



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2021
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)			800-543-2644-6232 (Area Code) (Telephone Number)		
	Amelia, OH, US 45102-2607 (City or Town, State, Country and Zip Code)			800-543-2644-6232 (Area Code) (Telephone Number)		
Mail Address	P.O. Box 5323 (Street and Number or P.O. Box)			Cincinnati, OH, US 45201-5323 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	7000 Midland Blvd. (Street and Number)			800-543-2644-6232 (Area Code) (Telephone Number)		
	Amelia, OH, US 45102-2607 (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	SVP / CFO	René Gobonya
President / CEO	Andreas Matthias Kleiner	VP / Treasurer	Scott Christopher Vess

OTHER

Charles Schuster Griffith III, SVP / Secretary		
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DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski	Elizabeth Ann Levy-Navarro #	Lisa Anne Pollina #
Andreas Matthias Kleiner	Alice Chamberlayne Hill	René Gobonya
Oliver Jurgen Horbelt	Richard Leonard Alleyne #	

State of	Ohio	SS
County of	Clermont	

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

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.....		

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	34,763,718	6.688	34,763,717	0	34,763,717	6.688
1.02 All other governments	10,787,808	2.075	10,787,808	0	10,787,808	2.075
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,162,241	1.570	8,162,244	0	8,162,244	1.570
1.06 Industrial and miscellaneous	86,717,761	16.684	86,717,758	0	86,717,758	16.684
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	140,431,527	27.018	140,431,527	0	140,431,527	27.018
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	287,493,489	55.312	287,493,489	0	287,493,489	55.312
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	287,493,489	55.312	287,493,489	0	287,493,489	55.312
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	52,300,638	10.062	52,300,638	0	52,300,638	10.062
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	52,300,638	10.062	52,300,638	0	52,300,638	10.062
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(1,814,739)	(0.349)	(1,814,739)	0	(1,814,739)	(0.349)
6.02 Cash equivalents (Schedule E, Part 2)	41,033,990	7.895	41,033,990	0	41,033,990	7.895
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	39,219,251	7.545	39,219,251	0	39,219,251	7.545
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	300,000	0.058	300,000	0	300,000	0.058
10. Receivables for securities	26,027	0.005	26,027	0	26,027	0.005
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	519,770,932	100.000	519,770,932	0	519,770,932	100.000

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	54,775,863
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0
	2.2 Additional investment made after acquisition (Part 2, Column 9)	11,750
		11,750
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	0
	3.2 Totals, Part 3, Column 11	0
		0
4.	Total gain (loss) on disposals, Part 3, Column 18	0
5.	Deduct amounts received on disposals, Part 3, Column 15	0
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	0
	6.2 Totals, Part 3, Column 13	0
		0
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	451,566
	7.2 Totals, Part 3, Column 10	0
		451,566
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	2,035,409
	8.2 Totals, Part 3, Column 9	0
		2,035,409
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	52,300,638
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	52,300,638

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
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 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

NONE

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	300,000	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount	0	
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19	0	
7.	Deduct amounts received on disposals, Part 3, Column 16	0	
8.	Deduct amortization of premium and depreciation	0	
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	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	
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	300,000	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	407,803,174	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	517,768,018	
3.	Accrual of discount	108,486	
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(64,487)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(12,256,643)	
	4.4. Part 4, Column 11	18,570	(12,302,560)
5.	Total gain (loss) on disposals, Part 4, Column 19	2,035,735	
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	487,276,727	
7.	Deduct amortization of premium	587,969	
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	376,860	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	427,925,016	
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	427,925,016	

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	34,763,718	34,464,931	34,783,626	34,827,629
	2. Canada	2,225,944	2,259,443	2,238,262	2,219,000
	3. Other Countries	8,561,864	8,800,049	8,707,707	8,601,000
	4. Totals	45,551,527	45,524,423	45,729,595	45,647,629
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	8,162,241	8,375,088	8,154,891	8,153,806
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	56,619,324	56,416,662	56,715,049	55,445,824
	9. Canada	5,101,020	5,075,523	5,110,622	5,064,000
	10. Other Countries	24,997,414	24,859,386	25,058,908	24,912,000
	11. Totals	86,717,759	86,351,571	86,884,579	85,421,824
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	140,431,527	140,251,082	140,769,065	139,223,259
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	287,493,489	287,493,489	164,085,324	
	25. Total Common Stocks	287,493,489	287,493,489	164,085,324	
	26. Total Stocks	287,493,489	287,493,489	164,085,324	
	27. Total Bonds and Stocks	427,925,016	427,744,571	304,854,389	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	631	29,077,216	2,694,028	2,793,349	198,493	XXX	34,763,717	24.8	74,224,865	34.8	34,763,717	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	631	29,077,216	2,694,028	2,793,349	198,493	XXX	34,763,717	24.8	74,224,865	34.8	34,763,717	0
2. All Other Governments												
2.1 NAIC 1	1,902,608	7,246,979	0	0	103,927	XXX	9,253,514	6.6	17,128,092	8.0	8,677,215	576,299
2.2 NAIC 2	0	0	1,391,509	0	0	XXX	1,391,509	1.0	26,655,255	12.5	1,391,509	0
2.3 NAIC 3	0	0	0	0	142,785	XXX	142,785	0.1	8,927,199	4.2	142,785	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	1,902,608	7,246,979	1,391,509	0	246,712	XXX	10,787,808	7.7	52,710,546	24.7	10,211,509	576,299
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	149,830	0.1	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	149,830	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	519,307	5,378,106	1,746,101	462,074	56,654	XXX	8,162,242	5.8	16,591,811	7.8	8,162,242	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	519,307	5,378,106	1,746,101	462,074	56,654	XXX	8,162,242	5.8	16,591,811	7.8	8,162,242	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,618,057	29,170,344	16,655,008	2,000,441	1,188,109	XXX	50,631,959	36.1	21,024,048	9.9	39,493,958	11,138,001
6.2 NAIC 2	1,092,647	12,835,617	15,145,934	4,033,006	154,359	XXX	33,261,563	23.7	44,088,984	20.7	27,162,418	6,099,145
6.3 NAIC 3	0	2,280,837	543,401	0	0	XXX	2,824,238	2.0	4,411,300	2.1	900,413	1,923,825
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	20	0.0	0	0
6.7 Totals	2,710,704	44,286,798	32,344,343	6,033,447	1,342,468	XXX	86,717,760	61.8	69,524,352	32.6	67,556,789	19,160,971
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 4,040,603	70,872,645	21,095,137	5,255,864	1,547,183	0	102,811,432	73.2	XXX	XXX	91,097,132	11,714,300
11.2 NAIC 2	(d) 1,092,647	12,835,617	16,537,443	4,033,006	154,359	0	34,653,072	24.7	XXX	XXX	28,553,927	6,099,145
11.3 NAIC 3	(d) 0	2,280,837	543,401	0	142,785	0	2,967,023	2.1	XXX	XXX	1,043,198	1,923,825
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	5,133,250	85,989,099	38,175,981	9,288,870	1,844,327	0	(b) 140,431,527	100.0	XXX	XXX	120,694,257	19,737,270
11.8 Line 11.7 as a % of Col. 7	3.7	61.2	27.2	6.6	1.3	0.0	100.0	XXX	XXX	XXX	85.9	14.1
12. Total Bonds Prior Year												
12.1 NAIC 1	18,658,628	88,464,240	11,095,596	10,229,767	670,415	0	XXX	XXX	129,118,646	60.6	125,994,157	3,124,489
12.2 NAIC 2	6,190,386	23,258,206	26,248,017	3,626,114	11,421,516	0	XXX	XXX	70,744,239	33.2	58,481,296	12,262,943
12.3 NAIC 3	1,802,795	4,104,395	3,874,974	750,000	2,806,335	0	XXX	XXX	13,338,499	6.3	6,917,909	6,420,590
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.6 NAIC 6	0	0	0	0	20	0	XXX	XXX	(c) 20	0.0	20	0
12.7 Totals	26,651,809	115,826,841	41,218,587	14,605,881	14,898,286	0	XXX	XXX	(b) 213,201,404	100.0	191,393,382	21,808,022
12.8 Line 12.7 as a % of Col. 9	12.5	54.3	19.3	6.9	7.0	0.0	XXX	XXX	100.0	XXX	89.8	10.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,788,461	64,337,549	17,086,855	4,393,588	1,490,680	0	91,097,133	64.9	125,994,157	59.1	91,097,133	XXX
13.2 NAIC 2	1,075,909	10,763,953	12,736,208	3,823,499	154,359	0	28,553,928	20.3	58,481,296	27.4	28,553,928	XXX
13.3 NAIC 3	0	900,413	0	0	142,785	0	1,043,198	0.7	6,917,909	3.2	1,043,198	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	20	0.0	0	XXX
13.7 Totals	4,864,370	76,001,915	29,823,063	8,217,087	1,787,824	0	120,694,259	85.9	191,393,382	89.8	120,694,259	XXX
13.8 Line 13.7 as a % of Col. 7	4.0	63.0	24.7	6.8	1.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.5	54.1	21.2	5.9	1.3	0.0	85.9	XXX	XXX	XXX	85.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	252,142	6,535,096	4,008,282	862,276	56,503	0	11,714,299	8.3	3,124,489	1.5	XXX	11,714,299
14.2 NAIC 2	16,738	2,071,664	3,801,235	209,507	0	0	6,099,144	4.3	12,262,943	5.8	XXX	6,099,144
14.3 NAIC 3	0	1,380,424	543,401	0	0	0	1,923,825	1.4	6,420,590	3.0	XXX	1,923,825
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	268,880	9,987,184	8,352,918	1,071,783	56,503	0	19,737,268	14.1	21,808,022	10.2	XXX	19,737,268
14.8 Line 14.7 as a % of Col. 7	1.4	50.6	42.3	5.4	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.2	7.1	5.9	0.8	0.0	0.0	14.1	XXX	XXX	XXX	XXX	14.1

(a) Includes \$ 19,737,269 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations and \$ 20 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.
SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	.0	29,075,547	2,693,396	2,793,349	198,493	XXX	34,760,785	24.8	74,215,492	34.8	34,760,785	0
1.02 Residential Mortgage-Backed Securities	631	1,669	632	.0	.0	XXX	2,932	0.0	9,374	0.0	2,932	0
1.03 Commercial Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	631	29,077,216	2,694,028	2,793,349	198,493	XXX	34,763,717	24.8	74,224,866	34.8	34,763,717	0
2. All Other Governments												
2.01 Issuer Obligations	1,902,608	7,246,979	1,391,509	.0	246,712	XXX	10,787,808	7.7	52,710,546	24.7	10,211,509	576,299
2.02 Residential Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
2.03 Commercial Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	1,902,608	7,246,979	1,391,509	0	246,712	XXX	10,787,808	7.7	52,710,546	24.7	10,211,509	576,299
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	.0	.0	.0	.0	.0	XXX	.0	0.0	149,830	0.1	.0	0
3.02 Residential Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
3.03 Commercial Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	149,830	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
4.02 Residential Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
4.03 Commercial Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	.0	3,985,831	933,078	.0	.0	XXX	4,918,909	3.5	7,912,536	3.7	4,918,909	0
5.02 Residential Mortgage-Backed Securities	519,307	1,392,275	813,023	462,074	56,654	XXX	3,243,333	2.3	8,679,276	4.1	3,243,333	0
5.03 Commercial Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	519,307	5,378,106	1,746,101	462,074	56,654	XXX	8,162,242	5.8	16,591,812	7.8	8,162,242	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,701,869	36,848,082	29,660,906	5,570,271	1,342,468	XXX	75,123,596	53.5	60,621,559	28.4	60,402,178	14,721,418
6.02 Residential Mortgage-Backed Securities	56	163	110	19	.0	XXX	348	0.0	500	0.0	348	0
6.03 Commercial Mortgage-Backed Securities	.0	.0	582,957	.0	.0	XXX	582,957	0.4	1,027,540	0.5	582,957	0
6.04 Other Loan-Backed and Structured Securities	1,008,780	7,438,553	2,100,370	463,157	0	XXX	11,010,860	7.8	7,874,753	3.7	6,571,310	4,439,550
6.05 Totals	2,710,705	44,286,798	32,344,343	6,033,447	1,342,468	XXX	86,717,761	61.8	69,524,352	32.6	67,556,793	19,160,968
7. Hybrid Securities												
7.01 Issuer Obligations	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
7.02 Residential Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
7.03 Commercial Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
8.02 Residential Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
8.03 Commercial Mortgage-Backed Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
8.04 Other Loan-Backed and Structured Securities	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
8.05 Affiliated Bank Loans - Issued	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	.0	.0	0	.0	.0	.XXX	.0	0.0	.0	0.0	.0	.0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	3,604,477	77,156,439	34,678,889	8,363,620	1,787,673	.XXX	125,591,098	89.4	.XXX	.XXX	110,293,381	15,297,717
11.02 Residential Mortgage-Backed Securities	519,994	1,394,107	813,765	462,093	56,654	.XXX	3,246,613	2.3	.XXX	.XXX	3,246,613	.0
11.03 Commercial Mortgage-Backed Securities	.0	.0	582,957	.0	.0	.XXX	582,957	0.4	.XXX	.XXX	582,957	.0
11.04 Other Loan-Backed and Structured Securities	1,008,780	7,438,553	2,100,370	463,157	.0	.XXX	11,010,860	7.8	.XXX	.XXX	6,571,310	4,439,550
11.05 SVO Identified Funds	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	0.0	.XXX	.XXX	.0	0
11.06 Affiliated Bank Loans	.0	.0	0	.0	.0	.XXX	.0	0.0	.XXX	.XXX	.0	.0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	.XXX	0	0.0	.XXX	.XXX	0	0
11.08 Totals	5,133,251	85,989,099	38,175,981	9,288,870	1,844,327	.0	140,431,528	100.0	.XXX	.XXX	120,694,261	19,737,267
11.09 Line 11.08 as a % of Col. 7	3.7	61.2	27.2	6.6	1.3	0.0	100.0	.XXX	.XXX	.XXX	85.9	14.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	20,249,831	110,814,475	36,917,039	13,400,747	14,227,871	.XXX	.XXX	.XXX	195,609,963	91.7	176,356,953	19,253,010
12.02 Residential Mortgage-Backed Securities	1,495,171	3,615,299	1,799,682	1,108,583	670,415	.XXX	.XXX	.XXX	8,689,150	4.1	8,689,147	.3
12.03 Commercial Mortgage-Backed Securities	.0	.0	1,027,540	.0	.0	.XXX	.XXX	.XXX	1,027,540	0.5	1,027,540	.0
12.04 Other Loan-Backed and Structured Securities	4,906,809	1,397,066	1,474,327	96,551	.0	.XXX	.XXX	.XXX	7,874,753	3.7	5,319,744	2,555,009
12.05 SVO Identified Funds	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.XXX	.XXX	.0	0.0	.0	.0
12.06 Affiliated Bank Loans	.0	.0	0	.0	.0	.XXX	.XXX	.XXX	.0	0.0	.0	.0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	.XXX	.XXX	.XXX	0	0.0	0	0
12.08 Totals	26,651,811	115,826,840	41,218,588	14,605,881	14,898,286	.0	.XXX	.XXX	213,201,406	100.0	191,393,384	21,808,022
12.09 Line 12.08 as a % of Col. 9	12.5	54.3	19.3	6.9	7.0	0.0	.XXX	.XXX	100.0	.XXX	89.8	10.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,604,473	68,776,400	28,426,342	7,754,994	1,731,170	.XXX	110,293,379	78.5	176,356,953	82.7	110,293,379	.XXX
13.02 Residential Mortgage-Backed Securities	519,994	1,394,107	813,765	462,093	56,654	.XXX	3,246,613	2.3	8,689,147	4.1	3,246,613	.XXX
13.03 Commercial Mortgage-Backed Securities	.0	.0	582,957	.0	.0	.XXX	582,957	0.4	1,027,540	0.5	582,957	.XXX
13.04 Other Loan-Backed and Structured Securities	739,902	5,831,408	.0	.0	.0	.XXX	6,571,310	4.7	5,319,744	2.5	6,571,310	.XXX
13.05 SVO Identified Funds	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	0.0	.0	0.0	.0	.XXX
13.06 Affiliated Bank Loans	.0	.0	0	.0	.0	.XXX	.0	0.0	.0	0.0	.0	.XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	.XXX
13.08 Totals	4,864,369	76,001,915	29,823,064	8,217,087	1,787,824	.0	120,694,259	85.9	191,393,384	89.8	120,694,259	.XXX
13.09 Line 13.08 as a % of Col. 7	4.0	63.0	24.7	6.8	1.5	0.0	100.0	.XXX	.XXX	.XXX	100.0	.XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.5	54.1	21.2	5.9	1.3	0.0	85.9	.XXX	.XXX	.XXX	85.9	.XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	.4	8,380,039	6,252,547	608,626	56,503	.XXX	15,297,719	10.9	19,253,010	9.0	.XXX	15,297,719
14.02 Residential Mortgage-Backed Securities	.0	.0	0	.0	.0	.XXX	.0	0.0	.3	0.0	.XXX	.0
14.03 Commercial Mortgage-Backed Securities	.0	.0	0	.0	.0	.XXX	.0	0.0	.0	0.0	.XXX	.0
14.04 Other Loan-Backed and Structured Securities	268,878	1,607,145	2,100,370	463,157	.0	.XXX	4,439,550	3.2	2,555,009	1.2	.XXX	4,439,550
14.05 SVO Identified Funds	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	0.0	.0	0.0	.XXX	.0
14.06 Affiliated Bank Loans	.0	.0	0	.0	.0	.XXX	.0	0.0	.0	0.0	.XXX	.0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	.XXX	0	0.0	0	0.0	.XXX	0
14.08 Totals	268,882	9,987,184	8,352,917	1,071,783	56,503	.0	19,737,269	14.1	21,808,022	10.2	.XXX	19,737,269
14.09 Line 14.08 as a % of Col. 7	1.4	50.6	42.3	5.4	0.3	0.0	100.0	.XXX	.XXX	.XXX	.XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.2	7.1	5.9	0.8	0.0	0.0	14.1	.XXX	.XXX	.XXX	.XXX	14.1

