufsmärkte Deutschland GmbH & Co. KGDüsseldorf	Others	0.0			
IK US Portfolio Invest DREI Verwaltungs-GmbH i. L.	IK US Portfolio Invest Drei GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	US PROPERTIES VA GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	IK US Portfolio Invest Drei GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	IK US Portfolio Invest GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	IK US Portfolio Invest ZWEI GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	ITERGO Service GmbHDüsseldorf	Others	100.0			
	K & P Objekt Hamburg Hamburger Str. Immo-Fonds GmbH & Co. KGDüsseldorf	Others	0.0			
	K & P Objekt München Hufelandstr. Immo-Fonds GmbH & Co. KGDüsseldorf	Others	0.0			
	B&D Business Solutions B.V.Utrecht	Others	100.0			
	UAB SietuveVilnius	Holding of industrial companies - Item not to be deducted	100.0			
MEAG ATLAS	UAB VL Investment VilniusVilnius	Holding	100.0			
MEAG European Prime Opportunities	DANSKE INVEST SICAV (Danish Mortgage Bond)Luxemburg	Others	8.9			
MEAG Kapital 5	Gaucheret S.A.Brüssel	Others	100.0			
	MEAG Center House S.A.Brüssel	Others	100.0			
	WFB Stockholm Management ABStockholm	Others	50.0			
	DANSKE INVEST SICAV (Danish Mortgage Bond)Luxemburg	Others	6.0			
	LCM Logistic Center Management GmbHHamburg	Others	50.0			
	MAYFAIR Financing GmbHMünchen	Others	100.0			
	MEAG Center House S.A.Brüssel	Others	0.0			
	MEAG MUNICH ERGO KAG (formerly ME Real Estate)München	Credit institutions - Item not to be deducted	100.0			
	MEAG Pacific Star Holdings i.L.Hongkong	Others	50.0			
	MEAG Real Estate Erste Beteiligungsgesellschaft mbH i.L.München	Others	100.0			
MEAG MUNICH ERGO KAG (formerly ME Real Estate)	MS Immobilien-Fonds Objekt Leipzig GmbH & Co. KGStuttgart	Others	0.2			
	VICTORIA Immobilien Management GmbHMünchen	Others	100.0			
	VV Immobilien Verw.u. .Beteiligungs GmbHMünchen	Others	30.0			
	VV Immobilien Verwaltungs GmbH i.L.München	Others	30.0			
	MEAG EuroFlexMünchen	Others	7.4			
	MEAG LuxembourgLuxemburg	Others	100.0			
	MEAG Prof III Beteiligungsgesellschaft mbHDüsseldorf	Others	100.0			
	PLATINIA world wide equity Erste Bet.-GmbH & Co. KG i. L.Grünwald	Others	0.0			
	MedNet Bahrain W.L.L.Manama	Service company	100.0			
	MedNet Egypt LLCKairo	Service company	100.0			
MedNet Holding GmbH	MedNet Europa GmbHMünchen	Others	100.0			
	MedNet Greece S.A.Athen	Service company	78.1			
	MedNet Jordan Co. W.L.L.Amman	Service company	100.0			
	MedNet Saudi Arabia LLCJeddah	Service company	100.0			
	MedNet UAE FZ LLCDubai	Service company	100.0			
	MR HealthTech Ltd.Nicosia	Service company	100.0			
	MedNet Global Healthcare Solutions LLCDubai	Others	100.0			
	Schrömbgens & Stephan GmbH VersicherungsmaklerDüsseldorf	Others	100.0			
	MFI Munich Finance and Investment LtdTa' Xbiex	Others	100.0			
	A10 EUR Feeder L.P.Guernsey	Others	1.3			
Merkur Grundstücks- und Beteiligungs-Gesellschaft mbH	A9 EUR (Feeder) L.P.St. Peter Port, Guernsey	Others	2.8			
	Access Capital Fund IV L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	5.9			
	ACOF III CV AIV (OFFSHORE) II, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III GC AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	ACOF III Plasco AIV, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.0			
	APAX Europe VII - B, L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.4			
	APEP Dachfonds GmbH & Co. KGMünchen	Holding of industrial companies - Item not to be deducted	6.1			
	Apollo Overseas Partners IX, L.P.New York City, New York	Holding of industrial companies - Item not to be deducted	2.2			
	Apollo Overseas Partners VII. L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	5.2			
	ARDIAN Americas Infrastructure Fund IV S.C.S, SICAV-RAIFLuxemburg	Others	8.6			
MFI Munich Finance and Investment Holding Ltd	ARDIAN LBO Fund VI A S.L.P.Paris	Holding of industrial companies - Item not to be deducted	1.0			
	Ares Corporate Opportunities Fund III L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.7			
	Ares Corporate Opportunities Fund V L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	0.6			
	ARES Special Opportunities Fund L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	1.1			
	Audax Private Equity Fund VI B L.P.Wilmington, Delaware	Others	4.5			
MR Beteiligungen 1. GmbH						

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PART 1 – ORGANIZATIONAL CHART

Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
	BC European Capital X - 5A L.P.London	Holding of industrial companies - Item not to be deducted	30.0			
	Broad Street Loan Partners III Offshore - Unlevered LP IIIGeorge Town, Grand Cayman	Others	24.7			
	Capital Dynamics Champion Ventures VI, L.P.Woodside, California	Others	14.5			
	CapVest Equity Partners IV SCSpLuxemburg	Others	2.9			
	Collier International Partners VIILondon	Others	0.8			
	Collier International Partners VIII S.à.r.l.Luxemburg	Others	0.4			
	Crescent Mezzanine Partners VIIIC, L.P.Los Angeles, California	Holding of industrial companies - Item not to be deducted	1.2			
	CVC European Equity Partners V (A) L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.6			
	EQT VIII (No.3) SCSPLuxemburg	Others	14.8			
	Francisco Partners V, L.P.Cayman Islands	Others	2.7			
	Gilde Buy-Out Fund V 2 C.V.Utrecht	Holding of industrial companies - Item not to be deducted	3.6			
	Greenspring Global Partners IV-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	5.0			
	Greenspring Global Partners IX-B L.P.Owings Mills, Maryland	Others	0.9			
	Greenspring Global Partners VII-B L.P.Owings Mills, Maryland	Holding of industrial companies - Item not to be deducted	6.0			
	Greenspring Global Partners VIII L.P.Owings Mills, Maryland	Others	3.2			
	Harvest Partners VIII L.P.Wilmington, Delaware	Others	1.1			
	HRJ Capital Global Buy-Out III (U.S.), L.P.Woodside, California	Others	27.5			
	ICG Europe Fund VII Feeder SCSpLuxemburg	Others	0.3			
	IK IX Fund LP Feeder SCSpLuxemburg	External special funds	0.4			
	KKR Asian Fund III (EEA) SCSPLuxemburg	Others	1.8			
	Lexington Capital Partners VII, L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	0.6			
	Lindsay Goldberg IV L.P.New York City, New York	Others	3.7			
	Lindsay Goldberg V L.P.New York City, New York	Holding of industrial power companies - Item not to be deducted	0.3			
	Macquarie European Infrastructure Fund 5 SCSPLuxemburg	Others	2.4			
	Macquarie Infrastructure Partners IV SCSPLuxemburg	Others	28.8			
	New Enterprise Associates 13, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	0.8			
	New Enterprise Associates 16, L.P.Chevy Chase, Maryland	Others	0.7			
	New Enterprise Associates 17 L.P.Wilmington, Delaware	Others	0.6			
	Oak Hill Capital Partners V L.P. Grand Cayman	Others	2.6			
	Odewald & Compagnie GmbH & Co. 3. Bet.Ges. f. Vermögensg. KGBerlin	Holding of industrial companies - Item not to be deducted	2.1			
	PAI Europe V - 1 FCPRSt. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	2.2			
	PAI Europe V – 1 L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	0.8			
	Pantheon Asia Fund V L.P.St. Peter Port, Guernsey	Holding of industrial companies - Item not to be deducted	3.7			
	Park Square Capital Partners III L.P.St. Martin, Guernsey	Holding of industrial companies - Item not to be deducted	1.5			
	Permira VII L.P.2 SCSpLuxemburg	Others	0.8			
	Redpoint Omega III LPMenlo Park, California	Others	6.3			
	Redpoint Ventures VII LPWilmington, Delaware	Others	6.3			
	Schroder Adevq Europe III L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	2.9			
	Schroder Adevq Europe IV B C.V.Willemstad, Curacao	Holding of industrial companies - Item not to be deducted	11.3			
	Schroder Adevq US II C.V.Willemstad, Curacao	Holding of industrial companies - Item not to be deducted	4.4			
	Siemens Global Innovation Partners I GmbH & Co. KG München	Holding of industrial companies - Item not to be deducted	10.0			
	Thoma Bravo Fund XIII L.P.Dover, Delaware	Others	0.6			
	Thoma Bravo Fund XIII-P L.P.Dover, Delaware	Others	0.6			
	TowerBrook Investors III, L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	2.4			
	Warburg Pincus Global Growth-E L.P.New York City, New York	Others	1.3			
	Admiral Group PlcCardiff	Holding of insurances	10.2			
MR Beteiligungen 16. GmbH	MR Beteiligungen 18. GmbH & Co. Immobilien KGGrünwald	Others	0.0			
MR Beteiligungen 18. GmbH	MR Beteiligungen 18. GmbH & Co. Real Estate KGGrünwald	Others	0.0			
MR Beteiligungen 19. GmbH	Hines India Fund LPHouston, Texas	Others	11.8			
	Invesco MEAG US Immobilien Fonds IV BLuxemburg	Others	21.5			
MR Beteiligungen 2. EUR AG & Co. KG	MEAG Lambda EUR EM LocalGrünwald	Others	100.0			
MR Beteiligungen 3. EUR AG & Co. KG	MEAG Munich Re PlacementGrünwald	Others	100.0			
MR Beteiligungen AG	MR Beteiligungen 2. EUR AG & Co. KGGrünwald	Others	0.0			
	MR Beteiligungen 3. EUR AG & Co. KGGrünwald	Others	0.0			
	MR Beteiligungen EUR AG & Co. KGGrünwald	Others	0.0			
	MR Beteiligungen EUR AG & Co. KGGrünwald	Others	0.0			
	MR Beteiligungen GBP AG & Co. KGGrünwald	Others	0.0			
	MR Beteiligungen USD AG & Co. KGGrünwald	Others	0.0			
	MEAG Lambda EURGrünwald	Others	100.0			
	MEAG Lambda GBPGrünwald	Others	100.0			
MR Beteiligungen EUR AG & Co. KG	MEAG Lambda USDGrünwald	Others	100.0			
MR Beteiligungen GBP AG & Co. KG	Stone Ridge Alternative Lending Risk Premium FundNew York City, New York	Others	1.4			
MR Beteiligungen USD AG & Co. KG	Münchener Consultora Internacional SRLSantiago de Chile	Service company	10.0			
MR Debt Finance GmbH	Munich Re India Services Private LimitedMumbai	Service company	1.0			
MR Financial Group GmbH	Arcapark SASRueil Malmaison	Others	15.1			
	Autobahn Tank & Rast Gruppe GmbH & Co. KGBonn	Holding of industrial companies - Item not to be deducted	7.7			
	Autobahn Tank & Rast Management GmbHBonn	Holding of industrial companies - Item not to be deducted	7.7			
	DIF Infra 5 UK LimitedLondon	Holding	37.5			
	Infra Foch Topco SASPutaux	Others	10.7			
	Infra IV-D Investments, S.C.A.Luxemburg	Holding of industrial companies - Item not to be deducted	28.6			
	KKR Global Infrastructure Investors II (EEA) L.P.London	Holding of industrial companies - Item not to be deducted	2.4			