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	5,148,360	5,148,360	0	0	0
2. Cost of short-term investments acquired	7,996,465	7,996,465	0	0	0
3. Accrual of discount	825	825	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	789	789	0	0	0
6. Deduct consideration received on disposals	13,146,440	13,146,440	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	28,359,366	0	28,359,366	0
2. Cost of cash equivalents acquired	190,433,867	0	190,433,867	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	177,759,243	0	177,759,243	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	41,033,990	0	41,033,990	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	41,033,990	0	41,033,990	0

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

[illegible]

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

[illegible]

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SA-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	198,589	122.0550	194,067	159,000	198,493	.0	(.96)	.0	.0	3.000	1.803	FA	1,802	.0	11/30/2021	02/15/2048
912810-SQ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	70,520	.87.3130	64,611	74,000	70,699	.0	.154	.0	.0	1.125	1.398	FA	.833	.0	10/30/2020	08/15/2040
912810-ST-6	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	1,860,564	.91.1330	1,825,390	2,003,000	1,865,979	.0	5,415	.0	.0	1.375	1.803	MN	3,576	27,541	02/16/2021	11/15/2040
912810-SW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	85,266	.98.9800	90,072	91,000	85,409	.0	.142	.0	.0	1.875	2.273	FA	.644	.853	05/20/2021	02/15/2041
912810-SY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	772,031	105.0310	756,225	720,000	771,262	.0	(769)	.0	.0	2.250	1.812	MN	2,103	8,100	08/24/2021	05/15/2041
912828-4S-6	UNITEDSTATESTREASURY SENIOR GOVT_BND	SD			.1.A	1,900,893	103.0860	1,963,787	1,905,000	1,903,779	.0	.836	.0	.0	2.750	2.797	MN	4,605	52,388	07/09/2018	05/31/2023
912828-5P-1	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	583,574	104.0940	606,867	583,000	583,230	.0	(115)	.0	.0	2.875	2.854	MN	1,474	16,761	12/03/2018	11/30/2023
912828-Z8-6	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	435,352	101.0430	426,401	422,000	427,232	.0	(4,649)	.0	.0	1.375	0.268	FA	2,192	5,803	04/01/2020	02/15/2023
912828-ZC-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	6,568,047	100.3520	6,522,852	6,500,000	6,543,411	.0	(13,480)	.0	.0	1.125	0.910	FA	24,846	73,125	02/28/2020	02/28/2025
912828-ZL-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	2,136,100	.97.7810	2,086,652	2,134,000	2,135,403	.0	(418)	.0	.0	0.375	0.355	AO	1,371	8,003	05/05/2020	04/30/2025
912828-ZT-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	1,702,599	.97.2730	1,660,458	1,707,000	1,703,988	.0	.877	.0	.0	0.250	0.302	MN	.375	4,268	05/29/2020	05/31/2025
912828-ZW-3	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	56,944	.97.1520	55,377	57,000	56,961	.0	.11	.0	.0	0.250	0.270	JD	.0	143	06/30/2020	06/30/2025
91282C-AJ-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	938,450	.96.8710	909,620	939,000	938,596	.0	.110	.0	.0	0.250	0.262	FA	.798	2,348	09/01/2020	08/31/2025
91282C-AK-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	652,927	.99.0860	648,022	654,000	653,370	.0	.369	.0	.0	0.125	0.182	MS	244	818	10/19/2020	09/15/2023
91282C-AW-1	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	997,945	.99.1760	987,791	996,000	997,232	.0	(657)	.0	.0	0.250	0.184	MN	323	2,490	11/30/2020	11/15/2023
91282C-AZ-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	1,024,680	.96.9800	993,080	1,024,000	1,024,533	.0	(135)	.0	.0	0.375	0.362	MN	338	3,840	11/30/2020	11/30/2025
91282C-BC-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	328,472	.96.9300	328,592	339,000	328,583	.0	.111	.0	.0	0.375	1.164	JD	.4	636	12/14/2021	12/31/2025
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	1,969,612	.97.1600	1,934,459	1,991,000	1,973,142	.0	3,530	.0	.0	0.500	0.719	FA	3,383	4,978	02/26/2021	02/28/2026
91282C-CE-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	666,859	.99.0120	659,418	666,000	666,800	.0	(59)	.0	.0	1.250	1.230	MN	.732	4,163	06/28/2021	05/31/2028
91282C-CV-1	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	1,426,999	.98.0630	1,394,449	1,422,000	1,426,771	.0	(229)	.0	.0	1.125	1.073	FA	5,436	.0	09/02/2021	08/31/2028
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	949,584	.97.7620	936,264	957,700	950,006	.0	.421	.0	.0	0.750	0.926	FA	2,441	.0	09/28/2021	08/31/2026
91282C-CX-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	1,703,999	.98.5860	1,682,862	1,707,000	1,704,294	.0	.294	.0	.0	0.375	0.434	MS	1,910	.0	09/15/2021	09/15/2024
91282C-CY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	316,611	.98.8240	317,226	321,000	316,721	.0	.110	.0	.0	1.250	1.458	MS	1,025	.0	10/26/2021	09/30/2028
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	56,176	.98.2150	55,982	57,000	56,204	.0	.27	.0	.0	0.875	1.179	MS	.127	.0	10/29/2021	09/30/2026
91282C-DB-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	1,131,688	.99.1880	1,128,754	1,138,000	1,131,965	.0	.277	.0	.0	0.625	0.818	AO	1,524	.0	11/10/2021	10/15/2024
91282C-DD-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	709,584	.99.4100	706,806	711,000	709,699	.0	.116	.0	.0	0.375	0.476	AO	.457	.0	11/02/2021	10/31/2023
91282C-DF-5	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	283,079	.99.5940	282,846	284,000	283,105	.0	.25	.0	.0	1.375	1.423	AO	.663	.0	11/02/2021	10/31/2028
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				.1.A	5,253,543	.99.6170	5,242,853	5,263,000	5,253,920	.0	.377	.0	.0	0.500	0.591	MN	2,313	.0	12/02/2021	11/30/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						34,780,687	XXX	34,461,783	34,824,700	34,760,787	.0	(7,405)	.0	.0	XXX	XXX	XXX	65,020	217,091	XXX	XXX
36202D-J8-5	GOVERNMENTNATIONALMORTGAGEA POOL# 002987		4		.1.A	.376	114.7780	.433	.377	.376	.0	.0	.0	.0	.7.500	.7.600	MCN	.2	.28	12/13/2011	10/20/2030
36202D-LV-1	GOVERNMENTNATIONALMORTGAGEA POOL# 003040		4		.1.A	.839	111.5530	.929	.833	.836	.0	(.1)	.0	.0	.7.000	.6.835	MCN	.5	.58	12/13/2011	02/20/2031
36206P-UR-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417392		4		.1.A	.194	103.8620	.197	.190	.191	.0	.0	.0	.0	.7.500	.6.939	MCN	.1	.14	12/13/2011	05/15/2026
36206V-JP-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 422470		4		.1.A	.256	103.8620	.265	.255	.255	.0	.0	.0	.0	.7.500	.7.461	MCN	.2	.19	12/13/2011	03/15/2026
36207F-LH-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 430628		4		.1.A	1.274	103.8620	1.324	1.274	1.273	.0	.0	.0	.0	.7.500	.7.546	MCN	.8	.96	12/13/2011	10/15/2029
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,939	XXX	3,148	2,929	2,931	.0	(1)	.0	.0	XXX	XXX	XXX	18	215	XXX	XXX
0599999. Total - U.S. Government Bonds						34,783,626	XXX	34,464,931	34,827,629	34,763,718	.0	(7,406)	.0	.0	XXX	XXX	XXX	65,038	217,306	XXX	XXX
125094-AQ-5	COP FINANCIAL INC SENIOR CORP_BND 144A	A	1		.1.A FE	593,245	105.3530	599,457	596,000	576,299	.0	(2,719)	.0	.0	3.150	2.629	JJ	7,817	.17,924	04/10/2015	07/24/2024
563469-UQ-6	MANITOBA PROVINCE OF SENIOR CORP_BND	A			.1.E FE	1,645,017	100.6050	1,659,985	1,650,000	1,649,645	.0	1,033	.0	.0	2.125	2.189	MN	5,552	35,063	04/27/2017	05/04/2022
168863-DQ-8	CHILE REPUBLIC OF SENIOR CORP_BND	D	2		.1.F FE	103,854	.92.3930	105,328	.114,000	103,927	.0	.73	.0	.0	3.100	3.518	JJ	1,561	1,767	05/27/2021	01/22/2061
195325-EA-9	COLOMBIA REPUBLIC OF SENIOR CORP_BND	D	1		.3.A FE	168,421	.83.5000	142,785	.171,000	142,785	(25,683)	.47	.0	.0	4.125	4.238	FA	2,528	2,351	04/19/2021	02/22/2042
298785-HR-0	EUROPEAN INVESTMENT BANK SENIOR CORP_BND	D			.1.A FE	2,878,400	103.5000	2,944,562	2,845,000	2,857,439	.0	(7,415)	.0	.0	2.875	2.598	FA	30,900	81,794	02/07/2019	08/15/2023
459058-EP-4	INTERNATIONAL BANK FOR RECONST SENIOR CORP_BND	D			.1.A FE	563,145	104.7130	595,819	.569,000	565,644	.0	.883	.0	.0	2.500	2.674	JJ	6,006	14,225	02/07/2019	07/29/2025
500769-HX-5	KFV SENIOR CORP_BND	D			.1.A FE	2,845,057	103.8840	2,955,500	2,845,000	2,845,055	.0	(2)	.0	.0	2.625	2.624	FA	25,516	74,681	02/07/2019	02/28/2024
	CORPORACION PARA EL FINANCIAMI SENIOR MUNI_BND REV																				
745291-DF-8		C			.1.B FE	758,825	105.4470	.669,591	.635,000	.655,505	.0	(8,237)	.0	.0	5.125	2.445	JD	2,712	32,544	07/09/2014	06/01/2024
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND	D	2		2.B FE	1,390,005	.97.5010	1,386,464	1,422,000	1,391,509	.0	1,504	.0	.0	2.659	2.922	MN	3,886	18,905	06/17/2021	05/24/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						10,945,969	XXX	11,059,491	10,820,000	10,787,808	(25,683)	(14,833)	.0	.0	XXX	XXX	XXX	86,478	279,254	XXX	XXX
1099999. Total - All Other Government Bonds						10,945,969	XXX	11,059,491	10,820,000	10,787,808	(25,683)	(14,833)	.0	.0	XXX	XXX	XXX	86,478	279,254	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	.0	.0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	.0	.0	XXX	XXX	XXX	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3135G0-50-2	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND				1.A	927,690	94.2340	942,339	1,000,000	933,078	0	5,388	0	0	0.875	1.716	FA	3,549	4,375	03/29/2021	08/05/2030
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND				1.A	1,169,110	103.6990	1,180,092	1,138,000	1,152,403	0	(3,184)	0	0	2.125	1.818	AO	4,501	24,183	07/14/2016	04/24/2026
3137EA-EN-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY_BND				1.A	2,809,786	103.1370	2,934,260	2,845,000	2,833,428	0	7,609	0	0	2.750	3.036	JD	2,608	78,238	10/19/2018	06/19/2023
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,906,586	XXX	5,056,691	4,983,000	4,918,909	0	9,813	0	0	XXX	XXX	XXX	10,658	106,796	XXX	XXX
31283G-IN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00365		4		1.A	270	106.1630	282	265	267	0	0	0	0	8.000	7.499	MON	2	21	12/13/2011	06/01/2025
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00896		4		1.A	694	109.4840	760	694	693	0	0	0	0	7.500	7.551	MON	4	52	12/13/2011	12/01/2029
31292H-D4-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01023		4		1.A	107	109.2140	114	104	106	0	0	0	0	7.000	6.357	MON	1	7	12/13/2011	07/01/2030
31292H-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01025		4		1.A	101	106.1630	107	101	101	0	0	0	0	8.000	8.028	MON	1	8	12/13/2011	07/01/2030
31292H-QC-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01351		4		1.A	1,279	111.4750	1,406	1,261	1,273	0	(1)	0	0	6.500	6.213	MON	7	82	12/13/2011	05/01/2032
31292L-W6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C04269		4		1.A	196,727	106.1590	199,911	188,312	195,606	0	(315)	0	0	3.000	2.234	MON	471	5,649	10/19/2012	10/01/2042
31293S-DX-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C28218		4		1.A	207	110.8100	229	207	207	0	0	0	0	6.500	6.538	MON	1	13	12/13/2011	06/01/2029
31298F-U3-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C46902		4		1.A	240	110.8100	266	240	239	0	0	0	0	6.500	6.558	MON	1	16	12/13/2011	09/01/2030
31298G-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C47742		4		1.A	128	109.2140	136	124	127	0	0	0	0	7.000	6.291	MON	1	9	12/13/2011	02/01/2031
31368H-MB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190354		4		1.A	54,227	113.3760	56,465	49,804	53,213	0	(221)	0	0	5.500	3.612	MON	228	2,739	12/13/2011	12/01/2034
31374G-WP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 313954		4		1.A	3,906	111.0120	4,201	3,785	3,848	0	(8)	0	0	6.500	5.607	MON	21	246	12/13/2011	01/01/2028
31379K-MY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421675		4		1.A	280	110.0960	306	278	279	0	0	0	0	7.000	6.713	MON	2	19	12/13/2011	03/01/2028
31384V-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535469		4		1.A	345	111.0120	406	366	350	0	1	0	0	6.500	8.033	MON	2	24	12/13/2011	07/01/2030
31384V-T8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535275		4		1.A	1,166	111.0120	1,302	1,173	1,166	0	0	0	0	6.500	6.643	MON	6	76	12/13/2011	05/01/2030
31398K-CN-8	FREDDIE MAC FHLMC 35-87 SENIOR AGENCY_CMO 35-87		4		1.A	99,718	107.0490	101,868	95,160	98,174	0	(244)	0	0	6.500	3.322	MON	357	4,282	12/13/2011	10/15/2039
31407H-HS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 831041		4		1.A	4,334	112.9340	5,042	4,465	4,354	0	6	0	0	5.000	5.687	MON	19	223	12/13/2011	10/01/2035
31407M-MR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 834768		4		1.A	7,020	113.4910	8,107	7,143	7,038	0	4	0	0	5.500	5.884	MON	33	393	12/13/2011	07/01/2035
3140JQ-TM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN7755		4		1.A	2,651,463	104.4270	2,714,441	2,599,374	2,650,358	0	(605)	0	0	3.000	2.564	MON	6,498	77,981	10/25/2019	09/01/2049
3140L5-FK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR6469		4		1.A	222,438	102.1480	219,136	214,528	222,309	0	(129)	0	0	2.500	1.844	MON	447	4,022	03/11/2021	03/01/2051
31418M-K7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# A00317		4		1.A	3,655	114.3070	3,912	3,422	3,624	0	(9)	0	0	5.500	3.872	MON	16	188	12/13/2011	01/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,248,305	XXX	3,318,397	3,170,806	3,243,332	0	(1,521)	0	0	XXX	XXX	XXX	8,118	96,050	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						8,154,891	XXX	8,375,088	8,153,806	8,162,241	0	8,292	0	0	XXX	XXX	XXX	18,776	202,846	XXX	XXX
00206R-G0-9	AT&T INC SENIOR CORP_BND		1		2.B FE	289,656	112.5490	288,125	256,000	289,482	0	(174)	0	0	4.300	2.462	FA	4,159	0	12/13/2021	02/15/2030
00206R-JZ-6	AT&T INC SENIOR CORP_BND		1		2.B FE	151,603	102.7740	153,134	149,000	151,588	0	(15)	0	0	3.500	3.375	JD	435	2,608	10/19/2021	06/01/2041
00206R-LV-2	AT&T INC SENIOR CORP_BND		2		2.B FE	86,183	100.9890	85,841	85,000	86,179	0	(4)	0	0	3.650	3.582	MS	914	1,551	09/09/2021	09/15/2059
023135-BC-9	AMAZON.COM INC SENIOR CORP_BND		1		1.E FE	437,514	108.0020	491,410	455,000	443,617	0	1,787	0	0	3.150	3.645	FA	5,136	14,333	06/08/2018	08/22/2027
031162-CR-9	AMGEN INC SENIOR CORP_BND		1		2.A FE	195,638	102.5510	197,924	193,000	195,617	0	(22)	0	0	3.150	3.050	FA	2,195	0	10/07/2021	02/21/2040
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP_BND		1		2.B FE	567,808	119.0550	541,700	455,000	561,995	0	(5,813)	0	0	4.700	2.630	FA	8,910	10,693	02/04/2021	02/01/2036
037833-CU-2	APPLE INC SENIOR CORP_BND		1		1.B FE	272,984	104.1530	295,795	284,000	278,986	0	2,001	0	0	2.850	3.638	MN	1,124	8,094	11/19/2018	05/11/2024
05526D-BB-0	BAT CAPITAL CORP SENIOR CORP_BND		1		2.B FE	962,100	104.8800	910,359	868,000	943,666	0	(13,292)	0	0	3.557	1.844	FA	11,664	30,875	08/06/2020	08/15/2027
	BBVA BANCOMER SA TEXAS BRANCH SENIOR CORP_BND																				
05533U-AD-0	144A				2.B FE	232,636	106.2510	249,690	235,000	234,367	0	259	0	0	4.375	4.501	AO	2,313	10,281	04/03/2014	04/10/2024
06051G-JQ-3	BANK OF AMERICA CORP SENIOR CORP_BND		2		1.F FE	1,191,447	99.2980	1,174,693	1,183,000	1,190,319	0	(1,127)	0	0	1.658	1.505	MS	5,993	9,807	04/28/2021	03/11/2027
07177M-AL-7	BAXALTA INC SENIOR CORP_BND		1		2.B FE	139,508	100.8390	139,158	138,000	138,068	0	(278)	0	0	3.600	3.391	JD	110	4,968	06/03/2016	06/23/2022
097023-CY-9	BOEING CO SENIOR CORP_BND		2		2.C FE	265,210	116.5100	265,643	228,000	264,479	0	(731)	0	0	5.150	2.914	MN	1,957	5,871	10/22/2021	05/01/2030
101137-AV-9	BOSTON SCIENTIFIC CORPORATION SENIOR CORP_BND		1		2.B FE	1,023,386	104.5710	1,070,811	1,024,000	1,023,725	0	121	0	0	3.450	3.463	MS	11,776	35,328	02/21/2019	03/01/2024
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC SENIOR CORP_BND		2		1.F FE	569,000	101.2010	575,832	569,000	569,000	0	0	0	0	3.060	3.060	JD	677	8,706	06/14/2021	06/17/2041
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A		1		2.C FE	209,543	104.6670	214,567	205,000	209,507	0	(36)	0	0	3.469	3.246	AO	1,501	0	11/16/2021	04/15/2034
126650-CX-6	CVS HEALTH CORP SENIOR CORP_BND		1		2.B FE	2,072,584	112.2190	2,062,580	1,838,000	2,068,662	0	(3,922)	0	0	4.300	2.057	MS	21,076	0	11/19/2021	03/25/2028
126650-DN-7	CVS HEALTH CORP SENIOR CORP_BND		1		2.B FE	278,571	95.2950	280,167	294,000	278,859	0	288	0	0	1.750	2.414	FA	1,858	0	10/22/2021	08/21/2030
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORAT SENIOR CORP_BND		2		2.A FE	1,089,480	99.4890	1,086,417	1,092,000	1,089,536	0	56	0	0	1.878	1.919	MN	3,361	0	11/18/2021	11/02/2027
172967-NE-7	CITIGROUP INC SENIOR CORP_BND		1		1.G FE	569,148	99.8820	568,326	569,000	569,146	0	(2)	0	0	2.520	2.517	MN	2,310	0	11/02/2021	11/03/2032
20030N-DA-6	COMCAST CORPORATION SENIOR CORP_BND		1		1.G FE	177,937	103.7100	177,343	171,000	177,512	0	(425)	0	0	2.650	2.120	FA	1,888	2,266	06/04/2021	02/01/2030
202795-JU-5	COMMONWEALTH EDISON COMPANY SECURED CORP_BND		2		1.F FE	107,977	96.6750	104,409	108,000	107,978	0	1	0	0	2.750	2.751	MS	1,147	0	08/05/2021	09/01/2051
209111-GA-5	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND		1		1.G FE	436,914	100.5970	440,616	438,000	436,970	0	56	0	0	2.400	2.428	JD	467	5,460	06/03/2021	06/15/2031
209111-GB-3	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND		2		1.G FE	374,492	105.5410	396,834	376,000	374,504	0	12	0	0	3.600	3.619	JD	602	7,031	06/03/2021	06/15/2061
21688A-AL-6	COOPERATIVE RABOBANK UA NEW SRP CORP_BND				1.E FE	477,527	102.1030	464,569	455,000	466,522	0	(11,005)	0	0	2.750	0.273	JJ	5,943	12,513	01/06/2021	01/10/2023