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
MR RENT UK Investment Limited	KKR Global Infrastructure Investors L.P.George Town, Grand Cayman	Holding of industrial companies - Item not to be deducted	4.1			
	M 31 Beteiligungsgesellschaft mbH & Co. Energie KG Düsseldorf	Power company	18.6			
	Macquarie European Infrastructure Fund 4 L.P.London	Holding of industrial companies - Item not to be deducted	0.9			
	Marchwood Power LimitedSouthampton	Power company	50.0			
	STEAG Fernwärme GmbHEssen	Power company	49.0			
	T&R MLP GmbHBonn	Others	7.7			
	T&R Real Estate GmbHBonn	Holding of industrial companies - Item not to be deducted	7.7			
	Vier Gas Investments S.à.r.l.Luxemburg	Power company	36.4			
	Bagmoor Holdings LimitedLondon	Holding of industrial power companies - Item not to be deducted	100.0			
	Scout Moor Group LimitedLondon	Holding of industrial power companies - Item not to be deducted	100.0			
	UK Wind Holdings Ltd.London	Holding of industrial power companies - Item not to be deducted	100.0			
MR RENT-Investment GmbH	Adelfa Servicios a Instalaciones Fotovoltaicas S.L.Santa Cruz de Tenerife	Power company	100.0			
	Braemar Energy Ventures IIDover, Delaware	Power company	7.6			
	Braemar Energy Ventures III, L.P.Wilmington, Delaware	Power company	8.3			
	Cornwall Power (Polmaugan) LimitedLondon	Power company	100.0			
	Countryside Renewables (Forest Heath) LimitedLondon	Power company	100.0			
	EGM Wind SASParis	Power company	40.0			
	Element Partners IIWilmington, Delaware	Holding of industrial companies - Item not to be deducted	4.2			
	FOTOUNO S.r.l.Brixen	Power company	100.0			
	FOTOWATIO ITALIA GALATINA S.r.l.Brixen	Power company	100.0			
	KS SPV 23 LimitedLondon	Power company	100.0			
	Lynt Farm Solar LimitedLondon	Power company	100.0			
	MAGAZ FOTOVOLTAICA S.L.U.Alcobendas	Power company	100.0			
	MR RENT UK Investment LimitedLondon	Holding of industrial power companies - Item not to be deducted	100.0			
	MVP Fund II GmbH & Co. KGGrünwald	Power company	19.4			
	SunEnergy & Partners S.r.l.Brixen	Power company	100.0			
	TPG Alternative and Renewable Technologies Partners, L.P.Wilmington, Delaware	Power company	11.6			
	T-Solar Global Operating Assets S.L.Madrid	Holding of industrial power companies - Item not to be deducted	37.0			
	T-Solar Luxembourg GP S.à.r.l.Luxemburg	Holding of industrial power companies - Item not to be deducted	37.0			
	Wind Farm Jenasen ABHässelholm	Power company	100.0			
	Wind Farms Götaland Svealand ABHässelholm	Power company	100.0			
	Windpark MR-B GmbH & Co. KGBremen	Power company	100.0			
	Windpark MR-D GmbH & Co. KGBremen	Power company	100.0			
	Windpark MR-N gmbH & Co. KGBremen	Power company	100.0			
	Windpark MR-S GmbH & Co. KGBremen	Power company	100.0			
	Windpark MR-T GmbH & Co. KGBremen	Power company	100.0			
MR RENT-Management GmbH	Windpark MR-B GmbH & Co. KGBremen	Power company	0.0			
	Windpark MR-N gmbH & Co. KGBremen	Power company	0.0			
	Windpark MR-S GmbH & Co. KGBremen	Power company	0.0			
	Windpark MR-T GmbH & Co. KGBremen	Power company	0.0			
MR Solar GmbH & Co. KG	MR Solar S.a.s. di welivit Solar Italia S.r.l.Bozen	Power company	100.0			
	Solarfonds Göttelborn 2 GmbH & Co. KG Düsseldorf	Power company	34.4			
	wse Solarpark Spanien 1 GmbH & Co. KG Düsseldorf	Power company	10.0			
Münchener Rückversicherungs-Gesellschaft AG	40 CourcellesParis	Others	100.0			
	ADEUS Aktienregister-Service-GmbHMünchen	Others	15.4			
	Agricultural Management Services S.r.l. i.L.Verona	Others	33.3			
	Apollo Hospital EnterpriseMumbai	Others	1.7			
	Asia Property Fund II GmbH & Co. KG i. L.München	Others	5.9			
	B3i Services AGZürich	Others	3.1			
	Bell & Clements (Bermuda) Ltd.Hamilton, Bermuda	Holding	100.0			
	CLUB Certificate Issuer Trust I Series 2018-17San Francisco, California	Others	95.0			
	CLUB Certificate Issuer Trust I Series 2018-24San Francisco, California	Others	95.0			
	CLUB Certificate Issuer Trust I Series 2018-31San Francisco, California	Others	95.0			
	CLUB Certificate Issuer Trust I Series 2019-05San Francisco, California	Others	95.0			
	CLUB Certificate Issuer Trust I Series 2019-10San Francisco, California	Others	95.0			
	CLUB Certificate Issuer Trust I Series 2019-40San Francisco, California	Others	95.0			
	CLUB Certificate Issuer Trust I Series 2019-47San Francisco, California	Others	95.0			
	COMAR Compagnie Méditerranéenne d'Assurances et de Réas.Tunis	Insurance	3.0			
	Comino Beteiligungen GmbHGrünwald	Holding	100.0			
	Consorcio Internacional de Aseguradores de Crédito S.A.Madrid	Holding of insurances	15.0			
	Consortia Versicherungs-Beteiligungs-ges.Nürnberg	Holding of insurances	33.7			
	DAMAN - National HealthAbu Dhabi	Insurance	20.0			
	Deutsches Forschungszentrum für Künstliche Intelligenz GmbHKaiserslautern	Others	2.5			
	ERGO Group AGDüsseldorf	Holding of insurances	100.0			
	Evaluación Médica TUW S.L.Barcelona	Others	100.0			
	Extremus Versicherungs-AGKöln	Insurance	16.0			
	Forst Ebnath AGEbnath	Others	100.0			
	Global Aerospace Underwriting Managers Ltd.London	Others	51.0			
	Great Lakes Insurance SEMünchen	Insurance	100.0			
	Hamburger Hof Management GmbHHamburg	Others	100.0			