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22966R-AH-9	CUBESMART LP SENIOR CORP_BND		2		2.B FE	339,346		100,0130	341,045	339,364	.0	18	.0	.0	2.250	2.325	JD	.661	.0	11/18/2021	12/15/2028
24703T-AE-6	DELL INTERNATIONAL LLC SECURED CORP_BND		1		2.B FE	38,859		112.6320	38,295	38,379	.0	(480)	.0	.0	4.900	1.945	AO	.833	.0	06/22/2021	10/01/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP_BND		1		2.C FE	539,894		111.4500	570,623	532,055	.0	(4,624)	.0	.0	4.900	3.821	MS	7,666	25,088	04/08/2020	03/11/2026
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP_BND		1		2.A FE	1,285,325		110.4950	1,257,436	1,272,832	.0	(12,493)	.0	.0	4.493	1.234	MN	6,533	25,565	08/20/2021	11/15/2025
26442E-AE-0	DUKE ENERGY OHIO INC SECURED CORP_BND		2		1.F FE	651,260		110.2490	569,000	649,123	.0	(2,137)	.0	.0	3.700	2.882	JD	936	21,053	01/21/2021	06/15/2046
27886S-BK-5	ECOLAB INC SENIOR CORP_BND		1		1.G FE	1,421,019		100.1360	1,423,938	1,422,000	.0	23	.0	.0	0.900	0.935	JD	569	.0	12/06/2021	12/15/2023
316773-DD-9	FIFTH THIRD BANCORP SENIOR CORP_BND		2		2.A FE	805,000		98.7690	805,000	805,000	.0	.0	.0	.0	1.707	1.707	MN	2,290	.0	10/28/2021	11/01/2027
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP_BND 144A		1		3.A FE	352,529		106.3160	362,538	344,708	.0	(1,230)	.0	.0	4.350	3.936	JJ	6,840	14,834	10/21/2014	01/15/2025
37045V-AS-9	GENERAL MOTORS CO SENIOR CORP_BND		1		2.C FE	115,682		114.6780	97,000	113,475	.0	(2,207)	.0	.0	5.000	2.180	AO	1,213	4,850	01/20/2021	10/01/2028
37045X-CY-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND		1		2.C FE	247,090		106.6480	243,157	226,000	.0	(696)	.0	.0	3.600	2.508	JD	228	4,104	08/24/2021	06/21/2030
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND		2		2.C FE	440,203		101.7170	434,330	439,885	.0	(317)	.0	.0	2.700	2.712	FA	4,195	.0	11/05/2021	08/20/2027
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND		2		1.F FE	1,538,598		100.7180	1,501,708	1,537,096	.0	(1,502)	.0	.0	2.615	2.245	AO	7,473	19,495	08/30/2021	04/22/2032
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CORP_BND		1		1.G FE	947,045		108.5240	935,478	962,000	.0	(1,565)	.0	.0	3.500	2.076	MN	3,855	15,085	11/04/2021	05/15/2029
466313-AG-8	JABIL INC SENIOR CORP_BND		1		2.C FE	929,610		102.6430	963,821	939,000	.0	1,589	.0	.0	4.700	4.881	MS	12,951	44,133	03/14/2016	09/15/2022
46647P-CB-0	JPMORGAN CHASE & CO SENIOR CORP_BND		1		1.F FE	4,390,159		98.8210	4,335,294	4,387,000	.0	(423)	.0	.0	1.780	1.765	AO	14,967	34,613	04/16/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO SENIOR CORP_BND		2		1.F FE	1,138,000		99.1660	1,128,504	1,138,000	.0	.0	.0	.0	2.069	2.068	JD	1,962	11,773	05/24/2021	06/01/2029
548661-DT-1	LOWES COMPANIES INC SENIOR CORP_BND		1		2.A FE	183,286		108.1420	184,922	179,127	.0	(2,418)	.0	.0	4.000	2.444	AO	1,444	6,840	04/03/2020	04/15/2025
617446-80-5	MORGANSTANLEY SENIOR CORP_BND		1		1.F FE	1,173,052		101.9620	1,155,226	1,133,000	.0	(4,012)	.0	.0	2.188	1.208	AO	4,338	12,395	08/12/2021	04/28/2026
61747Y-EF-8	MORGANSTANLEY SUB CORP_BND		2		2.A FE	1,407,488		96.2950	1,369,315	1,407,685	.0	197	.0	.0	2.484	2.566	MS	10,302	.0	10/01/2021	09/16/2036
61772B-AB-9	MORGANSTANLEY SENIOR CORP_BND		2		1.F FE	3,668,112		99.0140	3,603,127	3,665,593	.0	(2,519)	.0	.0	1.593	1.447	MN	9,178	30,917	06/22/2021	05/04/2027
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP_BND		2		2.A FE	1,017,298		100.5930	1,024,037	1,017,300	.0	3	.0	.0	1.875	1.889	JJ	954	.0	12/08/2021	01/15/2027
665501-AM-4	NORTHERN NATURAL GAS COMPANY SENIOR CORP_BND 144A		2		1.F FE	56,496		102.7410	58,562	56,503	.0	7	.0	.0	3.400	3.447	AO	404	1,001	04/07/2021	10/16/2051
68389X-BW-4	ORACLE CORPORATION SENIOR CORP_BND		1		2.A FE	552,788		100.2850	552,788	535,000	.0	(382)	.0	.0	3.600	3.355	AO	4,815	9,630	06/08/2021	04/01/2040
693304-AP-2	PECO ENERGY CO SECURED CORP_BND		1		1.F FE	625,449		100.8520	631,333	626,000	.0	60	.0	.0	2.375	2.385	MS	4,378	14,868	09/10/2012	09/15/2022
694308-J0-1	PACIFIC GAS AND ELECTRIC COMPA SECURED CORP_BND		1		2.C FE	279,137		104.1400	284,303	279,105	.0	(32)	.0	.0	4.500	4.320	JJ	6,143	.0	10/12/2021	07/01/2040
737679-D6-2	POTOMAC ELECTRIC POWER COMPANY SECURED CORP_BND		1		1.F FE	568,243		104.5970	595,158	569,000	.0	82	.0	.0	3.600	3.616	MS	6,031	20,484	03/11/2014	03/15/2024
744560-BK-1	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP_BND		1		1.F FE	566,269		104.3790	593,917	569,000	.0	285	.0	.0	3.050	3.106	MN	2,218	17,355	11/04/2014	11/15/2024
828807-DK-0	SIMON PROPERTY GROUP LP SENIOR CORP_BND		2		1.G FE	1,133,789		101.8720	1,159,304	1,134,115	.0	326	.0	.0	2.650	2.695	JJ	13,906	15,079	03/29/2021	07/15/2030
828807-DP-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1		1.G FE	1,239,399		97.6630	1,211,993	1,239,501	.0	102	.0	.0	1.375	1.400	JJ	6,304	.0	08/09/2021	01/15/2027
830867-AB-3	SKYMILESPLTD SKYMILESPLTD		2		2.B FE	234,063		109.1980	233,684	232,243	.0	(1,819)	.0	.0	4.750	3.048	JAJO	2,005	5,083	05/26/2021	10/20/2028
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND		1		2.A FE	68,475		112.1740	63,939	57,000	.0	(284)	.0	.0	4.125	3.021	MS	784	2,351	12/16/2020	03/01/2048
842400-GU-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND		1		1.G FE	385,230		98.6830	384,865	390,000	.0	42	.0	.0	2.250	2.410	JD	731	.0	11/30/2021	06/01/2030
842587-DH-7	SOUTHERN COMPANY THE SENIOR CORP_BND		2		2.B FE	567,646		97.3530	553,939	569,000	.0	157	.0	.0	1.750	1.786	MS	2,932	5,504	02/23/2021	03/15/2028
87264A-BW-4	T-MOBILE USA INC SENIOR CORP_BND		2		3.A FE	338,611		104.0380	333,962	321,000	.0	(595)	.0	.0	3.500	2.574	AO	2,372	6,304	10/07/2021	04/15/2031
92343V-GH-1	VERIZON COMMUNICATIONS INC SENIOR CORP_BND		2		2.A FE	730,234		100.1900	721,371	720,000	.0	(858)	.0	.0	2.100	1.870	MS	4,158	7,560	06/24/2021	03/22/2028
92343V-GK-4	VERIZON COMMUNICATIONS INC SENIOR CORP_BND		1		2.A FE	675,362		104.6940	673,185	643,000	.0	(259)	.0	.0	3.400	3.048	MS	6,012	.0	10/14/2021	03/22/2041
92556V-AD-8	VIATRIS INC SENIOR CORP_BND		1		2.C FE	227,792		100.3550	228,809	227,800	.0	8	.0	.0	2.700	2.712	JD	154	3,078	10/29/2021	06/22/2030
928563-AG-0	VMIARE INC SENIOR CORP_BND		1		2.C FE	1,315,617		99.2990	1,307,763	1,315,897	.0	280	.0	.0	0.600	0.652	FA	3,271	.0	07/20/2021	08/15/2023
928563-AK-1	VMIARE INC SENIOR CORP_BND		2		2.C FE	367,269		97.3150	360,067	370,000	.0	119	.0	.0	1.800	1.914	FA	2,757	.0	09/02/2021	08/15/2028
95000U-2F-9	WELLS FARGO & COMPANY SENIOR CORP_BND		1		1.E FE	281,970		105.4210	276,202	262,000	.0	(2,545)	.0	.0	3.196	1.643	JD	326	8,374	04/23/2021	06/17/2027
96950F-AM-6	WILLIAMS COMPANIES INC SENIOR CORP_BND		1		2.B FE	1,540,669		105.5230	1,506,861	1,428,000	.0	(17,619)	.0	.0	4.300	0.802	MS	19,956	30,702	08/19/2021	03/04/2024
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_BND		1		2.B FE	1,058,000		99.7140	1,054,971	1,058,000	.0	.0	.0	.0	1.450	1.450	MN	1,577	.0	11/15/2021	11/22/2024
064159-3X-2	BANK OF NOVA SCOTIA SENIOR CORP_BND		A		1.F FE	3,118,530		99.1160	3,090,446	3,118,482	.0	(48)	.0	.0	0.700	0.693	AO	4,608	10,670	10/06/2021	04/15/2024
125491-AN-0	CI FINANCIAL CORP SENIOR CORP_BND		A		2.B FE	561,074		102.6010	583,799	569,000	.0	544	.0	.0	3.200	3.369	JD	708	18,208	03/29/2021	12/17/2030
13645R-BD-5	CANADIAN PACIFIC RAILWAY COMPA SENIOR CORP_BND		A		2.B FE	806,933		100.1200	808,971	806,962	.0	29	.0	.0	1.350	1.395	JD	879	.0	11/17/2021	12/02/2024
349553-AM-9	FORTIS INC SENIOR CORP_BND		A		1.C FE	624,085		104.0960	592,306	613,958	.0	(9,653)	.0	.0	3.055	1.245	AO	4,201	17,383	12/10/2020	10/04/2026
00084D-AW-0	ABN AMRO BANK NV SRBN CORP_BND 144A		D		2.A FE	1,310,417		100.0000	1,308,994	1,309,000	.0	(10)	.0	.0	2.470	2.453	JD	1,617	.0	12/09/2021	12/13/2029
00253X-AA-9	AADVANTAGE LOYALTY IP LTD SECURED CORP_BND 144A		D		3.B FE	1,048,315		103.9880	1,035,716	996,000	.0	(9,151)	.0	.0	5.500	4.264	JAJO	10,804	18,055	09/24/2021	04/20/2026
00774M-AM-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND		D		2.C FE	241,080		102.8560	253,027	246,000	.0	1,238	.0	.0	2.875	3.438	FA	2,691	7,073	10/19/2020	08/14/2024
00774M-AV-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND		D		2.C FE	800,653		100.8200	808,576	800,697	.0	45	.0	.0	2.450	2.486	AO	3,384	.0	10/21/2021	10/29/2026
00774M-AW-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND		D		2.C FE	352,358		101.4140	352,990	353,000	.0	15	.0	.0	3.000	3.029	AO	1,824	.0	10/21/2021	10/29/2028
03938L-BA-1	ARCELORMITTAL SA SENIOR CORP_BND		D		2.C FE	588,297		109.4600	572,474	523,000	.0	(3,978)	.0	.0	4.550	1.643	MS	7,271	.0	09/17/2021	03/11/2026
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD SENIOR CORP_BND 144A		D		2.C FE	919,713		105.9690	903,920	853,000	.0	(12,016)	.0	.0	4.250	2.627	AO	7,653	32,426	01/05/2021	04/15/2026