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Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
	Hansekuranz Kontor GmbHMünster	Holding	80.0			
	Hellenic Ship and Aircraft Insurance i.LAthen	Insurance	2.7			
	Jordan Insurance Co. p.l.c.Amman	Insurance	10.0			
	King Price Financial Services (Pty) LtdPretoria	Holding of insurances	15.0			
	La Previsora S.A. Compania SegurosBogota	Insurance	0.5			
	Larus Vermögensverwaltungs-ges.mbHMünchen	Holding	100.0			
	MEAG BenedictMünchen	Others	100.0			
	MEAG Cash Management GmbHMünchen	Others	60.0			
	MEAG EM Rent Nachhaltigkeit (A+I Tranche)München	Others	56.7			
	MEAG JanusMünchen	Others	100.0			
	MEAG Munich ERGO Asset ManagementMünchen	Financial services institutions - Item to be deducted	100.0			
	MEAG PEGASUSMünchen	Others	100.0			
	MEAG Short-Term High YieldMünchen	Others	28.2			
	MEAG VenusMünchen	Others	100.0			
	MedNet Holding GmbHMünchen	Holding	100.0			
	Mico Equities Inc.Manila	Holding of insurances	10.2			
	MR Beteiligungen 1. GmbHMünchen	Others	100.0			
	MR Beteiligungen 15. GmbHMünchen	Others	100.0			
	MR Beteiligungen 16. GmbHMünchen	Others	100.0			
	MR Beteiligungen 17. GmbHMünchen	Others	100.0			
	MR Beteiligungen 18. GmbHGrünwald	Others	100.0			
	MR Beteiligungen 18. GmbH & Co. Immobilien KGGrünwald	Others	100.0			
	MR Beteiligungen 18. GmbH & Co. Real Estate KGGrünwald	Others	100.0			
	MR Beteiligungen 19. GmbHMünchen	Others	100.0			
	MR Beteiligungen 2. EUR AG & Co. KGGrünwald	Others	100.0			
	MR Beteiligungen 2. GmbHMünchen	Others	100.0			
	MR Beteiligungen 3. EUR AG & Co. KGGrünwald	Others	100.0			
	MR Beteiligungen 3. GmbHMünchen	Others	100.0			
	MR Beteiligungen AGGrünwald	Others	100.0			
	MR Beteiligungen EUR AG & Co. KGGrünwald	Others	100.0			
	MR Beteiligungen GBP AG & Co. KGGrünwald	Others	100.0			
	MR Beteiligungen USD AG & Co. KGGrünwald	Others	100.0			
	MR Debt Finance GmbHMünchen	Holding	100.0			
	MR ERGO Beteiligungen GmbHGrünwald	Financial enterprises - Item to be deducted	100.0			
	MR Financial Group GmbHMünchen	Holding	100.0			
	MR Forest GmbHMünchen	Others	100.0			
	MR Infrastructure Investment GmbHMünchen	Others	100.0			
	MR RENT-Investment GmbHMünchen	Holding	100.0			
	MR RENT-Management GmbHMünchen	Others	100.0			
	MR Solar GmbH & Co. KGDüsseldorf	Power company	99.8			
	MU068 MR Placem (FCP)Paris	Others	100.0			
	Muenchener de Mexico, S.A.Mexico	Service company	0.2			
	Münchener Argentina Servicios TécnicosBuenos Aires	Service company	100.0			
	Münchener Consultora Internacional SRLSantiago de Chile	Service company	90.0			
	Münchener Finanzgruppe AG BeteiligungenMünchen	Others	100.0			
	MÜNCHENER RÜCK, ESCRITÓRIO DE REPRESENTACAO NO BRASIL LTDASão Paulo	Service company	100.0			
	Münchener Tierpark Hellabrunn AktiengesellschaftMünchen	Others	0.2			
	Münchener Vermögensverwaltung GmbHMünchen	Others	100.0			
	Munich Health Holding AGMünchen	Holding of insurances	100.0			
	Munich Holdings LimitedToronto, Ontario	Holding of insurances	100.0			
	Munich Holdings of Australasia Pty LtdSydney	Holding of insurances	100.0			
	Munich Re Automation Solutions LimitedDublin	Others	100.0			
	Munich Re Capital Markets GmbHMünchen	Financial services institutions - Item to be deducted	100.0			
	Munich Re Digital Partners LimitedLondon	Others	100.0			
	Munich Re do Brasil Resseguradora SASão Paulo	Reinsurance	100.0			
	Munich Re India Services Private LimitedMumbai	Service company	99.0			
	Munich Re Investment Partners GmbHMünchen	Others	100.0			
	Munich Re New Ventures Inc.Toronto, Ontario	Holding	100.0			
	Munich Re of Malta Holding LimitedTa' Xbiex	Holding of insurances	100.0			
	Munich Re PCC LimitedTa' Xbiex	Insurance	100.0			
	Munich Re Service GmbHMünchen	Service company	100.0			
	Munich Re Specialty Group Ltd.London	Holding of insurances	100.0			
	Munich Re UK Services LimitedLondon	Service company	100.0			
	Munich Reinsurance Company of Africa LtdJohannesburg	Reinsurance	100.0			
	Munich ReThink GmbHMünchen	Others	100.0			
	MunichFinancialGroup AG HoldingMünchen	Others	100.0			
	MunichFinancialGroup GmbHMünchen	Holding	100.0			
	MunichFinancialServices AGMünchen	Others	100.0			
	New Reinsurance Company Ltd.Zürich	Reinsurance	100.0			
	P.A.N. Verwaltungs GmbHGrünwald	Others	100.0			

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Munich Health Alpha GmbH Munich Health Daman Holding Munich Health Holding AG	PERILSZürich	Others	10.0			
	Pharma-Rückversicherungs-GemeinschaftMünchen	Others	12.5			
	Prosper Pass-Thru Trust I Series 2018-1Wilmington, Delaware	Others	95.0			
	Prosper Pass-Thru Trust I Series 2018-2Wilmington, Delaware	Others	95.0			
	Prosper Pass-Thru Trust I Series 2019-01Wilmington, Delaware	Others	95.0			
	Prosper Pass-Thru Trust I Series 2019-02Wilmington, Delaware	Others	95.0			
	Prosper Pass-Thru Trust I Series 2019-03Wilmington, Delaware	Others	95.0			
	Prosper Pass-Thru Trust I Series 2019-04Wilmington, Delaware	Others	95.0			
	Prosper Pass-Thru Trust I Series 2019-05Wilmington, Delaware	Others	95.0			
	Prosper Pass-Thru Trust I Series 2019-06Wilmington, Delaware	Others	95.0			
	Reaseguradora de las AmericasLa Habana	Service company	100.0			
	Saudi Enaya Cooperative Insurance CompanyJeddah	Insurance	15.0			
	Schloß Hohenkammer GmbHHohenkammer	Others	100.0			
	SEBA BeteiligungsgesellschaftNürnberg	Holding of insurances	49.0			
	Silvanus Vermögensverwaltungsges.mbmHünchen	Others	100.0			
	SIP Social Impact Partners GmbHMünchen	Others	50.0			
	SNIC Insurance B.S.C. ©Manama	Insurance	22.5			
	Société Tunisienne de Assurances et de Réassurances STARTunis	Insurance	1.3			
	SONAGAR Societe Nationale Gabonaise de Assurances et de Reas.Libreville	Insurance	1.0			
	Suramericana S.A.Medellin	Holding of insurances	18.9			
	Sustainable Finance Risk Consulting GmbHMünchen	Service company	100.0			
	Taunus Holding B.V.Rotterdam	Others	23.2			
	The Toa Reinsurance CompanyTokio	Reinsurance	2.4			
	TIERdirekt GmbHMünchen	Others	75.0			
	vers.diagnose GmbHHannover	Service company	49.0			
	VICTORIA US Property Zwei GmbH i. L.München	Holding of industrial companies - Item not to be deducted	100.0			
	WFB Stockholm Management ABStockholm	Others	50.0			
	DKV Belgium S.A.Brüssel	Insurance	100.0			
	Daman Health Insurance - Qatar LLCDooha	Insurance	100.0			
	Apollo Munich Health Insurance Co. Ltd.Hyderabad	Insurance	48.4			
	DKV Belgium S.A.Brüssel	Insurance	0.0			
	DKV Seguros y Reaseguros S.A. EspanolaSaragossa	Insurance	100.0			
	Globality S.A.Munsbach	Insurance	100.0			
	Munich Health Alpha GmbHMünchen	Holding of insurances	100.0			
	Munich Health Daman HoldingAbu Dhabi	Holding of insurances	51.0			
	Storebrand Helseforsikring ASOslo	Insurance	50.0			
Munich Holdings Limited	DAS Legal Protection Inc.Toronto, Ontario	Others	51.0			
	Muenchener de Mexico, S.A.Mexico	Service company	99.8			
	Münchener de Venezuela C.A. Intermediaria de ReasegurosCaracas	Service company	100.0			
	Munich Life Management Corp. Ltd.Toronto, Ontario	Service company	100.0			
Munich Holdings of Australasia Pty Ltd	Munich Management Pte. Ltd.Singapur	Service company	100.0			
	Munich Re Company of CanadaToronto, Ontario	Reinsurance	100.0			
	Munich-Canada Management Corp.Toronto, Ontario	Others	100.0			
	Munichre Service LimitedHongkong	Service company	100.0			
Munich Re Automation Solutions Limited	Temple Insurance CompanyToronto, Ontario	Insurance	100.0			
	Corion Pty LtdSydney	Service company	100.0			
	Macquarie Agriculture Fund - Crop AustraliaSydney	Holding of industrial companies - Item not to be deducted	40.5			
	Munich Reinsurance Comp.AustralasiaSydney	Reinsurance	100.0			
Munich Re Company of Canada	Munich Re Automation Solutions GmbHMünchen	Others	100.0			
	Munich Re Automation Solutions Inc.Wilmington, Delaware	Others	100.0			
	Munich Re Automation Solutions K.K.Tokio	Others	100.0			
	Munich Re Automation Solutions Pte. Ltd.Singapur	Others	100.0			
Munich Re do Brasil Resseguradora SA	Munich Re Automation Solutions Pty LtdSydney	Others	100.0			
	Munich Canada Systems CorporationToronto, Ontario	Others	100.0			
	Fundo Invest Exclusivo referenciado di Munich Re BrasilSão Paulo	Others	98.2			
	ITAU CAMBIAL FICFISao Paulo	Others	11.3			
Munich Re New Ventures Inc.	Digital Porte Inc.Toronto, Ontario	Others	100.0			
	Group Health Group Holdings Inc., SurreySurrey, British Columbia	Holding	40.0			
	Munich Re Innovation Systems Inc.Toronto, Ontario	Others	100.0			
	Smart Employee Benefits Inc.Mississauga, Ontario	Others	7.0			
Munich Re of Malta Holding Limited	Munich Re of Malta p.l.c.Ta' Xbiex	Reinsurance	100.0			
	Munich Re Underwriting Agents DIFC Ltd.Dubai	Service company	100.0			
Munich Re Specialty Group Ltd.	Groves, John & Westrup LimitedLiverpool	Service company	100.0			
	MRSg UK Services LimitedLondon	Others	100.0			
	Munich Re Capital LimitedLondon	Insurance	100.0			
	Munich Re Capital No.2 LimitedLondon	Others	100.0			
	Munich Re Risk Solution Ireland LimitedDublin	Others	100.0			
	Munich Re Specialty Group N.A. Inc.Schaumburg, Illinois	Holding	100.0			
	Munich RE Syndicate Labuan LimitedLabuan	Service company	100.0			
	Munich Re Syndicate LimitedLondon	Others	100.0			