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05578A-AA-6	BPCE SA SENIOR CORP_BND 144A	D			1.E FE	654,971	102.0730	638,975	626,000	640,849	.0	(14,123)	.0	.0	2.750	0.433	JJ	8,129	17,215	01/06/2021	01/11/2023
05583J-AK-8	BPCE SA SRBN CORP_BND 144A	D	2		2.A FE	785,000	99.1410	778,255	785,000	785,000	.0	.0	.0	.0	2.045	2.045	AO	3,211	.0	10/12/2021	10/19/2027
05968L-AM-4	BANCOLOMBIA SA SENIOR CORP_BND	D	1		3.A FE	564,977	100.3740	571,130	569,000	566,451	.0	.777	.0	.0	3.000	3.154	JJ	7,207	17,070	01/23/2020	01/29/2025
06279J-AB-5	BANK OF IRELAND GROUP PLC SENIOR CORP_BND 144A	D	2		2.B FE	754,000	98.2070	740,478	754,000	754,000	.0	.0	.0	.0	2.029	2.029	MS	3,867	.0	09/23/2021	09/30/2027
06739E-BU-8	BARCLAYS PLC SENIOR CORP_BND	D	1		2.B FE	879,401	100.1780	880,567	879,000	879,393	.0	(8)	.0	.0	2.279	2.269	MN	2,059	.0	11/17/2021	11/24/2027
09659W-2N-3	BNP PARIBAS SA SRBN CORP_BND 144A	D	2		1.G FE	1,356,262	97.3060	1,334,066	1,371,000	1,357,225	.0	.963	.0	.0	1.323	1.531	JJ	8,465	.0	08/18/2021	01/13/2027
404280-CJ-6	HSBC HOLDINGS PLC SENIOR CORP_BND	D	2		1.G FE	1,156,434	99.1710	1,128,567	1,138,000	1,154,293	.0	(2,141)	.0	.0	1.645	1.200	AO	3,796	9,360	07/21/2021	04/18/2026
404280-CV-9	HSBC HOLDINGS PLC SENIOR CORP_BND	D	1		1.G FE	677,953	98.0620	669,764	683,000	678,095	.0	.143	.0	.0	2.206	2.309	FA	5,608	.0	10/05/2021	08/17/2029
456837-AU-7	ING GROEP NV SENIOR CORP_BND 144A	D	2		1.G FE	578,132	98.9430	562,986	569,000	576,317	.0	(1,815)	.0	.0	1.400	1.025	JJ	3,983	3,983	02/09/2021	07/01/2026
566007-AC-4	MARB BONDCO PLC SENIOR CORP_BND 144A	D	2		3.B FE	569,000	95.5010	543,401	569,000	543,401	(25,599)	.0	.0	.0	3.950	3.950	JJ	9,490	11,238	01/14/2021	01/29/2031
606822-CB-0	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CORP_BND	D	2		1.G FE	1,061,000	98.6090	1,046,241	1,061,000	1,061,000	.0	.0	.0	.0	0.962	0.962	AO	2,211	.0	10/05/2021	10/11/2025
63906Y-AD-0	NATWESTMARKETSPLC SENIOR CORP_BND 144A	D			1.F FE	541,825	98.3620	540,010	549,000	542,006	.0	.182	.0	.0	1.600	1.882	MS	2,245	.0	11/12/2021	09/29/2026
	ORBIA ADVANCE CORPORATION SAB SENIOR CORP_BND 144A																				
68560E-AA-6	COOPERATIVE RABOBANK UA SRBN CORP_BND 144A	D	2		2.C FE	852,070	98.5390	840,538	853,000	852,185	.0	.114	.0	.0	1.875	1.898	MN	2,221	7,997	05/06/2021	05/11/2026
74977R-DJ-0	SHELL INTERNATIONAL FINANCE BV SENIOR CORP_BND	D	2		1.G FE	1,678,971	97.3120	1,661,107	1,707,000	1,682,724	.0	3,753	.0	.0	1.004	1.315	MS	4,618	8,569	03/29/2021	09/24/2026
822582-CB-6	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND	D	1		1.D FE	281,813	111.7510	317,372	284,000	282,409	.0	.198	.0	.0	3.875	3.969	MN	1,467	11,005	11/07/2018	11/13/2028
82620K-AV-5	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND	D	1		1.E FE	568,693	99.6800	567,181	569,000	568,817	.0	.124	.0	.0	0.400	0.427	MS	695	1,138	03/02/2021	03/11/2023
82620K-AX-1	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND	D	1		1.E FE	340,918	99.1780	338,198	341,000	340,940	.0	.22	.0	.0	0.650	0.658	MS	677	1,108	03/02/2021	03/11/2024
	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND																				
82620K-BF-9	144A	D	1		1.E FE	399,092	101.9900	407,960	400,000	399,120	.0	.28	.0	.0	2.875	2.890	MS	3,514	5,750	03/02/2021	03/11/2041
853254-BZ-2	STANDARDCHARTEREDPLC SENIOR CORP_BND 144A	D	2		1.G FE	1,345,080	96.8540	1,323,019	1,366,000	1,347,687	.0	2,607	.0	.0	1.456	1.735	JJ	9,226	9,944	03/29/2021	01/14/2027
86562M-CA-6	SUMITOMITSUBIFINGRPNL SENIOR CORP_BND	D			1.G FE	1,715,672	99.4760	1,698,061	1,707,000	1,714,192	.0	(1,480)	.0	.0	1.474	1.351	JJ	12,091	12,581	03/29/2021	07/08/2025
874060-AJ-4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP_BND	D	1		2.B FE	534,529	97.9250	534,672	546,000	535,239	.0	.711	.0	.0	2.050	2.314	MS	2,829	5,597	05/25/2021	03/31/2030
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						75,287,457	XXX	74,851,870	73,839,000	75,123,586	(38,804)	(127,211)	0	0	XXX	XXX	XXX	431,015	815,706	XXX	XXX
05946X-BV-4	BANC OF AMERICA FUNDING CORP SENIOR WHOLE_OMO			4	1.A FM	349	103.5770	355	342	347	.0	.0	.0	.0	6.000	5.574	MON	.2	20	12/13/2011	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						349	XXX	355	342	347	0	0	0	0	XXX	XXX	XXX	2	20	XXX	XXX
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR_CMBS_20-0C46			4	1.A	586,040	103.8470	590,890	569,000	582,957	.0	(1,714)	.0	.0	2.717	2.368	MON	1,288	15,460	02/13/2020	02/18/2053
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						586,040	XXX	590,890	569,000	582,957	0	(1,714)	0	0	XXX	XXX	XXX	1,288	15,460	XXX	XXX
081331-AE-0	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV 144A			1	1.E FE	124,125	115.1470	142,985	124,176	124,138	.0	.1	.0	.0	5.300	5.303	JD	293	6,581	02/24/2005	12/15/2035
14316N-AE-9	CARMAX AUTO OWNER TRUST CARMAX SUB_ABS_ABS_21-1		4		1.C FE	2,702,801	97.7790	2,642,957	2,703,000	2,702,808	.0	.7	.0	.0	0.740	0.741	MON	889	17,669	01/20/2021	10/15/2026
362554-AE-7	GM CAR_21-4 ABS_ABS_21-4				1.B FE	1,137,884	98.9400	1,125,934	1,138,000	1,137,888	.0	.3	.0	.0	1.250	1.255	MON	593	2,173	10/13/2021	10/16/2027
380149-AE-4	GM FINANCIAL CONSUMER AUTOMOBIL SUB_ABS_ABS_21-2		4		1.B FE	1,990,663	98.9000	1,969,089	1,991,000	1,990,712	.0	.49	.0	.0	1.090	1.096	MON	904	14,649	04/06/2021	12/16/2026
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS_21-A 144A		4		1.A FE	1,796,348	98.7370	1,773,910	1,796,609	1,796,370	.0	.22	.0	.0	0.840	0.844	MON	671	13,289	01/19/2021	05/15/2069
80284Y-AG-9	SANTANDER DRIVE AUTO RECEIVABL SUB_ABS_ABS_17-3		4		1.A FE	739,890	100.0980	740,683	739,957	739,902	.0	(18)	.0	.0	3.200	3.223	MON	1,052	23,679	09/14/2017	11/15/2023
83165W-AA-4	20-A 144A		4		2.A FE	16,738	100.0930	16,754	16,739	16,738	.0	.0	.0	.0	2.620	2.636	MON	19	439	01/22/2020	12/15/2026
	BLUEMOUNTAIN CLO LTD BLUEM_17_MEZZANINABS17-2A144A																				
09629E-AJ-0		D	4		2.C FE	797,000	99.4440	792,569	797,000	797,000	.0	.0	.0	.0	3.140	3.151	JAJO	5,075	25,786	08/21/2017	10/20/2030
63942K-AA-2	OCT56_21-1A SENIOR ABS_ABS_21-G 144A	C			1.A FE	1,136,283	99.6300	1,133,891	1,138,000	1,136,305	.0	.22	.0	.0	1.580	1.898	MON	.0	.0	11/17/2021	04/15/2070
	NEUBERGER BERMAN CLO LTD NEUB_ABS_ABS_17-25A 144A																				
64131J-AL-0		D	4		1.A FE	569,000	100.1200	569,683	569,000	569,000	.0	.0	.0	.0	1.054	1.054	JAJO	1,232	3,707	02/26/2021	10/18/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,010,732	XXX	10,908,455	11,013,481	11,010,861	0	86	0	0	XXX	XXX	XXX	12,626	107,972	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						86,884,578	XXX	86,351,570	85,421,823	86,717,761	(38,804)	(128,839)	0	0	XXX	XXX	XXX	444,931	939,158	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						125,920,699	XXX	125,429,835	124,466,700	125,591,099	(64,487)	(139,636)	0	0	XXX	XXX	XXX	593,171	1,418,847	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,251,593	XXX	3,321,900	3,174,077	3,246,610	0	(1,522)	0	0	XXX	XXX	XXX	8,138	96,285	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						586,040	XXX	590,890	569,000	582,957	0	(1,714)	0	0	XXX	XXX	XXX	1,288	15,460	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						11,010,732	XXX	10,908,455	11,013,481	11,010,861	0	86	0	0	XXX	XXX	XXX	12,626	107,972	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						140,769,064	XXX	140,251,080	139,223,258	140,431,527	(64,487)	(142,786)	0	0	XXX	XXX	XXX	615,223	1,638,564	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$54,595,276 1B ...\$4,063,091 1C ...\$2,702,808 1D ...\$282,409 1E ...\$4,913,073 1F ...\$19,999,699 1G ...\$16,255,075
1B 2A ...\$10,104,307 2B ...\$14,464,152 2C ...\$10,084,614
1C 3A ...\$1,387,906 3B ...\$1,579,117 3C ...\$0
1D 4A ...\$0 4B ...\$0 4C ...\$0
1E 5A ...\$0 5B ...\$0 5C ...\$0
1F 6 ...\$0

SCHEDULE D - PART 2 - SECTION 1

[illegible]

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...\$	1B ...\$	1C ...\$	1D ...\$	1E ...\$	1F ...\$	1G ...\$
1B	2A ...\$	2B ...\$	2C ...\$				
1C	3A ...\$	3B ...\$	3C ...\$				
1D	4A ...\$	4B ...\$	4C ...\$				
1E	5A ...\$	5B ...\$	5C ...\$				
1F	6 ...\$						

SCHEDULE D - PART 2 - SECTION 2

[illegible]

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
Number								
1A	1A ...\$	0	1B ...\$	0	1C ...\$	0	1D ...\$	0
1B	2A ...\$	0	2B ...\$	0	2C ...\$	0	1E ...\$	0
1C	3A ...\$	0	3B ...\$	0	3C ...\$	0	1F ...\$	0
1D	4A ...\$	0	4B ...\$	0	4C ...\$	0	1G ...\$	0
1E	5A ...\$	0	5B ...\$	0	5C ...\$	0		
1F	6 ...\$	0						

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912810-SA-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 3.000% 02/15/48		11/30/2021	RBC DOMINION SECURITIES INC.		198,589	159,000	1,413
912810-ST-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 11/15/40		02/16/2021	Various		1,860,564	2,003,000	6,083
912810-SW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.875% 02/15/41		05/20/2021	J.P. MORGAN SECURITIES INC.		85,266	91,000	462
912810-SY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.250% 05/15/41		08/24/2021	BANK OF AMERICA		772,031	720,000	4,490
91282C-BC-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 12/31/25		12/14/2021	WELLS FARGO SECURITIES		328,472	339,000	584
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 02/28/26		02/26/2021	J.P. MORGAN SECURITIES INC.		1,969,612	1,991,000	27
91282C-CE-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 05/31/28		06/28/2021	GOLDMAN SACHS & CO.		666,859	666,000	682
91282C-CV-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 08/31/28		09/02/2021	CITICORP SECURITIES MARKETS		1,426,999	1,422,000	133
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 08/31/26		09/28/2021	BARCLAYS CAPITAL		949,584	957,700	421
91282C-CX-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 09/15/24		09/15/2021	J.P. MORGAN SECURITIES INC.		1,703,999	1,707,000	18
91282C-CY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 09/30/28		10/26/2021	DEUTSCHE BANK AG		316,611	321,000	298
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.875% 09/30/26		10/29/2021	BANK OF AMERICA		56,176	57,000	44
91282C-DB-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.625% 10/15/24		11/10/2021	BARCLAYS CAPITAL		1,131,688	1,138,000	606
91282C-DD-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 10/31/23		11/02/2021	CITICORP SECURITIES MARKETS		709,584	711,000	22
91282C-DF-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 10/31/28		11/02/2021	CITICORP SECURITIES MARKETS		283,079	284,000	32
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 11/30/23		12/02/2021	J.P. MORGAN SECURITIES INC.		5,253,543	5,263,000	217
0599999. Subtotal - Bonds - U.S. Governments						17,712,656	17,829,700	15,532
168863-DD-8	CHILE REPUBLIC OF SENIOR CORP_BND 3.100% 01/22/61	D.	05/27/2021	BANK OF AMERICA		103,854	114,000	1,266
195325-EA-9	COLOMBIA REPUBLIC OF SENIOR CORP_BND 4.125% 02/22/42	D.	04/19/2021	BANK OF AMERICA		168,421	171,000	0
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND 2.659% 05/24/31	D.	06/17/2021	MORGAN STANLEY & CO. INC.		1,390,005	1,422,000	2,836
1099999. Subtotal - Bonds - All Other Governments						1,662,280	1,707,000	4,102
3135G0-50-2	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND 0.875% 08/05/30		03/29/2021	RBC DOMINION SECURITIES INC.		927,690	1,000,000	1,361
3140L5-FK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR6469 2.500% 03/01/51		03/11/2021	CITICORP SECURITIES MARKETS		222,438	214,528	164
3199999. Subtotal - Bonds - U.S. Special Revenues						1,150,128	1,214,528	1,525
00206R-GQ-9	AT&TINC SENIOR CORP_BND 4.300% 02/15/30		12/13/2021	HUTCHINSON SHOCKEY ERLEY & CO		289,656	256,000	3,669
00206R-JZ-6	AT&TINC SENIOR CORP_BND 3.500% 06/01/41		10/19/2021	J.P. MORGAN SECURITIES INC.		151,603	149,000	2,028
00206R-LV-2	AT&TINC SENIOR CORP_BND 3.650% 09/15/59		09/09/2021	Tax Free Exchange		86,183	85,000	1,500
03116Z-CR-9	AMGEN INC SENIOR CORP_BND 3.150% 02/21/40		10/07/2021	BNP PARIBAS		195,638	193,000	861
03524Z-AM-8	ANHEUSER-BUSCH INDEV FINANCE I SENIOR CORP_BND 4.700% 02/01/36		02/04/2021	MARKETAXESS CORPORATI		567,808	455,000	416
06051G-JQ-3	BANK OF AMERICA CORP SENIOR CORP_BND 1.658% 03/11/27		04/28/2021	BANK OF AMERICA		1,191,447	1,183,000	2,670
097023-CY-9	BOEING CO SENIOR CORP_BND 5.150% 05/01/30		10/22/2021	GOLDMAN SACHS & CO.		265,210	228,000	5,708
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC SENIOR CORP_BND 3.060% 06/17/41		06/14/2021	BANK OF AMERICA		569,000	569,000	0
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A 3.469% 04/15/34		11/16/2021	BARCLAYS CAPITAL		209,543	205,000	652
126650-CX-6	CVS HEALTH CORP SENIOR CORP_BND 4.300% 03/25/28		11/19/2021	J.P. MORGAN SECURITIES INC.		2,072,584	1,838,000	12,733
126650-DN-7	CVS HEALTH CORP SENIOR CORP_BND 1.750% 08/21/30		10/22/2021	BNP PARIBAS		278,571	294,000	929
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORAT SENIOR CORP_BND 1.878% 11/02/27		11/18/2021	Various		1,089,480	1,092,000	455
14316N-AE-9	CARMAX AUTO OWNER TRUST CARMX SUB ABS_ABS_21-1 0.740% 10/15/26		01/20/2021	BARCLAYS CAPITAL		2,702,801	2,703,000	0
172967-NE-7	CITIGROUP INC SENIOR CORP_BND 2.520% 11/03/32		11/02/2021	CITICORP SECURITIES MARKETS		569,148	569,000	40
20030N-DA-6	COMCAST CORPORATION SENIOR CORP_BND 2.650% 02/01/30		06/04/2021	Mitsubishi Securities USA		177,937	171,000	1,599
202795-JU-5	COMMONWEALTH EDISON COMPANY SECURED CORP_BND 2.750% 09/01/51		08/05/2021	BANK OF AMERICA		107,977	108,000	0
209111-GA-5	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND 2.400% 06/15/31		06/03/2021	J.P. MORGAN SECURITIES INC.		436,914	438,000	0
209111-GB-3	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND 3.600% 06/15/61		06/03/2021	BARCLAYS CAPITAL		374,492	376,000	0
21688A-AL-6	COOPERATIVE RABOBANK UA NEW SRP CORP_BND 2.750% 01/10/23		01/06/2021	MIZUHO INTERNATIONAL PLC		477,527	455,000	6,187
22966R-AH-9	CUBESMART LP SENIOR CORP_BND 2.250% 12/15/28		11/18/2021	WELLS FARGO SECURITIES		339,346	341,000	0
24703T-AE-6	DELL INTERNATIONAL LLC SECURED CORP_BND 4.900% 10/01/26		06/22/2021	Tax Free Exchange		38,859	34,000	375
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP_BND 4.493% 11/15/25		08/20/2021	CITICORP SECURITIES MARKETS		1,285,325	1,138,000	14,061
26442E-AE-0	DUKE ENERGY OHIO INC SECURED CORP_BND 3.700% 06/15/46		01/21/2021	GOLDMAN SACHS & CO.		651,260	569,000	2,339
278865-BK-5	ECOLAB INC SENIOR CORP_BND 0.900% 12/15/23		12/06/2021	J.P. MORGAN SECURITIES INC.		1,421,019	1,422,000	0
316773-DD-9	FIFTH THIRD BANCORP SENIOR CORP_BND 1.707% 11/01/27		10/28/2021	J.P. MORGAN SECURITIES INC.		805,000	805,000	0
362554-AE-7	GMAC 21-4 ABS_ABS_21-4 1.250% 10/16/27		10/13/2021	J.P. MORGAN SECURITIES INC.		1,137,884	1,138,000	0
37045V-AS-9	GENERAL MOTORS CO SENIOR CORP_BND 5.000% 10/01/28		01/20/2021	BARCLAYS CAPITAL		115,682	97,000	1,495
37045X-CY-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 3.600% 06/21/30		08/24/2021	BARCLAYS CAPITAL		247,090	228,000	1,482
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 2.700% 08/20/27		11/05/2021	JEFFRIES & CO. INC.		440,203	427,000	2,530
380149-AE-4	GM FINANCIAL CONSUMER AUTOMOB SUB ABS_ABS_21-2 1.090% 12/16/26		04/06/2021	TORONTO DOMINION SECURITIES IN		1,990,663	1,991,000	0
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND 2.615% 04/22/32		08/30/2021	CITICORP SECURITIES MARKETS		1,538,598	1,491,000	13,399
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CORP_BND 3.500% 05/15/29		11/04/2021	Mitsubishi Securities USA		947,045	862,000	14,498
46647P-CB-0	JPMORGAN CHASE & CO SENIOR CORP_BND 1.780% 04/22/27		04/16/2021	J.P. MORGAN SECURITIES INC.		4,390,159	4,387,000	0
46647P-CJ-3	JPMORGAN CHASE & CO SENIOR CORP_BND 2.069% 06/01/29		05/24/2021	J.P. MORGAN SECURITIES INC.		1,138,000	1,138,000	0
617446-BQ-5	MORGANSTANLEY SENIOR CORP_BND 2.188% 04/28/26		08/12/2021	BANK OF AMERICA		1,173,052	1,133,000	7,437
61747Y-EF-8	MORGANSTANLEY SUB CORP_BND 2.484% 09/16/36		10/01/2021	Various		1,407,488	1,422,000	1,049
61772B-AB-9	MORGANSTANLEY SENIOR CORP_BND 1.593% 05/04/27		06/22/2021	MORGAN STANLEY & CO. INC.		3,668,112	3,639,000	9,984
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS_21-A 144A 0.840% 05/15/69		01/19/2021	BARCLAYS CAPITAL		1,796,348	1,796,609	0
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP_BND 1.875% 01/15/27		12/08/2021	CREDIT SUISSE FIRST BOSTON COR		1,017,298	1,018,000	0
665501-AM-4	NORTHERN NATURAL GAS COMPANY SENIOR CORP_BND 144A 3.400% 10/16/51		04/07/2021	MIZUHO INTERNATIONAL PLC		56,496	57,000	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68389X-BW-4	ORACLE CORPORATION SENIOR CORP_BND 3.600% 04/01/40		06/08/2021	WELLS FARGO SECURITIES		552,788	535,000	3,691
694308-JQ-1	PACIFIC GAS AND ELECTRIC COMPA SECURED CORP_BND 4.500% 07/01/40		10/12/2021	CITICORP SECURITIES MARKETS		279,137	273,000	3,515
828807-DK-0	SIMON PROPERTY GROUP LP SENIOR CORP_BND 2.650% 07/15/30		03/29/2021	WELLS FARGO SECURITIES		1,133,789	1,138,000	6,366
828807-DP-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND 1.375% 01/15/27		08/09/2021	TORONTO DOMINION SECURITIES IN		1,239,399	1,241,000	0
830867-AB-3	SKYMILESPLTD SKYMILESPLTD 4.750% 10/20/28		05/26/2021	Various		234,063	214,000	1,066
842400-GU-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND 2.250% 06/01/30		11/30/2021	CREDIT SUISSE FIRST BOSTON COR		385,230	390,000	24
842587-DH-7	SOUTHERN COMPANY THE SENIOR CORP_BND 1.750% 03/15/28		02/23/2021	SCOTIA CAPITAL		567,646	569,000	0
87264A-BW-4	T-MOBILE USA INC SENIOR CORP_BND 3.500% 04/15/31		10/07/2021	Various		338,611	321,000	6,053
92343V-GH-1	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 2.100% 03/22/28		06/24/2021	Various		730,234	720,000	2,527
92343V-GK-4	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 3.400% 03/22/41		10/14/2021	HUTCHINSON SHOCKEY ERLEY & CO		675,362	643,000	1,579
92556V-AD-8	VIATRIS INC SENIOR CORP_BND 2.700% 06/22/30		10/29/2021	Tax Free Exchange		227,792	228,000	2,172
928563-AG-0	VMWARE INC SENIOR CORP_BND 0.600% 08/15/23		07/20/2021	BANK OF AMERICA		1,315,617	1,317,000	0
928563-AK-1	VMWARE INC SENIOR CORP_BND 1.800% 08/15/28		09/02/2021	CITICORP SECURITIES MARKETS		367,269	370,000	648
95000U-2F-9	WELLS FARGO & COMPANY SENIOR CORP_BND 3.196% 06/17/27		04/23/2021	WELLS FARGO SECURITIES		281,970	262,000	3,024
96950F-AM-6	WILLIAMS COMPANIES INC SENIOR CORP_BND 4.300% 03/04/24		08/19/2021	BARCLAYS CAPITAL		1,540,669	1,428,000	28,826
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_BND 1.450% 11/22/24		11/15/2021	GOLDMAN SACHS & CO.		1,058,000	1,058,000	0
064159-3X-2	BANK OF NOVA SCOTIA SENIOR CORP_BND 0.700% 04/15/24	A.	10/06/2021	CANTOR FITZGERALD SECURITIES		3,118,530	3,118,000	10,246
125491-AN-0	CI FINANCIAL CORP SENIOR CORP_BND 3.200% 12/17/30	A.	03/29/2021	BARCLAYS CAPITAL		561,074	569,000	5,260
13645R-BD-5	CANADIAN PACIFIC RAILWAY COMPA SENIOR CORP_BND 1.350% 12/02/24	A.	11/17/2021	BMO Nesbitt Burns		806,933	808,000	0
00084D-AW-0	ABN AMRO BANK NV SRBN CORP_BND 144A 2.470% 12/13/29	D.	12/09/2021	Various		1,310,417	1,309,000	0
00253X-AA-9	AADVANTAGE LOYALTY IP LTD SECURED CORP_BND 144A 5.500% 04/20/26	D.	09/24/2021	Various		1,048,315	996,000	9,741
00774M-AV-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 2.450% 10/29/26	D.	10/21/2021	CITICORP SECURITIES MARKETS		800,653	802,000	0
00774M-AW-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 3.000% 10/29/28	D.	10/21/2021	GOLDMAN SACHS & CO.		352,358	353,000	0
03938L-BA-1	ARCELORMITTAL SA SENIOR CORP_BND 4.550% 03/11/26	D.	09/17/2021	DIRECT		588,297	523,000	661
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD SENIOR CORP_BND 144A 4.250% 04/15/26	D.	01/05/2021	CITICORP SECURITIES MARKETS		919,713	853,000	4,431
05578A-AA-6	BPCE SA SENIOR CORP_BND 144A 2.750% 01/11/23	D.	01/06/2021	CITICORP SECURITIES MARKETS		654,971	626,000	8,464
05583J-AK-8	BPCE SA SRBN CORP_BND 144A 2.045% 10/19/27	D.	10/12/2021	MORGAN STANLEY & CO. INC		785,000	785,000	0
06279J-AB-5	BANK OF IRELAND GROUP PLC SENIOR CORP_BND 144A 2.029% 09/30/27	D.	09/23/2021	BANK OF AMERICA		754,000	754,000	0
06738E-BU-8	BARCLAYS PLC SENIOR CORP_BND 2.279% 11/24/27	D.	11/17/2021	Various		879,401	879,000	0
09659W-2N-3	BNP PARIBAS SA SRBN CORP_BND 144A 1.323% 01/13/27	D.	08/18/2021	CITICORP SECURITIES MARKETS		1,356,262	1,371,000	1,864
404280-CJ-6	HSBC HOLDINGS PLC SENIOR CORP_BND 1.645% 04/18/26	D.	07/21/2021	MORGAN STANLEY & CO. INC		1,156,434	1,138,000	4,912
404280-CV-9	HSBC HOLDINGS PLC SENIOR CORP_BND 2.206% 08/17/29	D.	10/05/2021	GOLDMAN SACHS & CO.		677,953	683,000	2,093
456837-AU-7	ING GROEP NV SENIOR CORP_BND 144A 1.400% 07/01/26	D.	02/09/2021	CREDIT SUISSE FIRST BOSTON COR		578,132	569,000	885
566007-AC-4	MARB BONDCO PLC SENIOR CORP_BND 144A 3.950% 01/29/31	D.	01/14/2021	HUTCHINSON SHOCKEY ERLEY & CO		569,000	569,000	0
606822-CA-0	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CORP_BND 0.962% 10/11/25	D.	10/05/2021	Mitsubishi Securities USA		1,061,000	1,061,000	0
63906Y-AD-0	NATWESTMARKETSPLC SENIOR CORP_BND 144A 1.600% 09/29/26	D.	11/12/2021	JEFFRIES & CO. INC.		541,825	549,000	1,147
63942K-AA-2	OCT56_21-1A SENIOR ABS_ABS_21-G 144A 1.580% 04/15/70	C.	11/17/2021	RBC DOMINION SECURITIES INC.		1,136,283	1,138,000	0
64131J-AL-0	NEUBERGER BERMAN QLO LTD NEUB ABS_ABS_17-25A 144A 1.054% 10/18/29	D.	02/26/2021	BANK OF AMERICA		569,000	569,000	0
68560E-AA-6	ORB1A ADVANCE CORPORATION SAB SENIOR CORP_BND 144A 1.875% 05/11/26	D.	05/06/2021	CITICORP SECURITIES MARKETS		852,070	853,000	0
74977R-DJ-0	COOPERATIEVE RABOBANK UA SRBN CORP_BND 144A 1.004% 09/24/26	D.	03/29/2021	CREDIT SUISSE FIRST BOSTON COR		1,678,971	1,707,000	286
82620K-AV-5	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND 144A 0.400% 03/11/23	D.	03/02/2021	J.P. MORGAN SECURITIES INC		568,693	569,000	0
82620K-AX-1	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND 144A 0.650% 03/11/24	D.	03/02/2021	J.P. MORGAN SECURITIES INC		340,918	341,000	0
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND 144A 2.875% 03/11/41	D.	03/02/2021	MORGAN STANLEY & CO. INC		399,092	400,000	0
853254-BZ-2	STANDARDCHARTEREDPLC SENIOR CORP_BND 144A 1.456% 01/14/27	D.	03/29/2021	Various		1,345,080	1,366,000	3,074
86562M-CA-6	SUMITOMOMITSUIFINGRP INC SENIOR CORP_BND 1.474% 07/08/25	D.	03/29/2021	MARKETAXESS CORPORATI		1,715,672	1,707,000	5,801
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP_BND 2.050% 03/31/30	D.	05/25/2021	WELLS FARGO SECURITIES		534,529	546,000	1,772
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						76,006,598	74,718,609	228,224
8399997. Total - Bonds - Part 3						96,531,662	95,469,837	249,383
8399998. Total - Bonds - Part 5						321,236,356	318,025,447	855,699
8399999. Total - Bonds						417,768,018	413,495,284	1,105,082
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
320796-10-7	AMERICAN MODERN PROPERTY AND CASUALTY INSURANCE COMPANY		12/31/2021	CAPITAL INFUSION	0.000	100,000,000		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						100,000,000	XXX	0
9799997. Total - Common Stocks - Part 3						100,000,000	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						100,000,000	XXX	0
9899999. Total - Preferred and Common Stocks						100,000,000	XXX	0
9999999 - Totals						517,768,018	XXX	1,105,082