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Munich Re Specialty Group N.A. Inc. Munich Reinsurance America Inc. Munich Reinsurance Company of Africa Ltd	Munich Re Syndicate Middle East Ltd.Dubai	Service company	100.0			
	Munich Re Syndicate Singapore Ltd.Singapur	Service company	100.0			
	NMU Specialty Ltd.Leeds	Service company	100.0			
	Roanoke International Brokers LimitedLondon	Service company	100.0			
	Roanoke Insurance Group Inc., SchaumburgSchaumburg, Illinois	Service company	100.0			
	U.S. Property Fund V GmbH & Co. KGMünchen	Others	4.7			
	AMSA Assurances Côte d'Ivoire S.A.Abidjan	Insurance	2.1			
	Eswatini Royal Insurance CorporationMbabane	Insurance	16.0			
	Finsure Investments (Private) LimitedHarare	Others	24.5			
	First Central Holdings LimitedJohannesburg	Insurance	9.0			
	Groupement Togolais d'AssurancesLome	Insurance	3.0			
	New National Assurance Comp.Durban, South Africa	Insurance	16.0			
	Societe Camerounaise d'AssurancesDouala, Cameroun	Insurance	1.0			
	Societe Nouvelle d'Assurance-VieBamako, Mali	Insurance	4.0			
MunichFinancialGroup GmbH	Munich Re of Malta Holding LimitedTa' Xbiex	Holding of insurances	0.0			
	Munich Re of Malta p.l.c.Ta' Xbiex	Reinsurance	0.0			
	Smart Thinking Consulting (Beijing) Co. Ltd.Beijing	Others	100.0			
	DMS QIAIF Platform ICAV (FIVE LABS Subfonds)Dublin	Others	100.0			
	HSBC EURO GVT BOND FUND CMünchen	Others	3.0			
	HSBC FRENCH GOVT BONDS - FONDSParis	Others	3.0			
	HSBC FRENCH GOVT BONDS RD FUNDParis	Others	3.0			
	MEAG EUR Global 1München	Others	100.0			
	MEAG EURO-FONDSMünchen	Others	100.0			
	MEAG EURO-YieldMünchen	Others	100.0			
	MEAG GBP Global STARMünchen	Others	100.0			
	MEAG TandemMünchen	Others	100.0			
	MEAG USD FondsMünchen	Others	100.0			
	Wataniya Insurance CompanyJeddah	Insurance	10.0			
nexible Versicherung AG Pan Estates LLC	iShares - EURO STOXX 50 UCITS ETFMünchen	Others	1.9			
	ORM Timber Fund III (Foreign) LLCWilmington, Delaware	Others	39.1			
	ORM TIMBER FUND IV LLCWilmington, Delaware	Others	20.6			
	AGRA Ges. für landwirt. Entwicklung u. Beteiligung mbHBerlin	Holding	100.0			
	PLATINIA world wide equity Erste Bet.-GmbH & Co. KG i. L.Grünwald	Others	0.0			
	PRORENDITA DREI GmbH & Co. KGHamburg	Others	0.0			
	PRORENDITA EINS GmbH & Co. KGHamburg	Others	0.0			
	PRORENDITA FÜNF GmbH & Co. KGHamburg	Others	0.0			
	PRORENDITA VIER GmbH & Co. KGHamburg	Others	0.0			
	Prorendita Zwei GmbH & Co. KGHamburg	Others	0.0			
	Munich Re Specialty Group Insurance Services Inc.Schaumburg, Illinois	Others	100.0			
	Scout Moor Holdings (No. 1) LimitedLondon	Holding of industrial power companies - Item not to be deducted	100.0			
	Scout Moor Holdings (No. 2) LimitedLondon	Holding of industrial power companies - Item not to be deducted	100.0			
	Scout Moor Wind Farm LimitedLondon	Power company	100.0			
Pegasos Holding GmbH PLATINIA Verwaltungs-GmbH PRORENDITA Drei Verwaltungsgesellschaft mbH PRORENDITA EINS Verwaltungsgesellschaft mbH PRORENDITA FÜNF Verwaltungsgesellschaft mbH PRORENDITA VIER Verwaltungsgesellschaft mbH PRORENDITA Zwei Verwaltungsgesellschaft mbH Roanoke Insurance Group Inc., Schaumburg Scout Moor Group Limited Scout Moor Holdings (No. 1) Limited Scout Moor Holdings (No. 2) Limited Silvanus Vermögensverwaltungsges.mbH	Australia New Zealand Forest FundSydney	Others	12.5			
	Brookfield Timberlands Fund V, L.P.Wilmington, Delaware	Holding of industrial companies - Item not to be deducted	0.0			
	BTG Pactual Global Timberland Resources FundLuxemburg	Others	40.3			
	Ceres Demetra GmbHMünchen	Holding	100.0			
	Craigmore Permanent Crop LPChristchurch	Others	44.1			
	Dansk Demetra ApSFrederiksberg C	Others	100.0			
	FIA Timber Painters II LPWilmington, Delaware	Others	39.1			
	Green Acre LLCWilmington, Delaware	Others	31.9			
	Hancock Timberland XII LPWilmington, Delaware	Holding of industrial companies - Item not to be deducted	15.2			
	Junos Verwaltungs GmbHMünchen	Others	100.0			
	Lietuva Demetra GmbHMünchen	Holding	100.0			
	New Forests Penola PlantationsSydney	Others	18.8			
	Pan Estates LLCWilmington, Delaware	Others	100.0			
	Pegasos Holding GmbHMünchen	Holding	100.0			
	RMS Australian Forests Fund I L.P.George Town, Grand Cayman	Others	37.4			
Solarpark Fusion 3 GmbH	RMS Forest Growth International L.P.George Town, Grand Cayman	Others	43.5			
	m'editerran Power S.a.s. di weliwit Solar Italia S.r.l.Bozen	Power company	100.0			
	SAINT LEON ENERGIE S.A.R.L.Saargemünd	Power company	100.0			
	"Autostrada A-2" S.A.Poznan	Others	9.8			
	Centrum Pomocy Osobom Poszkodowanym Sp.z.o.o.Danzig	Others	100.0			
	Hestia Loss Control Sp.z.o.o.Sopot	Others	100.0			
	Marina Sp.z.o.o.Sopot	Others	100.0			
	Przedsiębiorstwo Maklerskie "Elimar" S.A.Katowice	Others	1.5			
	Sopockie Towarzystwo Doradcze Sp.z.o.o.Sopot	Others	100.0			
	DAS Holding N.V.Amsterdam	Holding of insurances	1.0			
	UAB Agra AurataVilnius	Others	100.0			
	UAB Agra OptimaVilnius	Others	100.0			
	UAB AgroraVilnius	Others	100.0			
Stichting Aandelen Beheer D.A.S. Holding UAB Agra Corp.						