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36202D-JB-5	GOVERNMENTNATIONALMORTGAGEA POOL# 002987 7.500% 10/20/30		12/01/2021	Paydown		159	159	159	158	0	1	0	1	0	159	0	0	0	6	10/20/2030
36202D-JB-5	GOVERNMENTNATIONALMORTGAGEA POOL# 002987 7.500% 10/20/30		12/27/2021	A_EQEI		286	287	286	286	0	0	0	0	0	286	0	0	0	23	10/20/2030
36202D-LV-1	GOVERNMENTNATIONALMORTGAGEA POOL# 003040 7.000% 02/20/31		12/01/2021	Paydown		349	349	351	350	0	(2)	0	(2)	0	349	0	0	0	13	02/20/2031
36202D-LV-1	GOVERNMENTNATIONALMORTGAGEA POOL# 003040 7.000% 02/20/31		12/27/2021	A_EQEI		635	632	637	635	0	0	0	0	0	635	0	0	0	47	02/20/2031
36206P-UR-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417392 7.500% 05/15/26		12/01/2021	Paydown		522	522	532	527	0	(5)	0	(5)	0	522	0	0	0	25	05/15/2026
36206P-UR-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417392 7.500% 05/15/26		12/27/2021	A_EQEI		145	144	147	145	0	0	0	0	0	145	0	0	0	12	05/15/2026
36206V-JP-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 422470 7.500% 03/15/26		12/01/2021	Paydown		103	103	103	103	0	0	0	0	0	103	0	0	0	4	03/15/2026
36206V-JP-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 422470 7.500% 03/15/26		12/27/2021	A_EQEI		193	193	194	193	0	0	0	0	0	193	0	0	0	16	03/15/2026
36207F-LH-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 430628 7.500% 10/15/29		12/01/2021	Paydown		3,080	3,080	3,080	3,077	0	3	0	3	0	3,080	0	0	0	80	10/15/2029
36207F-LH-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 430628 7.500% 10/15/29		12/27/2021	A_EQEI		964	965	965	964	0	0	0	0	0	964	0	0	0	78	10/15/2029
912810-PW-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 4.375% 02/15/38		03/12/2021	DEUTSCHE BANK AG		666,172	500,000	602,227	591,137	0	(816)	0	(816)	0	590,321	0	75,850	75,850	12,629	02/15/2038
912810-QA-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 3.500% 02/15/39		08/24/2021	Various		1,882,285	1,500,000	1,626,504	1,615,603	0	(2,584)	0	(2,584)	0	1,613,020	0	269,265	269,265	47,658	02/15/2039
912810-SQ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 08/15/40		06/14/2021	Various		1,283,141	1,500,000	1,468,066	1,468,537	0	506	0	506	0	1,469,043	0	(185,903)	(185,903)	12,385	08/15/2040
912810-SQ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 08/15/40		12/27/2021	A_EQEI		48,930	56,000	53,366	53,385	0	115	0	115	0	53,501	0	(4,571)	(4,571)	859	08/15/2040
912810-SR-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 05/15/40		02/04/2021	BARCLAYS CAPITAL		653,831	725,000	722,564	722,622	0	12	0	12	0	722,633	0	(68,802)	(68,802)	1,915	05/15/2040
912810-ST-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 11/15/40		01/29/2021	Various		2,948,020	3,080,000	3,081,925	3,081,919	0	(5)	0	(5)	0	3,081,914	0	(133,894)	(133,894)	8,462	11/15/2040
912810-ST-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 11/15/40		12/27/2021	A_EQEI		1,293,587	1,420,000	1,420,888	1,420,885	0	(36)	0	(36)	0	1,420,848	0	(127,262)	(127,262)	21,790	11/15/2040
912828-4S-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.750% 05/31/23		04/07/2021	J.P. MORGAN SECURITIES INC		416,802	395,000	395,170	395,090	0	(10)	0	(10)	0	395,080	0	21,722	21,722	3,820	05/31/2023
912828-5P-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.875% 11/30/23		12/27/2021	A_EQEI		442,209	442,000	442,518	442,311	0	(103)	0	(103)	0	442,209	0	0	0	13,650	11/30/2023
912828-5Z-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.500% 01/31/24		06/11/2021	CITICORP SECURITIES MARKETS		211,961	200,000	200,195	200,125	0	(18)	0	(18)	0	200,107	0	11,854	11,854	4,351	01/31/2024
912828-03-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 03/31/21		02/25/2021	J.P. MORGAN SECURITIES INC		200,242	200,000	200,367	200,019	0	(12)	0	(12)	0	200,007	0	235	235	1,023	03/31/2021
912828-03-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 03/31/21		03/31/2021	Maturity		222,000	222,000	222,106	222,005	0	(5)	0	(5)	0	222,000	0	0	0	1,388	03/31/2021
912828-U8-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.000% 12/31/21		12/31/2021	Various		3,650,000	3,650,000	3,670,342	3,654,230	0	(4,230)	0	(4,230)	0	3,650,000	0	0	0	73,000	12/31/2021
912828-Y8-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.750% 07/31/24		01/20/2021	J.P. MORGAN SECURITIES INC		2,631,641	2,500,000	2,529,590	2,521,591	0	(318)	0	(318)	0	2,521,273	0	110,367	110,367	20,686	07/31/2024
912828-YV-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.500% 11/30/24		10/26/2021	DEUTSCHE BANK AG		766,348	750,000	744,170	745,327	0	960	0	960	0	746,287	0	20,061	20,061	10,266	11/30/2024
912828-Z8-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 02/15/23		03/11/2021	J.P. MORGAN SECURITIES INC		591,615	578,000	596,288	591,533	0	(1,199)	0	(1,199)	0	590,334	0	1,281	1,281	4,501	02/15/2023
912828-ZC-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 02/28/25		06/09/2021	J.P. MORGAN SECURITIES INC		2,048,594	2,000,000	2,020,938	2,017,505	0	(1,821)	0	(1,821)	0	2,015,684	0	32,910	32,910	17,548	02/28/2025
912828-ZH-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 04/15/23		08/24/2021	J.P. MORGAN SECURITIES INC		5,156,260	5,150,000	5,150,604	5,150,469	0	(128)	0	(128)	0	5,150,341	0	5,919	5,919	10,819	04/15/2023
912828-ZL-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 04/30/25		12/27/2021	A_EQEI		1,579,261	1,616,000	1,617,591	1,617,380	0	(313)	0	(313)	0	1,617,067	0	(37,806)	(37,806)	7,014	04/30/2025

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
912828-ZP-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 05/15/23		04/07/2021	J.P. MORGAN SECURITIES INC		299,707	300,000	299,191	299,358	0	72	0	72	0	299,430	0	277	277	148	05/15/2023
912828-ZR-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 05/31/22		11/02/2021	J.P. MORGAN SECURITIES INC		350,109	350,000	349,453	349,608	0	232	0	232	0	349,841	0	269	269	405	05/31/2022
912828-ZT-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 05/31/25		12/27/2021	A_EGEI		1,256,432	1,293,000	1,289,666	1,290,054	0	655	0	655	0	1,290,709	0	(34,277)	(34,277)	3,472	05/31/2025
912828-ZW-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 06/30/25		12/27/2021	A_EGEI		41,750	43,000	42,958	42,962	0	8	0	8	0	42,970	0	(1,220)	(1,220)	106	06/30/2025
912828-ZX-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 06/30/22		03/11/2021	Various		450,082	450,000	449,877	449,905	0	12	0	12	0	449,917	0	165	165	104	06/30/2022
91282C-AF-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 08/15/23		04/14/2021	Various		7,234,287	7,250,000	7,240,576	7,241,592	0	725	0	725	0	7,242,317	0	(8,030)	(8,030)	5,469	08/15/2023
91282C-AJ-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 08/31/25		12/27/2021	A_EGEI		688,448	711,000	710,583	710,611	0	82	0	82	0	710,693	0	(22,245)	(22,245)	2,357	08/31/2025
91282C-AK-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 09/15/23		04/14/2021	CITICORP SECURITIES MARKETS		1,047,375	1,050,000	1,048,407	1,048,522	0	155	0	155	0	1,048,677	0	(1,302)	(1,302)	763	09/15/2023
91282C-AK-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 09/15/23		12/27/2021	A_EGEI		491,583	496,000	495,186	495,243	0	276	0	276	0	495,519	0	(3,936)	(3,936)	796	09/15/2023
91282C-AM-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 09/30/25		06/01/2021	J.P. MORGAN SECURITIES INC		324,457	330,000	328,866	328,905	0	96	0	96	0	329,001	0	(4,544)	(4,544)	557	09/30/2025
91282C-AN-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 09/30/22		03/11/2021	J.P. MORGAN SECURITIES INC		2,249,756	2,250,000	2,249,357	2,249,428	0	47	0	47	0	2,249,475	0	281	281	1,120	09/30/2022
91282C-AT-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 10/31/25		06/01/2021	Various		2,639,746	2,675,000	2,657,238	2,657,693	0	677	0	677	0	2,658,370	0	(18,624)	(18,624)	2,406	10/31/2025
91282C-AV-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.875% 11/15/30		01/12/2021	CITICORP SECURITIES MARKETS		327,968	336,000	334,163	334,167	0	6	0	6	0	334,173	0	(6,206)	(6,206)	487	11/15/2030
91282C-AW-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 11/15/23		04/30/2021	J.P. MORGAN SECURITIES INC		3,950,938	3,950,000	3,957,715	3,957,492	0	(808)	0	(808)	0	3,956,684	0	(5,746)	(5,746)	4,347	11/15/2023
91282C-AW-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 11/15/23		12/27/2021	A_EGEI		747,638	754,000	755,473	755,430	0	(491)	0	(491)	0	754,940	0	(7,301)	(7,301)	2,104	11/15/2023
91282C-AZ-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 11/30/25		01/12/2021	GOLDMAN SACHS & CO.		2,299,266	2,312,000	2,312,452	2,312,448	0	(3)	0	(3)	0	2,312,445	0	(13,179)	(13,179)	1,072	11/30/2025
91282C-AZ-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 11/30/25		12/27/2021	A_EGEI		752,478	776,000	776,515	776,507	0	(101)	0	(101)	0	776,406	0	(23,928)	(23,928)	3,126	11/30/2025
0599999	Subtotal - Bonds - U.S. Governments					51,851,355	51,816,434	52,069,549	52,018,036	0	(8,368)	0	(8,368)	0	52,009,672	0	(158,320)	(158,320)	302,907	XXX
459058-EP-4	INTERNATIONAL BANK FOR RECONST SENIOR CORP_BND 2.500% 07/29/25		12/27/2021	A_EGEI		428,449	431,000	426,565	427,789	0	660	0	660	0	428,449	0	0	0	15,205	07/29/2025
110709-BN-1	BRITISH COLUMBIA PROVINCE OF SENIOR CORP_BND 2.650% 09/22/21	A	08/23/2021	NATIONAL BANK OF CANADA INTL		1,001,880	1,000,000	996,870	999,745	0	226	0	226	0	999,971	0	1,909	1,909	24,365	09/22/2021
125094-AQ-5	CDP FINANCIAL INC SENIOR CORP_BND 144A 3.150% 07/24/24	A	12/27/2021	A_EGEI		436,557	431,000	449,365	438,588	0	(2,031)	0	(2,031)	0	436,557	0	0	0	19,347	07/24/2024
563469-UQ-6	MANITOBA PROVINCE OF SENIOR CORP_BND 2.125% 05/04/22	A	12/27/2021	A_EGEI		1,249,720	1,250,000	1,246,225	1,248,948	0	771	0	771	0	1,249,720	0	0	0	30,473	05/04/2022
12621V-AA-3	CNOOC FINANCE 2011 LTD SENIORCORPBND144A 4.250% 01/26/21	D	01/26/2021	Maturity		500,000	500,000	543,835	500,705	0	(705)	0	(705)	0	500,000	0	0	0	10,625	01/26/2021
195325-BQ-7	COLOMBIA REPUBLIC OF SENIOR CORP_BND 4.000% 02/26/24	D	03/29/2021	J.P. MORGAN SECURITIES INC		743,890	700,000	678,500	690,592	0	680	0	680	0	691,272	0	52,618	52,618	16,644	02/26/2024
195325-CU-7	COLOMBIA REPUBLIC OF SENIOR CORP_BND 5.000% 06/15/45	D	03/29/2021	J.P. MORGAN SECURITIES INC		263,925	250,000	262,500	262,052	0	(68)	0	(68)	0	261,984	0	1,941	1,941	3,646	06/15/2045
195325-DP-7	COLOMBIA REPUBLIC OF SENIOR CORP_BND 4.500% 03/15/29	D	03/29/2021	J.P. MORGAN SECURITIES INC		2,508,610	2,300,000	2,285,326	2,287,844	0	301	0	301	0	2,288,144	0	220,466	220,466	56,063	03/15/2029
25714P-DT-2	DOMINICAN REPUBLIC GOVERNMENT SENIOR CORP_BND 144A 5.950% 01/25/27	D	03/29/2021	J.P. MORGAN SECURITIES INC		390,495	350,000	350,000	350,000	0	0	0	0	0	350,000	0	40,495	40,495	14,173	01/25/2027
25714P-DW-5	SENIORCORPBND144A 6.500% 02/15/48	D	03/29/2021	J.P. MORGAN SECURITIES INC		264,550	250,000	239,375	239,680	0	33	0	33	0	239,713	0	24,837	24,837	10,156	02/15/2048
25714P-EE-4	DOMINICAN REPUBLIC GOVERNMENT SENIOR CORP_BND 144A 5.875% 01/30/60	D	03/29/2021	J.P. MORGAN SECURITIES INC		475,350	500,000	472,615	472,697	0	52	0	52	0	472,748	0	2,602	2,602	19,583	01/30/2060

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
25714P-EF-1	DOMINICAN REPUBLIC GOVERNMENT SENIORCORPBND144A 4.875% 09/23/32	D	01/25/2021	JEFFRIES & CO. INC.		809,250	750,000	750,000	750,000	0	0	0	0	0	750,000	0	59,250	59,250	12,594	09/23/2032
298785-HR-0	EUROPEAN INVESTMENT BANK SENIOR CORP_BND 2.875% 08/15/23	D	12/27/2021	A.EGEI		2,164,499	2,155,000	2,180,300	2,170,039	0	(5,540)	0	(5,540)	0	2,164,499	0	0	0	84,674	08/15/2023
401494-AN-9	GUATEMALA REPUBLIC OF GOVERNMI SENIOR CORP_BND 144A 4.500% 05/03/26	D	03/29/2021	J.P. MORGAN SECURITIES INC		1,345,932	1,260,000	1,220,310	1,230,934	0	1,176	0	1,176	0	1,232,110	0	113,822	113,822	23,153	05/03/2026
455780-BU-9	INDONESIA REPUBLIC OF SENIORCORPBND144A 5.125% 01/15/45	D	03/25/2021	JEFFRIES & CO. INC.		635,338	530,000	598,100	592,166	0	(359)	0	(359)	0	591,807	0	43,531	43,531	19,165	01/15/2045
455780-CC-8	INDONESIA REPUBLIC OF SENIOR CORP_BND 2.950% 01/11/23	D	03/29/2021	J.P. MORGAN SECURITIES INC		5,928,029	5,730,000	5,716,477	5,724,412	0	661	0	661	0	5,725,072	0	202,957	202,957	121,611	01/11/2023
455780-CD-6	INDONESIA REPUBLIC OF SENIOR CORP_BND 3.500% 01/11/28	D	03/29/2021	J.P. MORGAN SECURITIES INC		321,993	300,000	284,250	287,759	0	372	0	372	0	288,130	0	33,863	33,863	7,554	01/11/2028
455780-CE-4	INDONESIA REPUBLIC OF SENIOR CORP_BND 4.350% 01/11/48	D	03/29/2021	J.P. MORGAN SECURITIES INC		655,986	600,000	577,500	578,264	0	102	0	102	0	578,366	0	77,620	77,620	18,778	01/11/2048
455780-CF-1	INDONESIA REPUBLIC OF SENIOR CORP_BND 4.100% 04/24/28	D	03/29/2021	J.P. MORGAN SECURITIES INC		432,728	390,000	385,613	386,569	0	98	0	98	0	386,667	0	46,061	46,061	6,929	04/24/2028
486661-AF-8	KAZAKHSTAN REPUBLIC OF SENIOR CORP_BND 144A 4.875% 10/14/44	D	03/29/2021	J.P. MORGAN SECURITIES INC		482,680	400,000	357,500	361,409	0	192	0	192	0	361,600	0	121,080	121,080	8,992	10/14/2044
500769-HX-5	KFW SENIOR CORP_BND 2.625% 02/28/24 MOROCCO KINGDOM OF SENIOR CORP_BND 144A	D	12/27/2021	A.EGEI		2,155,042	2,155,000	2,155,043	2,155,043	0	(1)	0	(1)	0	2,155,042	0	0	0	75,268	02/28/2024
617726-AG-9	5.500% 12/11/42	D	03/29/2021	J.P. MORGAN SECURITIES INC		219,390	200,000	244,000	243,784	0	(309)	0	(309)	0	243,475	0	(24,085)	(24,085)	3,324	12/11/2042
682051-AE-7	OMAN SULTANATE OF GOVERNMENT SENIORCORPBND144A 5.375% 03/08/27	D	03/24/2021	BANK OF AMERICA		261,250	250,000	240,938	243,013	0	218	0	218	0	243,231	0	18,019	18,019	7,391	03/08/2027
682051-AJ-6	OMAN SULTANATE OF GOVERNMENT SENIOR CORP_BND 144A 6.750% 01/17/48	D	03/29/2021	Various		803,150	830,000	787,860	787,351	1,013	108	0	1,121	0	788,472	0	14,678	14,678	39,126	01/17/2048
68205L-AA-1	OMAN SULTANATE OF GOVERNMENT SENIOR CORP_BND 144A 4.875% 02/01/25	D	03/29/2021	J.P. MORGAN SECURITIES INC		1,563,075	1,500,000	1,494,645	1,495,890	0	224	0	224	0	1,496,114	0	66,961	66,961	48,547	02/01/2025
69370P-AJ-0	PERTAMINA PERSERO PT SENIOR CORP_BND 144A 4.150% 02/25/60	D	03/29/2021	J.P. MORGAN SECURITIES INC		767,648	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(32,352)	(32,352)	19,828	02/25/2060
698299-BL-7	PANAMA REPUBLIC OF GOVERNMENT SENIOR CORP_BND 3.870% 07/23/60	D	01/12/2021	JEFFRIES & CO. INC.		458,850	420,000	474,243	474,071	0	(22)	0	(22)	0	474,049	0	(15,199)	(15,199)	7,721	07/23/2060
698299-BN-3	PANAMA REPUBLIC OF GOVERNMENT SENIOR CORP_BND 2.252% 09/29/32	D	03/29/2021	J.P. MORGAN SECURITIES INC		948,200	1,000,000	1,001,290	1,001,265	0	(24)	0	(24)	0	1,001,241	0	(53,041)	(53,041)	11,323	09/29/2032
715638-DQ-2	PERU REPUBLIC OF SENIOR CORP_BND 2.780% 12/01/60	D	03/29/2021	J.P. MORGAN SECURITIES INC		425,236	515,000	509,415	509,421	0	19	0	19	0	509,440	0	(84,205)	(84,205)	4,733	12/01/2060
71567P-AL-4	PERUSAHAAN PENERBIT SURAT BERH SUKWIWAK CORP_BND 144A 3.900% 08/20/24	D	03/29/2021	J.P. MORGAN SECURITIES INC		541,655	500,000	500,000	500,000	0	0	0	0	0	500,000	0	41,655	41,655	11,917	08/20/2024
71647N-BD-0	PETROBRAS GLOBAL FINANCE BV SENIORCORPBND 6.900% 03/19/49	D	02/25/2021	Various		573,890	500,000	500,000	500,000	0	0	0	0	0	500,000	0	73,890	73,890	14,258	03/19/2049
71654Q-DB-5	PETROLEOS MEXICANOS SENIORCORPBND 6.490% 01/23/27	D	02/02/2021	JEFFRIES & CO. INC.		1,020,670	980,000	923,589	924,998	0	706	0	706	0	925,704	0	94,966	94,966	33,744	01/23/2027
718286-CB-1	PHILIPPINES REPUBLIC OF SENIOR CORP_BND 3.700% 02/02/42	D	03/29/2021	J.P. MORGAN SECURITIES INC		686,277	650,000	641,063	641,547	0	65	0	65	0	641,612	0	44,665	44,665	15,900	02/02/2042
718286-CG-0	PHILIPPINES REPUBLIC OF SENIORCORPBND 3.750% 01/14/29	D	03/29/2021	J.P. MORGAN SECURITIES INC		1,108,310	1,000,000	1,019,500	1,016,292	0	(434)	0	(434)	0	1,015,857	0	92,453	92,453	26,667	01/14/2029
745291-DF-8	CORPORACION PARA EL FINANCIAMI SENIOR MUNI_BND REV 5.125% 06/01/24	C	06/01/2021	Call Redemption 100,0000	100,0000	230,000	230,000	274,850	240,411	0	(2,455)	0	(2,455)	0	237,956	0	(7,956)	(7,956)	5,894	06/01/2024
745291-DF-8	CORPORACION PARA EL FINANCIAMI SENIOR MUNI_BND REV 5.125% 06/01/24	C	06/01/2021			0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2024
74727P-BC-4	QATAR STATE OF SENIOR CORP_BND 144A 3.400% 04/16/25	D	03/29/2021	J.P. MORGAN SECURITIES INC		379,645	350,000	367,938	365,556	0	(845)	0	(845)	0	364,711	0	14,934	14,934	5,421	04/16/2025
74727P-BD-2	QATAR STATE OF SENIOR CORP_BND 144A 3.750% 04/16/30	D	03/01/2021	MORGAN STANLEY & CO. INC		339,600	300,000	320,625	319,376	0	(305)	0	(305)	0	319,071	0	20,529	20,529	4,281	04/16/2030
760942-AS-1	URUGUAY ORIENTAL REPUBLIC OF SENIOR CORP_BND 7.625% 03/21/36	D	03/29/2021	J.P. MORGAN SECURITIES INC		877,853	575,000	760,438	734,283	0	(1,885)	0	(1,885)	0	732,397	0	145,455	145,455	23,018	03/21/2036
760942-BA-9	URUGUAY ORIENTAL REPUBLIC OF SENIOR CORP_BND 5.100% 06/18/50	D	03/29/2021	Various		910,878	700,000	832,230	829,261	0	(346)	0	(346)	0	828,915	0	81,963	81,963	5,973	06/18/2050

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
78307A-DE-0	RUSSIAN FEDERATION SENIOR CORP_BND 144A 5.625% 04/04/42	D	03/29/2021	J.P. MORGAN SECURITIES INC		2,186,825	1,790,000	1,999,838	1,987,495	0	(1,409)	0	(1,409)	0	1,986,087	0	200,738	200,738	49,225	04/04/2042
836205-AU-8	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BND 4.300% 10/12/28	D	03/29/2021	J.P. MORGAN SECURITIES INC		978,318	990,000	910,320	926,029	0	1,616	0	1,616	0	927,645	0	50,673	50,673	19,866	10/12/2028
836205-AV-6	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BND 5.000% 10/12/46	D	03/29/2021	J.P. MORGAN SECURITIES INC		517,920	600,000	579,000	562,824	17,557	89	0	17,646	0	580,470	0	(62,550)	(62,550)	14,000	10/12/2046
836205-AW-4	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BND 4.850% 09/27/27	D	03/29/2021	J.P. MORGAN SECURITIES INC		207,140	200,000	200,000	200,000	0	0	0	0	0	200,000	0	7,140	7,140	4,931	09/27/2027
91086Q-AN-8	MEXICO UNITED MEXICAN STATES SENIORCORPBND 7.500% 04/08/33	D	03/29/2021	J.P. MORGAN SECURITIES INC		121,383	90,000	101,250	97,484	0	(98)	0	(98)	0	97,385	0	23,998	23,998	3,225	04/08/2033
91086Q-BF-4	MEXICO UNITED MEXICAN STATES SENIORCORPBND 4.600% 01/23/46	D	03/29/2021	J.P. MORGAN SECURITIES INC		713,790	700,000	621,600	624,419	0	356	0	356	0	624,775	0	89,015	89,015	22,093	01/23/2046
91087B-AB-6	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND 4.350% 01/15/47	D	03/29/2021	J.P. MORGAN SECURITIES INC		1,789,547	1,810,000	1,873,835	1,872,807	0	(330)	0	(330)	0	1,872,476	0	(82,929)	(82,929)	55,771	01/15/2047
91087B-AC-4	MEXICO UNITED MEXICAN STATES SENIORCORPBND 4.150% 03/28/27	D	01/26/2021	BARCLAYS CAPITAL J.P. MORGAN SECURITIES		1,526,840	1,330,000	1,284,115	1,293,935	0	372	0	372	0	1,294,307	0	232,533	232,533	18,398	03/28/2027
91087B-AE-0	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND 3.750% 01/11/28	D	03/29/2021	J.P. MORGAN SECURITIES INC		1,620,624	1,520,000	1,401,796	1,426,342	0	2,785	0	2,785	0	1,429,127	0	191,497	191,497	41,008	01/11/2028
P3772N-HK-1	COLOMBIA REPUBLIC OF SENIOR GOVT BND 2.625% 03/15/23	D	03/29/2021	J.P. MORGAN SECURITIES INC		1,680,508	1,640,000	1,683,460	1,675,569	0	(4,404)	0	(4,404)	0	1,671,165	0	9,343	9,343	23,319	03/15/2023
1099999	Subtotal - Bonds - All Other Governments					46,653,375	44,202,000	44,524,107	44,448,658	18,570	(9,688)	0	8,882	0	44,457,533	0	2,195,840	2,195,840	1,139,900	XXX
13063B-JA-1	CALIFORNIA STATE OF SUB MUNITAX_BND GO 5.700% 11/01/21		11/01/2021	Maturity		150,000	150,000	148,313	149,830	0	170	0	170	0	150,000	0	0	0	8,550	11/01/2021
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					150,000	150,000	148,313	149,830	0	170	0	170	0	150,000	0	0	0	8,550	XXX
31283G-MN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00365 8.000% 06/01/25		12/01/2021	Paydown		268	268	273	270	0	(2)	0	(2)	0	268	0	0	0	11	06/01/2025
31283G-MN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00365 8.000% 06/01/25		12/27/2021	A_EQEI		202	201	204	202	0	0	0	0	0	202	0	0	0	17	06/01/2025
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00896 7.500% 12/01/29		12/01/2021	Paydown		272	272	272	271	0	0	0	0	0	272	0	0	0	13	12/01/2029
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00896 7.500% 12/01/29		12/27/2021	A_EQEI		525	526	526	525	0	0	0	0	0	525	0	0	0	42	12/01/2029
31292H-D4-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01023 7.000% 07/01/30		12/01/2021	Paydown		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	07/01/2030
31292H-D4-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01023 7.000% 07/01/30		12/27/2021	A_EQEI		80	79	81	80	0	0	0	0	0	80	0	0	0	6	07/01/2030
31292H-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01025 8.000% 07/01/30		12/01/2021	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	07/01/2030
31292H-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01025 8.000% 07/01/30		12/27/2021	A_EQEI		76	76	76	76	0	0	0	0	0	76	0	0	0	7	07/01/2030
31292H-QC-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01351 6.500% 05/01/32		12/01/2021	Paydown		772	772	783	780	0	(8)	0	(8)	0	772	0	0	0	24	05/01/2032
31292H-QC-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01351 6.500% 05/01/32		12/27/2021	A_EQEI		961	953	966	963	0	(1)	0	(1)	0	962	0	0	0	66	05/01/2032
31292L-W6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C04269 3.000% 10/01/42		12/01/2021	Paydown		99,818	99,818	104,279	103,852	0	(4,033)	0	(4,033)	0	99,818	0	0	0	1,384	10/01/2042
31292L-W6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C04269 3.000% 10/01/42		12/27/2021	A_EQEI		148,122	142,588	148,960	148,349	0	(228)	0	(228)	0	148,122	0	0	0	4,587	10/01/2042
31293S-DX-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C28218 6.500% 06/01/29		12/01/2021	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	2	06/01/2029
31293S-DX-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C28218 6.500% 06/01/29		12/27/2021	A_EQEI		156	156	156	156	0	0	0	0	0	156	0	0	0	11	06/01/2029
31298F-U3-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C46902 6.500% 09/01/30		12/01/2021	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	09/01/2030
31298F-U3-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C46902 6.500% 09/01/30		12/27/2021	A_EQEI		181	181	181	181	0	0	0	0	0	181	0	0	0	13	09/01/2030

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31298G-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C47742 7.000% 02/01/31		12/01/2021	Paydown		115	115	118	117	0	(2)	0	(2)	0	115	0	0	0	4	02/01/2031
31298G-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C47742 7.000% 02/01/31		12/27/2021	A_EQEI		96	95	97	97	0	0	0	0	0	96	0	0	0	7	02/01/2031
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND 2.125% 04/24/26		12/27/2021	A_EQEI		872,944	862,000	885,565	875,322	0	(2,379)	0	(2,379)	0	872,944	0	0	0	21,523	04/24/2026
31368H-MB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190354 5.500% 12/01/34		12/01/2021	Paydown		28,539	28,539	31,074	30,620	0	(2,081)	0	(2,081)	0	28,539	0	0	0	810	12/01/2034
31368H-MB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190354 5.500% 12/01/34		12/27/2021	A_EQEI		40,316	37,725	41,075	40,475	0	(161)	0	(161)	0	40,315	0	1	1	2,225	12/01/2034
31374G-WP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 313954 6.500% 01/01/28		12/01/2021	Paydown		5,201	5,201	5,368	5,300	0	(99)	0	(99)	0	5,201	0	0	0	201	01/01/2028
31374G-WP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 313954 6.500% 01/01/28		12/27/2021	A_EQEI		2,914	2,868	2,960	2,922	0	(6)	0	(6)	0	2,916	0	(2)	(2)	200	01/01/2028
31379K-MY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421675 7.000% 03/01/28		12/01/2021	Paydown		382	382	385	383	0	(1)	0	(1)	0	382	0	0	0	10	03/01/2028
31379K-MY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421675 7.000% 03/01/28		12/27/2021	A_EQEI		211	211	212	211	0	0	0	0	0	211	0	0	0	16	03/01/2028
3137EA-EN-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY_BND 2.750% 06/19/23		12/27/2021	A_EQEI		2,152,966	2,155,000	2,148,647	2,151,654	0	1,312	0	1,312	0	2,152,966	0	0	0	60,579	06/19/2023
31384U-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 534621 7.000% 11/01/29		11/01/2021	Paydown		914	914	921	919	0	(5)	0	(5)	0	914	0	0	0	32	11/01/2029
31384V-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535469 6.500% 07/01/30		12/01/2021	Paydown		199	199	187	190	0	9	0	9	0	199	0	0	0	6	07/01/2030
31384V-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535469 6.500% 07/01/30		12/27/2021	A_EQEI		265	276	260	264	0	1	0	1	0	264	0	0	0	19	07/01/2030
31384V-T8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535275 6.500% 05/01/30		12/01/2021	Paydown		664	664	659	660	0	4	0	4	0	664	0	0	0	18	05/01/2030
31384V-T8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535275 6.500% 05/01/30		12/27/2021	A_EQEI		883	888	883	883	0	0	0	0	0	883	0	0	0	62	05/01/2030
31398K-CN-8	FREDDIE MAC FHLMC 35-87 SENIOR AGENCY_CMO 35-87 4.500% 10/15/39		12/01/2021	Paydown		37,690	37,690	39,495	38,980	0	(1,290)	0	(1,290)	0	37,690	0	0	0	678	10/15/2039
31398K-CN-8	FREDDIE MAC FHLMC 35-87 SENIOR AGENCY_CMO 35-87 4.500% 10/15/39		12/27/2021	A_EQEI		74,373	72,081	75,533	74,549	0	(176)	0	(176)	0	74,373	0	0	0	3,478	10/15/2039
31407H-HS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 831041 5.000% 10/01/35		12/01/2021	Paydown		1,646	1,646	1,598	1,603	0	43	0	43	0	1,646	0	0	0	25	10/01/2035
31407H-HS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 831041 5.000% 10/01/35		12/27/2021	A_EQEI		3,291	3,372	3,273	3,284	0	4	0	4	0	3,288	0	2	2	181	10/01/2035
31407M-MR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 834768 5.500% 07/01/35		12/01/2021	Paydown		3,439	3,439	3,380	3,387	0	53	0	53	0	3,439	0	0	0	104	07/01/2035
31407M-MR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 834768 5.500% 07/01/35		12/27/2021	A_EQEI		5,354	5,433	5,339	5,350	0	3	0	3	0	5,353	0	2	2	320	07/01/2035
3140JQ-TM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN7755 3.000% 09/01/49		12/01/2021	Paydown		1,747,750	1,747,750	1,782,774	1,782,437	0	(34,687)	0	(34,687)	0	1,747,750	0	0	0	26,283	09/01/2049
3140JQ-TM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN7755 3.000% 09/01/49		12/27/2021	A_EQEI		2,008,197	1,969,481	2,008,948	2,008,569	0	(372)	0	(372)	0	2,008,197	0	0	0	63,352	09/01/2049
3140KV-RM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ9491 2.500% 11/01/50		02/01/2021	J.P. MORGAN SECURITIES INC		1,368,907	1,297,014	1,366,475	1,366,345	0	(73)	0	(73)	0	1,366,272	0	2,635	2,635	2,792	11/01/2050
3140KV-RM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ9491 2.500% 11/01/50		02/01/2021	Paydown		26,842	26,842	28,279	28,276	0	(1,435)	0	(1,435)	0	26,842	0	0	0	2,785	11/01/2050
31418M-K7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0317 5.500% 01/01/39		12/01/2021	Paydown		2,290	2,290	2,446	2,431	0	(140)	0	(140)	0	2,290	0	0	0	66	01/01/2039
31418M-K7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0317 5.500% 01/01/39		12/27/2021	A_EQEI		2,746	2,594	2,770	2,753	0	(6)	0	(6)	0	2,747	0	0	0	153	01/01/2039
3199999	Subtotal - Bonds - U.S. Special Revenues					8,640,712	8,510,744	8,695,624	8,683,832	0	(45,757)	0	(45,757)	0	8,638,075	0	2,638	2,638	192,116	XXX
001814-AR-3	ANR PIPELINE COMPANY SENIOR CORP_BND 9.625% 11/01/21		11/01/2021	Maturity		500,000	500,000	678,285	516,295	0	(16,295)	0	(16,295)	0	500,000	0	0	0	48,125	11/01/2021