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
UAB Agrovalda	UAB Terra CultiVilnius	Others	100.0			
	UAB AgrovestaVilnius	Others	100.0			
UAB Sietuve	UAB G.Q.FVilnius	Others	100.0			
	UAB AgrofondasVilnius	Others	100.0			
	UAB AgrolaukaVilnius	Others	100.0			
	UAB AgrovaldaVilnius	Others	100.0			
	UAB Vasaros BrizasVilnius	Others	100.0			
	UAB UkelisVilnius	Others	100.0			
UAB Vasaros Brizas	UAB VL Investment Vilnius 1Vilnius	Others	100.0			
UAB VL Investment Vilnius	UAB VL Investment Vilnius 10Vilnius	Others	100.0			
	UAB VL Investment Vilnius 2Vilnius	Others	100.0			
	UAB VL Investment Vilnius 3Vilnius	Others	100.0			
	UAB VL Investment Vilnius 4Vilnius	Others	100.0			
	UAB VL Investment Vilnius 5Vilnius	Others	100.0			
	UAB VL Investment Vilnius 6Vilnius	Others	100.0			
	UAB VL Investment Vilnius 7Vilnius	Others	100.0			
	UAB VL Investment Vilnius 8Vilnius	Others	100.0			
	UAB VL Investment Vilnius 9Vilnius	Others	100.0			
	Tir Mostyn and Foel Goch LimitedLondon	Power company	100.0			
	Hines U.S. Office Value Added Fund II, L.P.Wilmington, Delaware	Others	12.1			
	US PROPERTIES VA GmbH & Co. KG i.L.Düsseldorf	Others	0.0			
	"PORT ELISABETH" GmbH & Co. KGBramstedt	Others	0.0			
	"PORT LOUIS" GmbH & Co. KGBramstedt	Others	0.0			
UK Wind Holdings Ltd.	Grosvenor Vega China Retail Fund, L.P.George Town, Grand Cayman	Others	10.0			
US PROPERTIES VA GmbH & Co. KG i.L.	AERS Consortio AktiengesellschaftStuttgart	Others	18.6			
US PROPERTIES VA Verwaltungs-GmbH	DWS Concept SICAV (Subfonds Instit. FI, Inh.-Ant. I8D oN)Luxemburg	Others	100.0			
Verwaltungsgesellschaft "PORT ELISABETH" mbH	DWS Concept SICAV (Subfonds Instit. FI, Inhaber-Ant. I5D)Luxemburg	Others	100.0			
Verwaltungsgesellschaft "PORT LOUIS" mbH	ERGO Grundstücksverwaltung GbRDüsseldorf	Others	40.0			
VICTORIA Asien Immobilienbeteiligungs GmbH & Co. KG	ERGO Infrastructure Investment Victoria Leben GmbHDüsseldorf	Others	100.0			
Victoria Lebensversicherung Aktiengesellschaft	ERGO Private Capital Leben GmbH & Co. KGDüsseldorf	Others	23.5			
	ERGO Private Capital Zweite GmbH & Co. KGDüsseldorf	Others	23.5			
	EurimMünchen	Others	23.5			
	Europroperty FondsMünchen	Others	6.5			
	iiiMünchen	Others	18.3			
	MEAG ATLASMünchen	Others	100.0			
	MEAG Dividende (A+I Tranche)München	Others	100.0			
	MEAG EuroBalanceMünchen	Others	0.0			
	MEAG EUROERTRAG (A+I Tranche)München	Others	0.0			
	MEAG EuroFlexMünchen	Others	0.0			
	MEAG EuroInvest AMünchen	Others	0.0			
	MEAG EuroKapitalMünchen	Others	0.2			
	MEAG EuroRent AMünchen	Others	0.0			
	MEAG FAIRRETURN (A+I Tranche)München	Others	0.1			
	MEAG GlobalBalance DFMünchen	Others	0.0			
	MEAG GlobalChance DFMünchen	Others	0.0			
	MEAG Multi LifeMünchen	Others	0.0			
	MEAG NACHHALTIGKEITMünchen	Others	25.0			
	MEAG Pension InvestMünchen	Others	0.0			
	MEAG Pension RentMünchen	Others	15.1			
	MEAG Pension SafeMünchen	Others	1.0			
	MEAG ProInvestMünchen	Others	0.4			
	Protektor Lebensversicherungs-AGBerlin	Others	4.3			
	RP Vilbeler Fondsgesellschaft mbH i. L.Frankfurt a. M.	Others	10.0			
	VHDK Beteiligungsgesellschaft mbHDüsseldorf	Holding of industrial companies - Item not to be deducted	20.0			
Victoria Vierter Bauabschnitt Management GmbH	Victoria Vierter Bauabschnitt GmbH & Co. KGDüsseldorf	Others	20.0			
Viwis GmbH	ANOVA GmbHRostock	Others	0.0			
VV-Consulting Ges. f. Risiskoa., Vorsorgeb., Vers.Verm. GmbH	Volksbanken-Versicherungsdienst GmbHWien	Others	25.2			
	MR Solar GmbH & Co. KGDüsseldorf	Power company	0.2			
welivit GmbH	Solarpark 1000 Jahre Fürth GmbH & Co. KGDüsseldorf	Power company	0.2			
	welivit New Energy GmbHDüsseldorf	Power company	100.0			
	welivit Solar Espana GmbHDüsseldorf	Power company	100.0			
	welivit Solar Italia s.r.l.Bozen	Power company	100.0			
	KQV Solarpark Franken 1 GmbH & Co. KGDüsseldorf	Power company	100.0			
	m:solarPOWER GmbH & Co. KGDüsseldorf	Power company	0.0			
	MR Solar GmbH & Co. KGDüsseldorf	Power company	0.0			
	Solarfonds Göttelborn 2 GmbH & Co. KGDüsseldorf	Power company	0.0			
	Solarpark 1000 Jahre Fürth GmbH & Co. KGDüsseldorf	Power company	0.0			
	welivit Solarfonds GmbH & Co. KGDüsseldorf	Power company	0.0			
	welivit TOP SOLAR GmbH & Co. KGDüsseldorf	Power company	0.0			
	WNE Solarfonds Süddeutschland 2 GmbH & Co. KGDüsseldorf	Power company	0.0			
welivit New Energy GmbH						



STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Parent Company	Subsidiary Company	Company Profile	% Shares Owned	Federal ID Number	NAIC Company Code	State of Domicile
welivit Solar Espana GmbH welivit Solar Italia s.r.l.	wse Solarpark Spanien 1 GmbH & Co. KG	Düsseldorf	0.0			
	wse Solarpark Spanien 1 GmbH & Co. KG	Düsseldorf	0.5			
	m:editerran Power S.a.s. di welivit Solar Italia S.r.l.	Bozen	0.0			
	MR Solar S.a.s. di welivit Solar Italia S.r.l.	Bozen	0.0			
welivit Solarfonds GmbH & Co. KG Windpark MR-B GmbH & Co. KG	welivit Solarfonds S.a.s. di welivit Solar Italia S.r.l.	Bozen	0.0			
	welivit Solarfonds S.a.s. di welivit Solar Italia S.r.l.	Bozen	0.0			
	Umspannwerk Hellberge GmbH & Co. KG	Treuenbrietzen	100.0			
	Windpark Langengrassau Infrastruktur GbR	Bremen	6.9			
wse Solarpark Spanien 1 GmbH & Co. KG	WP Kladium/ Dargelütz GbR	Bremen	83.3			
	Windpark Osterhausen-Mittelhausen Infrastruktur GbR	Bremen	55.0			
	Aleama 150015 S.L.	Valencia	58.9			
	Arridabra 130013 S.L.	Valencia	100.0			
	Badozoc 1001 S.L.	Valencia	100.0			
	Baqueda 7007 S.L.	Valencia	100.0			
	Bobasbe 6006 S.L.	Valencia	100.0			
	Botedazo 8008 S.L.	Valencia	100.0			
	Callopio 5005 S.L.	Valencia	100.0			
	Camcichu 9009 S.L.	Valencia	100.0			
	Caracuel Solar Catorce S.L.	Valencia	100.0			
	Caracuel Solar Cinco S.L.	Valencia	100.0			
	Caracuel Solar Cuatro S.L.	Valencia	100.0			
	Caracuel Solar Dieciocho S.L.	Valencia	100.0			
	Caracuel Solar Dieciseis S.L.	Valencia	100.0			
	Caracuel Solar Diecisiete S.L.	Valencia	100.0			
	Caracuel Solar Diez S.L.	Valencia	100.0			
	Caracuel Solar Doce S.L.	Valencia	100.0			
	Caracuel Solar Dos S.L.	Valencia	100.0			
	Caracuel Solar Nueve S.L.	Valencia	100.0			
	Caracuel Solar Ocho S.L.	Valencia	100.0			
	Caracuel Solar Once S.L.	Valencia	100.0			
	Caracuel Solar Quince S.L.	Valencia	100.0			
	Caracuel Solar Seis S.L.	Valencia	100.0			
	Caracuel Solar Siete S.L.	Valencia	100.0			
	Caracuel Solar Trece S.L.	Valencia	100.0			
	Caracuel Solar Tres S.L.	Valencia	100.0			
	Caracuel Solar Uno S.L.	Valencia	100.0			
	Cotatrillo 100010 S.L.	Valencia	100.0			
	Etoblete 160016 S.L.	Valencia	100.0			
	Gamaponti 140014 S.L.	Valencia	100.0			
	Guanzu 2002 S.L.	Valencia	100.0			
	Naretoblera 170017 S.L.	Valencia	100.0			
	Nerruze 120012 S.L.	Valencia	100.0			
	Orrazipo 110011 S.L.	Valencia	100.0			
	Tillobesta 180018 S.L.	Valencia	100.0			
	Zacubu 110011 S.L.	Valencia	100.0			
	Zacuba 6006 S.L.	Valencia	100.0			
	Zacubacon 150015 S.L.	Valencia	100.0			
	Zafacesbe 120012 S.L.	Valencia	100.0			
	Zapacubi 8008 S.L.	Valencia	100.0			
	Zarzucolumbu 100010 S.L.	Valencia	100.0			
	Zetaza 4004 S.L.	Valencia	100.0			
	Zicobucar 140014 S.L.	Valencia	100.0			
	Zucao 130013 S.L.	Valencia	100.0			
	Zucampobi 3003 S.L.	Valencia	100.0			
	Zucarobiso 2002 S.L.	Valencia	100.0			
	Zucobaco 7007 S.L.	Valencia	100.0			
	Zulazor 3003 S.L.	Valencia	100.0			
	Zumbicobi 5005 S.L.	Valencia	100.0			
	Zumcasba 1001 S.L.	Valencia	100.0			
	Zuncabu 4004 S.L.	Valencia	100.0			
	Zuncolubo 9009 S.L.	Valencia	100.0			

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire .....	11,503,836	24,444	0.2	5.4
2.	Allied Lines .....	4,870,414	1,753,684	36.0	87.1
3.	Farmowners multiple peril .....	0	0	0.0	0.0
4.	Homeowners multiple peril .....	47,096,778	16,813,782	35.7	(7.3)
5.	Commercial multiple peril .....	4,565,088	2,444,281	53.5	96.1
6.	Mortgage guaranty .....	0	0	0.0	0.0
8.	Ocean marine .....	1,579,032	238,636	15.1	3.2
9.	Inland marine .....	22,300,415	15,340,969	68.8	62.2
10.	Financial guaranty .....	0	0	0.0	0.0
11.1	Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2	Medical professional liability - claims-made .....	0	0	0.0	0.0
12.	Earthquake .....	2,486,829	32,623	1.3	0.7
13.	Group accident and health .....	0	0	0.0	0.0
14.	Credit accident and health .....	0	0	0.0	0.0
15.	Other accident and health .....	0	(1,405)	0.0	(1,714.0)
16.	Workers' compensation .....	60,789	36,388	59.9	67.5
17.1	Other liability - occurrence .....	1,787,620	379,438	21.2	32.5
17.2	Other liability - claims-made .....	4,980	1,072	21.5	119.6
17.3	Excess workers' compensation .....	0	0	0.0	0.0
18.1	Products liability - occurrence .....	0	0	0.0	0.0
18.2	Products liability - claims-made .....	0	0	0.0	0.0
19.1,19.2	Private passenger auto liability .....	1,922,880	(236,198)	(12.3)	43.0
19.3,19.4	Commercial auto liability .....	569,287	17,392	3.1	85.3
21.	Auto physical damage .....	7,443,346	2,441,592	32.8	33.5
22.	Aircraft (all perils) .....	0	0	0.0	0.0
23.	Fidelity .....	0	0	0.0	0.0
24.	Surety .....	0	0	0.0	0.0
26.	Burglary and theft .....	0	0	0.0	0.0
27.	Boiler and machinery .....	14	0	0.0	0.0
28.	Credit .....	0	0	0.0	0.0
29.	International .....	0	0	0.0	0.0
30.	Warranty .....	0	(4,543)	0.0	2,483.2
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	(3,856)	0.0	(1,843.4)
35.	Totals .....	106,191,308	39,278,299	37.0	19.9
DETAILS OF WRITE-INS					
3401.	Travel Insurance .....	0	(3,856)	0.0	(1,843.4)
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	(3,856)	0.0	(1,843.4)

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire .....	4,681,291	4,681,291	11,904,798
2.	Allied Lines .....	2,203,799	2,203,799	6,067,617
3.	Farmowners multiple peril .....	0	0	0
4.	Homeowners multiple peril .....	32,420,626	32,420,626	45,939,784
5.	Commercial multiple peril .....	4,376,429	4,376,429	4,325,324
6.	Mortgage guaranty .....	0	0	0
8.	Ocean marine .....	953,791	953,791	1,194,950
9.	Inland marine .....	27,726,273	27,726,273	18,849,901
10.	Financial guaranty .....	0	0	0
11.1	Medical professional liability - occurrence .....	0	0	0
11.2	Medical professional liability - claims-made .....	0	0	0
12.	Earthquake .....	1,944,596	1,944,596	2,121,026
13.	Group accident and health .....	0	0	0
14.	Credit accident and health .....	0	0	0
15.	Other accident and health .....	0	0	(20)
16.	Workers' compensation .....	60,694	60,694	96,902
17.1	Other liability - occurrence .....	520,506	520,506	1,795,926
17.2	Other liability - claims-made .....	14,054	14,054	10,055
17.3	Excess workers' compensation .....	0	0	0
18.1	Products liability - occurrence .....	0	0	0
18.2	Products liability - claims-made .....	0	0	0
19.1,19.2	Private passenger auto liability .....	1,212,673	1,212,673	1,661,238
19.3,19.4	Commercial auto liability .....	580,826	580,826	648,742
21.	Auto physical damage .....	5,160,603	5,160,603	6,768,355
22.	Aircraft (all perils) .....	0	0	0
23.	Fidelity .....	0	0	0
24.	Surety .....	0	0	0
26.	Burglary and theft .....	0	0	0
27.	Boiler and machinery .....	105	105	0
28.	Credit .....	0	0	0
29.	International .....	0	0	0
30.	Warranty .....	0	0	0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	(44)
35.	Totals .....	81,856,267	81,856,267	101,384,554
DETAILS OF WRITE-INS				
3401.	Travel Insurance .....	0	0	(44)
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	(44)

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13	
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)	
1. 2017 + Prior .....	9,081	3,067	12,148	1,466	46	1,512	7,942	154	2,349	10,445	328	(518)	(191)	
2. 2018 .....	7,088	2,566	9,653	1,332	97	1,429	5,499	212	2,010	7,722	(256)	(246)	(502)	
3. Subtotals 2018 + Prior .....	16,169	5,633	21,801	2,799	143	2,941	13,442	366	4,359	18,167	72	(765)	(693)	
4. 2019 .....	26,064	13,534	39,598	11,811	2,240	14,051	11,752	1,877	6,389	20,018	(2,500)	(3,028)	(5,529)	
5. Subtotals 2019 + Prior .....	42,232	19,167	61,399	14,610	2,383	16,993	25,194	2,243	10,748	38,185	(2,429)	(3,793)	(6,222)	
6. 2020 .....	XXX	XXX	XXX	XXX	20,910	20,910	XXX	13,190	11,172	24,362	XXX	XXX	XXX	
7. Totals .....	42,232	19,167	61,399	14,610	23,292	37,902	25,194	15,433	21,920	62,547	(2,429)	(3,793)	(6,222)	
8. Prior Year-End Surplus As Regards Policyholders	342,550											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
												1. (5.8)	2. (19.8)	3. (10.1)
												Col. 13, Line 7 As a % of Col. 1 Line 8		
4. (1.8)														

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

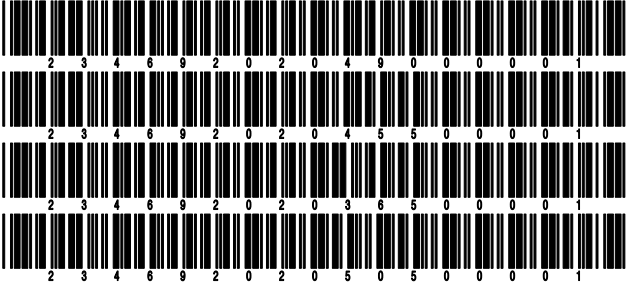
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Supplement A to Schedule T [Document Identifier 455]
- 3. Medicare Part D Coverage Supplement [Document Identifier 365]
- 4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Miscellaneous asset .....	(34)	0	(34)	2,210
2597.	Summary of remaining write-ins for Line 25 from overflow page	(34)	0	(34)	2,210

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Unapplied Salvage and Subrogation .....	2,505,402	1,808,667
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,505,402	1,808,667

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Involuntary Pool asset charged off .....	0	(157,482)	(328,076)
1497.	Summary of remaining write-ins for Line 14 from overflow page	0	(157,482)	(328,076)

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	55,504,082	56,315,039
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,810,565	1,168,046
2.2 Additional investment made after acquisition .....	0	0
3. Current year change in encumbrances .....	0	0
4. Total gain (loss) on disposals .....	0	0
5. Deduct amounts received on disposals .....	0	0
6. Total foreign exchange change in book/adjusted carrying value .....	0	0
7. Deduct current year's other than temporary impairment recognized .....	0	0
8. Deduct current year's depreciation .....	495,825	1,979,002
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	56,818,822	55,504,082
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	56,818,822	55,504,082

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and mortgage interest paid and commitment fees .....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	300,000	300,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	0
2.2 Additional investment made after acquisition .....	0	0
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	0	0
8. Deduct amortization of premium and depreciation .....	0	0
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	300,000	300,000
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	300,000	300,000

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	413,184,560	404,034,447
2. Cost of bonds and stocks acquired .....	29,583,467	124,624,127
3. Accrual of discount .....	25,699	167,203
4. Unrealized valuation increase (decrease) .....	2,789,090	6,442,060
5. Total gain (loss) on disposals .....	729,293	737,682
6. Deduct consideration for bonds and stocks disposed of .....	30,146,875	122,424,191
7. Deduct amortization of premium .....	156,873	687,218
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	(328)	290,450
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	416,008,033	413,184,560
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	416,008,033	413,184,560

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	111,196,219	29,334,536	25,850,740	(5,934,239)	108,745,776	0	0	111,196,219
2. NAIC 2 (a) .....	85,591,781	1,792,930	3,202,038	3,094,824	87,277,497	0	0	85,591,781
3. NAIC 3 (a) .....	9,717,393	199,300	365,132	1,210,308	10,761,869	0	0	9,717,393
4. NAIC 4 (a) .....	0	0	0	0	0	0	0	0
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	20	0	0	0	20	0	0	20
7. Total Bonds	206,505,413	31,326,766	29,417,910	(1,629,107)	206,785,162	0	0	206,505,413
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	206,505,413	31,326,766	29,417,910	(1,629,107)	206,785,162	0	0	206,505,413

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ 1,747,835 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0



SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Premium	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals		XX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	0
2. Cost of short-term investments acquired .....	0	0
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	0	0
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	0	0
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	23,484,152	33,976,668
2. Cost of cash equivalents acquired .....	46,349,484	143,618,764
3. Accrual of discount .....	4,536	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	31,201,536	154,111,280
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	38,636,636	23,484,152
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	38,636,636	23,484,152

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

## SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2 Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Building 1, 4th Floor Renovation - Prior Period Adj. ....	Amelia .....	OH .....	01/15/2020 .....	Elevar Design .....	(5,300) .....	0 .....	(5,300) .....	0 .....
Building 1, 4th Floor Renovation .....	Amelia .....	OH .....	01/15/2020 .....	Motz Consulting Engineering .....	4,500 .....	0 .....	4,500 .....	0 .....
Building 1, Chiller 2 Replacement .....	Amelia .....	OH .....	01/15/2020 .....	Johnson Controls .....	143,830 .....	0 .....	143,830 .....	0 .....
Building 1, 4th Floor Renovation .....	Amelia .....	OH .....	01/15/2020 .....	OstermanCron .....	18,982 .....	0 .....	18,982 .....	0 .....
Building 1, 4th Floor Renovation .....	Amelia .....	OH .....	01/15/2020 .....	EME Fence Co. .....	7,142 .....	0 .....	7,142 .....	0 .....
Building 1, Chiller 2 Replacement .....	Amelia .....	OH .....	02/15/2020 .....	Johnson Controls .....	10,267 .....	0 .....	10,267 .....	0 .....
Building 1, 4th Floor Renovation .....	Amelia .....	OH .....	02/15/2020 .....	Larry's Lock .....	1,367 .....	0 .....	1,367 .....	0 .....
Building 1, 4th Floor Renovation .....	Amelia .....	OH .....	02/15/2020 .....	Turner Construction .....	865,656 .....	0 .....	865,656 .....	0 .....
Building 1, Chiller 2 Replacement .....	Amelia .....	OH .....	03/15/2020 .....	Johnson Controls .....	62,209 .....	0 .....	62,209 .....	0 .....
Building 1, 4th Floor Renovation .....	Amelia .....	OH .....	03/15/2020 .....	OstermanCron .....	701,913 .....	0 .....	701,913 .....	0 .....
0199999. Acquired by Purchase .....					1,810,565 .....	0 .....	1,810,565 .....	0 .....
0399999 - Totals .....					1,810,565 .....	0 .....	1,810,565 .....	0 .....

## SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

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 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**

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
912810-SL-3	UNITED STATES TREASURY SENIORGOVTBND 2.000% 02/15/50		..02/28/2020	CITICORP SECURITIES MARKETS		1,619,004	1,500,000	1,319	1
912828-YS-3	UNITED STATES TREASURY SENIORGOVTBND 1.750% 11/15/29		..01/30/2020	J.P. MORGAN SECURITIES INC		407,734	400,000	1,538	1
912828-YX-2	UNITED STATES TREASURY SENIORGOVTBND 1.750% 12/31/26		..01/30/2020	DEUTSCHE BANK AG		7,134,805	7,000,000	10,433	1
912828-ZC-7	UNITED STATES TREASURY SENIORGOVTBND 1.125% 02/28/25		..02/28/2020	CITICORP SECURITIES MARKETS		14,651,797	14,500,000	887	1
0599999. Subtotal - Bonds - U.S. Governments						23,813,340	23,400,000	14,177	XXX
105756-CB-4	BRAZIL FEDERATIVE REPUBLIC OF SENIORCORPBND 4.750% 01/14/50	D	..01/06/2020	MARKETAXESS CORPORATI		199,300	200,000	1,425	3FE
69370P-AJ-0	PERTAMINA PERSERO PT SENIORCORPBND144A 4.150% 02/25/60	D	..02/13/2020	CITICORP SECURITIES MARKETS		800,000	800,000	0	2FE
91087B-AH-3	MEXICO UNITED MEXICAN STATES G SENIORCORPBND 3.250% 04/16/30	D	..01/07/2020	GOLDMAN SACHS & CO.		2,247,977	2,260,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						3,247,277	3,260,000	1,425	XXX
17328R-AZ-2	CGCMT 20-GC46 LCFSENIORCMBS20-GC46 2.717% 02/18/53		..02/13/2020	CITICORP SECURITIES MARKETS		1,029,948	1,000,000	1,887	1FE
83165H-AA-4	SMALL BUSINESS LENDING TRUST S AGCYSENBDS20-A144A 2.620% 12/15/26		..01/22/2020	CREDIT SUISSE FIRST BOSTON COR		499,972	500,000	0	1FE
05968L-AM-4	BANCOLOMBIA SA SENIOR CORP BND 3.000% 01/29/25	D	..01/23/2020	CITICORP SECURITIES MARKETS		992,930	1,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,522,850	2,500,000	1,887	XXX
8399997. Total - Bonds - Part 3						29,583,467	29,160,000	17,489	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						29,583,467	29,160,000	17,489	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						29,583,467	XXX	17,489	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
36202D-J8-5	GNMA2 POOL#002987 7.500% 10/20/30		03/01/2020	Paydown		42	42	42	42	.0	.0	.0	.0	.0	42	.0	.0	.0	.0	10/20/2030	1
36202D-LV-1	GNMA2 POOL # 003040 7.000% 02/20/31		03/01/2020	Paydown		77	77	77	77	.0	.0	.0	.0	.0	77	.0	.0	.0	.1	02/20/2031	1
36206P-UR-9	GNMA POOL#417392 7.500% 05/15/26		03/01/2020	Paydown		98	98	100	99	.0	(1)	.0	(1)	.0	98	.0	.0	.0	.1	05/15/2026	1
36206V-JP-3	GNMA POOL#422470 7.500% 03/15/26		03/01/2020	Paydown		58	58	58	58	.0	.0	.0	.0	.0	58	.0	.0	.0	.1	03/15/2026	1
36207F-LH-2	GNMA POOL#430628 7.500% 10/15/29		03/01/2020	Paydown		178	178	178	178	.0	.0	.0	.0	.0	178	.0	.0	.0	.2	10/15/2029	1
36225A-C8-1	GNMA POOL # 780095 10.000% 03/15/25		03/01/2020	Paydown		17	17	18	17	.0	(1)	.0	(1)	.0	17	.0	.0	.0	.0	03/15/2025	1
912828-IW-3	UNITED STATES TREASURY SENIORGOVTBND 1.625% 03/15/20		03/15/2020	Maturity		150,000	150,000	149,730	149,981	.0	.19	.0	.19	.0	150,000	.0	.0	.0	1,219	03/15/2020	1
912828-YA-2	UNITED STATES TREASURY SENIORGOVTBND 1.500% 08/15/22		02/28/2020	GOLDMAN SACHS & CO.		13,199,063	13,000,000	12,967,422	12,970,308	.0	1,867	.0	1,867	.0	12,972,174	.0	226,888	226,888	106,071	08/15/2022	1
912828-YS-3	UNITED STATES TREASURY SENIORGOVTBND 1.750% 11/15/29		02/14/2020	BARCLAYS CAPITAL		406,016	400,000	407,734	.0	.0	(30)	.0	(30)	.0	407,705	.0	(1,689)	(1,689)	1,827	11/15/2029	1
912828-YV-6	UNITED STATES TREASURY SENIORGOVTBND 1.500% 11/30/24		01/23/2020	J.P. MORGAN SECURITIES INC		748,477	750,000	744,170	744,176	.0	.82	.0	.82	.0	744,258	.0	4,219	4,219	1,783	11/30/2024	1
0599999. Subtotal - Bonds - U.S. Governments						14,504,026	14,300,470	14,269,529	13,864,936	0	1,936	0	1,936	0	14,274,607	0	229,418	229,418	110,905	XXX	XXX
105756-BW-9	BRAZIL FEDERATIVE REPUBLIC OF BRAZIL (FEDERATIVE REPUBLIC OF 5.000% 01/27/45	D	01/06/2020	MARKETAXESS CORPORATI		208,800	200,000	163,700	164,329	.0	.11	.0	.11	.0	164,339	.0	44,461	44,461	4,472	01/27/2045	3FE
718286-CB-1	PHILIPPINES REPUBLIC OF SENIOR GOVT BND 3.700% 02/02/42	D	02/13/2020	BANK OF AMERICA		1,177,500	1,000,000	987,500	987,818	.0	.46	.0	.46	.0	987,865	.0	189,635	189,635	20,144	02/02/2042	2FE
91086Q-BC-1	MEXICO UNITED MEXICAN STATES G SENIORCORPBND 4.000% 10/02/23	D	01/07/2020	GOLDMAN SACHS & CO.		952,272	900,000	945,450	940,931	.0	(340)	.0	(340)	.0	940,591	.0	11,681	11,681	10,100	10/02/2023	2FE
91087B-AA-8	MEXICO UNITED MEXICAN STATES G SENIOR CORP BND 3.600% 01/30/25	D	01/07/2020	GOLDMAN SACHS & CO.		1,295,141	1,230,000	1,300,110	1,273,843	.0	(261)	.0	(261)	.0	1,273,582	.0	21,559	21,559	20,049	01/30/2025	2FE
1099999. Subtotal - Bonds - All Other Governments						3,633,713	3,330,000	3,396,760	3,366,921	0	(544)	0	(544)	0	3,366,377	0	267,336	267,336	54,765	XXX	XXX
31283G-MN-4	FHLMC POOL#G00365 8.000% 06/01/25		03/01/2020	Paydown		304	304	309	306	.0	(3)	.0	(3)	.0	304	.0	.0	.0	.4	06/01/2025	1
31292G-7H-3	FHLMC POOL#C00896 7.500% 12/01/29		03/01/2020	Paydown		44	44	44	44	.0	.0	.0	.0	.0	44	.0	.0	.0	.1	12/01/2029	1
31292H-D4-3	FHLMC POOL#C01023 7.000% 07/01/30		03/01/2020	Paydown		24	24	25	25	.0	.0	.0	.0	.0	24	.0	.0	.0	.0	07/01/2030	1
31292H-D6-8	FHLMC POOL#C01025 8.000% 07/01/30		03/01/2020	Paydown		6	6	6	6	.0	.0	.0	.0	.0	6	.0	.0	.0	.0	07/01/2030	1
31292H-QC-1	FHLMC POOL # C01351 6.500% 05/01/32		03/01/2020	Paydown		236	236	239	238	.0	(2)	.0	(2)	.0	236	.0	.0	.0	.3	05/01/2032	1
31292L-IW-8	FHLMC POOL # C04269 3.000% 10/01/42		03/01/2020	Paydown		18,555	18,555	19,385	19,291	.0	(736)	.0	(736)	.0	18,555	.0	.0	.0	.88	10/01/2042	1
31293S-DX-4	FHLMC POOL#C28218 6.500% 06/01/29		03/01/2020	Paydown		652	652	652	652	.0	.1	.0	.1	.0	652	.0	.0	.0	.4	06/01/2029	1
31293Y-BX-3	FHLMC POOL # C32754 7.000% 11/01/29		03/01/2020	Paydown		224	224	220	220	.0	.3	.0	.3	.0	224	.0	.0	.0	.3	11/01/2029	1
31298F-U3-4	FHLMC POOL#C46902 6.500% 09/01/30		03/01/2020	Paydown		9	9	9	9	.0	.0	.0	.0	.0	9	.0	.0	.0	.0	09/01/2030	1
31298G-S7-6	FHLMC POOL # C47742 7.000% 02/01/31		03/01/2020	Paydown		22	22	23	23	.0	.0	.0	.0	.0	22	.0	.0	.0	.0	02/01/2031	1
31368H-MB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 190354 5.500% 12/01/34		03/01/2020	Paydown		6,267	6,267	6,823	6,732	.0	(465)	.0	(465)	.0	6,267	.0	.0	.0	.54	12/01/2034	1
31374G-WP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL#313954 6.500% 01/01/28		03/01/2020	Paydown		711	711	734	726	.0	(15)	.0	(15)	.0	711	.0	.0	.0	.7	01/01/2028	1
31379K-MY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL#421675 7.000% 03/01/28		03/01/2020	Paydown		66	66	66	66	.0	.0	.0	.0	.0	66	.0	.0	.0	.1	03/01/2028	1
31384U-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL#534621 7.000% 11/01/29		03/01/2020	Paydown		243	243	245	244	.0	(1)	.0	(1)	.0	243	.0	.0	.0	.3	11/01/2029	1
31384V-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL # 535469 6.500% 07/01/30		03/01/2020	Paydown		75	75	71	71	.0	.3	.0	.3	.0	75	.0	.0	.0	.1	07/01/2030	1
31384V-T8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#535275 6.500% 05/01/30		03/01/2020	Paydown		185	185	184	184	.0	.1	.0	.1	.0	185	.0	.0	.0	.2	05/01/2030	1
31398K-CN-8	FHLMC CMO 3587 DA 4.500% 10/15/39		03/01/2020	Paydown		9,112	9,112	9,548	9,449	.0	(337)	.0	(337)	.0	9,112	.0	.0	.0	.46	10/15/2039	1
31407H-HS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 831041 5.000% 10/01/35		03/01/2020	Paydown		900	900	873	876	.0	.24	.0	.24	.0	900	.0	.0	.0	.7	10/01/2035	1
31407M-MR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 834768 5.500% 07/01/35		03/01/2020	Paydown		2,692	2,692	2,646	2,651	.0	.42	.0	.42	.0	2,692	.0	.0	.0	.36	07/01/2035	1
3140JQ-TM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN7755 3.000% 09/01/49		03/01/2020	Paydown		113,769	113,769	116,049	116,042	.0	(2,273)	.0	(2,273)	.0	113,769	.0	.0	.0	.612	09/01/2049	1
3140X4-DE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM1000 3.000% 04/01/47		01/30/2020	CITICORP SECURITIES MARKETS		7,579,658	7,333,027	7,408,076	7,407,117	.0	(664)	.0	(664)	.0	7,406,453	.0	173,205	173,205	36,665	04/01/2047	1
3140X4-DE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM1000 3.000% 04/01/47		01/01/2020	Paydown		86,086	86,086	86,967	86,955	.0	(870)	.0	(870)	.0	86,086	.0	.0	.0	.215	04/01/2047	1

STATEMENT AS OF MARCH 31, 2020 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	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 Recog- nized	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	NAIC Desig- nation and Admini- strative Symbol
31418M-K7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD0317 5.500% 01/01/39		03/01/2020	Paydown		357	357	382	380	0	(22)	0	(22)	0	357	0	0	0	3	01/01/2039	1
3199999	Subtotal - Bonds - U.S. Special Revenues					7,820,197	7,573,566	7,653,576	7,652,307	0	(5,314)	0	(5,314)	0	7,646,992	0	173,205	173,205	37,755	XXX	XXX
05946X-BV-4	BANCOFAMERICA FUNDING CORP CMO_03-A4-1A1 6.000% 05/20/33		03/01/2020	Paydown		31	31	32	31	0	(1)	0	(1)	0	31	0	0	0	0	05/20/2033	1FI
26208F-AJ-0	DRIVE AUTO RECEIVABLES TRUST D SUB ABS 17-2 2.750% 09/15/23		02/15/2020	Paydown		106,140	106,140	106,136	106,135	0	6	0	6	0	106,140	0	0	0	276	09/15/2023	1FE
50540R-AR-3	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND 2.625% 02/01/20		01/01/2020	Call 0.0000		(328)	0	0	0	0	0	0	0	0	0	0	0	0	(328)	02/01/2020	2FE
831645-AA-4	SBIZ 19-A ABS 19-A-A 144A 2.850% 07/15/26 SMALL BUSINESS LENDING TRUST S AGCYSENABS20-		03/15/2020	Paydown		111,489	111,489	111,486	111,486	0	3	0	3	0	111,489	0	0	0	513	07/15/2026	1FE
83165W-AA-4	A144A 2.620% 12/15/26 NORBORD INC SECURED CORP BND 144A 6.250%		03/15/2020	Paydown		29,186	29,186	29,185	0	0	2	0	2	0	29,186	0	0	0	96	12/15/2026	1FE
65548P-AE-6	04/15/23 SECURITIZED TERM AUTO REC TRST SENIOR ABS 17-	A	01/09/2020	BANK OF AMERICA		214,250	200,000	201,750	200,801	0	(8)	0	(8)	0	200,793	0	13,457	13,457	3,056	04/15/2023	3FE
81379J-AE-1	1A 144A 2.209% 06/25/21 AMERICA MOVIL SAB DE CV SENIORCORPBND	A	03/25/2020	Paydown		180,914	180,914	180,914	180,914	0	0	0	0	0	180,914	0	0	0	652	06/25/2021	1FE
02364W-BH-7	3.625% 04/22/29 TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A	D	01/30/2020	MARKETAXESS CORPORATI		547,260	500,000	501,475	501,394	0	(12)	0	(12)	0	501,382	0	45,878	45,878	5,085	04/22/2029	1FE
88032W-AC-0	MTN 2.875% 02/11/20	D	02/11/2020	Maturity		3,000,000	3,000,000	3,041,940	3,001,033	0	(1,033)	0	(1,033)	0	3,000,000	0	0	0	43,125	02/11/2020	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					4,188,942	4,127,760	4,172,918	4,101,794	0	(1,043)	0	(1,043)	0	4,129,935	0	59,335	59,335	52,475	XXX	XXX
8399997	Total - Bonds - Part 4					30,146,878	29,331,796	29,492,783	28,985,958	0	(4,965)	0	(4,965)	0	29,417,911	0	729,294	729,294	255,900	XXX	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					30,146,878	29,331,796	29,492,783	28,985,958	0	(4,965)	0	(4,965)	0	29,417,911	0	729,294	729,294	255,900	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999	Totals					30,146,878	XXX	29,492,783	28,985,958	0	(4,965)	0	(4,965)	0	29,417,911	0	729,294	729,294	255,900	XXX	XXX



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

**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 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 DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Cincinnati, Ohio Checking								
US Bank ..... Account		0.000	0	0	1,121,275	1,352,958	254,723	XXX
Cincinnati, Ohio Checking								
US Bank ..... Account		0.000	0	0	34,328	361,521	398,270	XXX
Cincinnati, Ohio Lock Box								
Fifth Third Bank ..... Account		0.000	0	0	(311,787)	2,172,541	(3,525,585)	XXX
Cincinnati, Ohio								
US Bank ..... Outstanding D Bill Checks		0.000	0	0	(4,192,830)	(3,678,422)	(3,522,479)	XXX
Cincinnati, Ohio Claim								
US Bank ..... Check Payable Account		0.000	0	0	(1,994,221)	(1,869,535)	(1,731,751)	XXX
Cincinnati, Ohio Claim								
US Bank ..... Check Payable Account		0.000	0	0	15,081,659	69,017,582	(15,556,175)	XXX
Cincinnati, Ohio Checking								
US Bank ..... Account		0.000	0	0	3,537,905	3,537,935	3,537,965	XXX
Cincinnati, Ohio Checking								
US Bank ..... Account		0.000	0	0	(782,730)	(2,924,231)	(1,273,454)	XXX
0199998. Deposits in ... 15 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	121	(2,651,502)	(2,107,456)	(187,136)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	121	9,842,096	65,862,893	(21,605,621)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	121	9,842,096	65,862,893	(21,605,621)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	121	9,842,096	65,862,893	(21,605,621)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]