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
00206R-HJ-4	AT&TINC SENIOR CORP_BND 4.350% 03/01/29		.01/04/2021	GOLDMAN SACHS & CO.		1,858,236	1,570,000	1,872,068	1,871,086	0	(491)	0	(491)	0	1,870,595	0	(12,359)	(12,359)	23,714	.03/01/2029
00206R-JZ-6	AT&TINC SENIOR CORP_BND 3.500% 06/01/41		.02/25/2021	BANK OF AMERICA		392,460	400,000	427,140	427,028	0	(161)	0	(161)	0	426,867	0	(34,407)	(34,407)	3,500	.06/01/2041
00206R-ME-9	AT&TINC SENIOR CORP_BND 144A 3.650% 09/15/59		.09/09/2021	Tax Free Exchange		151,074	149,000	149,866	149,863	0	(7)	0	(7)	0	149,855	0	1,219	1,219	5,303	.09/15/2059
023135-BC-9	AMAZON.COM INC SENIOR CORP_BND 3.150% 08/22/27		.12/27/2021	A_EGEI		336,350	345,000	331,742	335,014	0	1,336	0	1,336	0	336,350	0	0	0	14,641	.08/22/2027
037833-CR-9	APPLE INC SENIOR CORP_BND 3.200% 05/11/27		.02/02/2021	BARCLAYS CAPITAL		898,832	800,000	813,816	809,516	0	(134)	0	(134)	0	809,382	0	89,450	89,450	5,902	.05/11/2027
037833-CU-2	APPLE INC SENIOR CORP_BND 2.850% 05/11/24		.12/27/2021	A_EGEI		212,165	216,000	207,621	210,665	0	1,500	0	1,500	0	212,165	0	0	0	6,943	.05/11/2024
037833-DK-3	APPLE INC SENIOR CORP_BND 3.000% 11/13/27		.02/01/2021	GOLDMAN SACHS & CO.		673,146	600,000	630,930	626,544	0	(340)	0	(340)	0	626,204	0	46,942	46,942	4,000	.11/13/2027
05526D-BB-0	BAT CAPITAL CORP SENIOR CORP_BND 3.557% 08/15/27		.12/27/2021	A_EGEI		687,550	657,000	728,225	724,333	0	(9,924)	0	(9,924)	0	714,410	0	(26,860)	(26,860)	31,938	.08/15/2027
05946X-BV-4	BANC OF AMERICA FUNDING CORP SENIOR WHOLE_CMO_03-1 6.000% 05/20/33		.12/01/2021	Paydown		150	150	153	152	0	(2)	0	(2)	0	150	0	0	0	3	.05/20/2033
07177M-AL-7	BAXALTA INC SENIOR CORP_BND 3.600% 06/23/22		.12/27/2021	A_EGEI Redemption		105,054	105,000	106,147	105,263	0	(209)	0	(209)	0	105,054	0	0	0	3,822	.06/23/2022
081331-AE-0	BELVOIR LD LLC VA SENIOR UNITAX_BND REV 144A 5.300% 12/15/35		.12/15/2021	100.0000		10,255	10,255	10,251	10,252	0	3	0	3	0	10,255	0	0	0	410	.12/15/2035
081331-AE-0	BELVOIR LD LLC VA SENIOR UNITAX_BND REV 144A 5.300% 12/15/35		.12/27/2021	A_EGEI		93,649	93,677	93,638	93,648	0	1	0	1	0	93,649	0	0	0	5,130	.12/15/2035
097023-DB-8	BOEING CO SENIORCORPBND 3.250% 02/01/28		.03/25/2021	Various		403,906	390,000	389,914	389,914	0	0	0	0	0	389,914	0	13,992	13,992	5,090	.02/01/2028
101137-AV-9	BOSTON SCIENTIFIC CORPORATION SENIOR CORP_BND 3.450% 03/01/24		.12/27/2021	A_EGEI		775,790	776,000	775,534	775,700	0	90	0	90	0	775,790	0	0	0	35,399	.03/01/2024
11134L-AR-0	BROADCOM CORPORATION SENIOR CORP_BND 3.500% 01/15/28		.04/27/2021	CREDIT SUISSE FIRST BOSTON COR		164,561	154,000	167,797	167,516	0	(549)	0	(549)	0	166,967	0	(2,406)	(2,406)	4,087	.01/15/2028
11135F-AL-5	BROADCOM INC SENIOR CORP_BND 4.110% 09/15/28		.03/17/2021	Various		392,745	360,000	404,093	402,303	0	(1,086)	0	(1,086)	0	401,217	0	(8,472)	(8,472)	7,515	.09/15/2028
11135F-BC-4	BROADCOM INC SENIOR CORP_BND 4.700% 04/15/25		.01/20/2021	Various		737,184	646,000	738,023	731,202	0	(807)	0	(807)	0	730,396	0	6,789	6,789	7,668	.04/15/2025
126650-CV-0	CVS HEALTH CORP SENIOR CORP_BND 3.700% 03/09/23		.12/28/2021	Call 103.4300		492,327	476,000	471,735	474,035	0	869	0	869	0	474,905	0	1,095	1,095	39,271	.03/09/2023
14314J-AE-0	CARMAX AUTO OWNER TRUST CARMX_ SUBABS17-1 2.540% 09/15/22		.03/15/2021	Paydown		320,000	320,000	319,946	319,996	0	4	0	4	0	320,000	0	0	0	2,032	.09/15/2022
150890-AD-6	CELANESE US HOLDINGS LLC SENIORCORPBND 4.625% 11/15/22		.01/11/2021	BARCLAYS CAPITAL		284,130	265,000	268,013	265,814	0	(14)	0	(14)	0	265,801	0	18,330	18,330	4,017	.11/15/2022
15189T-AR-8	CENTERPOINT ENERGY INC SENIOR CORP_BND 2.500% 09/01/22		.12/30/2021	Call 101.2840		607,704	600,000	599,826	599,942	0	34	0	34	0	599,977	0	23	23	27,662	.09/01/2022
161175-BJ-2	CHARTER COMMUNICATIONS OPERATI SECURED CORP_BND 3.750% 02/15/28		.04/22/2021	CREDIT SUISSE FIRST BOSTON COR		1,088,180	1,000,000	1,115,560	1,112,392	0	(4,825)	0	(4,825)	0	1,107,566	0	(19,386)	(19,386)	26,146	.02/15/2028
161175-BT-0	CHARTER COMMUNICATIONS OPERATI SECURED CORP_BND 4.900% 03/01/50		.01/04/2021	GOLDMAN SACHS & CO.		707,910	600,000	617,490	617,163	0	(4)	0	(4)	0	617,159	0	90,751	90,751	10,000	.03/01/2050
161175-BY-9	CHARTER COMMUNICATIONS OPERATI SECURED CORP_BND 3.850% 04/01/61		.01/20/2021	BARCLAYS CAPITAL		194,966	200,000	199,764	199,764	0	0	0	0	0	199,764	0	(4,798)	(4,798)	1,027	.04/01/2061
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR_CMBS_20-GC46 2.717% 02/18/53		.12/27/2021	A_EGEI		441,586	431,000	443,908	442,870	0	(1,284)	0	(1,284)	0	441,586	0	0	0	12,556	.02/18/2053
191216-DD-9	COCA-COLA CO SENIOR CORP_BND 1.000% 03/15/28		.01/21/2021	BNP PARIBAS		1,477,200	1,500,000	1,498,815	1,498,859	0	10	0	10	0	1,498,869	0	(21,669)	(21,669)	5,292	.03/15/2028
202795-HZ-6	COMMONWEALTH EDISON COMPANY SECURED CORP_BND 3.400% 09/01/21		.09/01/2021	Maturity		700,000	700,000	759,157	703,096	0	(3,096)	0	(3,096)	0	700,000	0	0	0	23,800	.09/01/2021
21036P-BE-7	CONSTELLATION BRANDS INC SENIORCORPBND 3.150% 08/01/29		.01/14/2021	BNP PARIBAS		551,005	500,000	499,785	499,812	0	1	0	1	0	499,813	0	51,192	51,192	7,350	.08/01/2029
25272K-AG-8	DELL INTERNATIONAL LLC SECUREDCORPBND144A 5.450% 06/15/23		.01/15/2021	Various		2,426,969	2,200,000	2,377,689	2,311,037	0	(2,279)	0	(2,279)	0	2,308,758	0	118,211	118,211	10,820	.06/15/2023
25272K-AR-4	DELL INTERNATIONAL LLC SECUREDCORPBND144A 8.350% 07/15/46		.01/29/2021	Various		298,236	200,000	284,476	284,277	0	(102)	0	(102)	0	284,175	0	14,061	14,061	8,795	.07/15/2046

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP_BND 4.900% 03/11/26		12/27/2021	A_EGEI		403,247	388,000	409,138	406,702	0	(3,455)	0	(3,455)	0	403,247	0	0	0	24,610	03/11/2026
257469-AJ-5	DOMINION ENERGY INC SENIORCORPBND 5.250% 08/01/33		05/06/2021	Various		1,492,919	1,200,000	1,398,060	1,366,055	0	(3,259)	0	(3,259)	0	1,362,796	0	130,123	130,123	46,266	08/01/2033
266233-AD-7	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_BND 144A 5.900% 12/01/21		08/08/2021	Call 101.6940		457,623	450,000	540,140	460,674	0	(6,981)	0	(6,981)	0	453,693	0	(3,693)	(3,693)	25,839	12/01/2021
29364D-AQ-3	ENTERGY ARKANSAS LLC SECURED CORPBND 3.750% 02/15/21		02/15/2021	Maturity		600,000	600,000	599,826	599,997	0	3	0	3	0	600,000	0	0	0	11,250	02/15/2021
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING SENIOR CORP_BND 4.050% 02/15/22		12/09/2021	TORONTO DOMINION SECURITIES IN		251,538	250,000	274,318	253,217	0	(2,713)	0	(2,713)	0	250,503	0	1,034	1,034	13,444	02/15/2022
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP_BND 144A 4.350% 01/15/25		12/27/2021	A_EGEI		260,737	259,000	264,367	261,303	0	(566)	0	(566)	0	260,737	0	0	0	16,336	01/15/2025
37045V-AN-0	GENERAL MOTORS CO SENIORCORPBND 4.200% 10/01/27		02/03/2021	GOLDMAN SACHS & CO.		3,209,619	2,833,000	2,941,375	2,933,052	0	(1,331)	0	(1,331)	0	2,931,721	0	277,898	277,898	40,984	10/01/2027
37045X-CD-6	GENERAL MOTORS FINANCIAL CO IN SENIORCORPBND 3.500% 11/07/24		01/20/2021	SCOCIETE GENERALE		304,181	280,000	279,586	279,760	0	3	0	3	0	279,763	0	24,418	24,418	2,042	11/07/2024
37045X-CX-2	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 2.750% 06/20/25		08/24/2021	RBC DOMINION SECURITIES INC.		874,567	833,000	831,692	831,821	0	163	0	163	0	831,984	0	42,583	42,583	15,653	06/20/2025
375558-BT-9	GILEAD SCIENCES INC SENIORCORPBND 2.800% 10/01/50		03/03/2021	Various		174,423	186,000	181,103	181,109	0	14	0	14	0	181,123	0	(6,700)	(6,700)	1,921	10/01/2050
38141G-XL-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND 0.627% 11/17/23		04/19/2021	GOLDMAN SACHS & CO.		1,849,242	1,850,000	1,850,000	1,850,000	0	0	0	0	0	1,850,000	0	(759)	(759)	4,898	11/17/2023
459200-JY-8	INTERNATIONAL BUSINESS MACHINE SENIOR CORP_BND 3.000% 05/15/24		01/21/2021	BNP PARIBAS		1,621,335	1,500,000	1,510,575	1,507,372	0	(139)	0	(139)	0	1,507,233	0	114,102	114,102	8,750	05/15/2024
466313-AG-8	JABIL INC SENIOR CORP_BND 4.700% 09/15/22		12/27/2021	A_EGEI		710,105	711,000	703,890	708,919	0	1,186	0	1,186	0	710,105	0	0	0	42,885	09/15/2022
49271V-AF-7	KEURIG DR PEPPER INC SENIOR CORP_BND 4.597% 05/25/28		01/14/2021	MARKETAXESS CORPORATI		434,286	360,000	385,607	381,570	0	(132)	0	(132)	0	381,438	0	52,848	52,848	2,482	05/25/2028
50540R-AP-7	LABORATORY CORPORATION OF AMER SENIORCORPBND 3.200% 02/01/22		06/11/2021	Call 101.8560		417,610	410,000	415,465	411,116	0	(452)	0	(452)	0	410,663	0	(663)	(663)	18,907	02/01/2022
517834-AH-0	LAS VEGAS SANDS CORP SENIORCORPBND 2.900% 06/25/25		06/28/2021	DEUTSCHE BANK AG		416,836	400,000	399,500	399,599	0	42	0	42	0	399,641	0	17,195	17,195	5,961	06/25/2025
524908-7M-6	LEHMAN BROTHERS HOLDINGS INC SUB CORP_BND 0.000% 12/28/17		12/28/2021	DIRECT		0	200,000	20	20	0	0	0	0	0	20	0	(20)	(20)	0	12/28/2017
548661-DR-5	LOWES COMPANIES INC SENIOR CORP_BND 3.650% 04/05/29		01/21/2021	GOLDMAN SACHS & CO.		801,094	700,000	699,013	699,160	0	6	0	6	0	699,166	0	101,928	101,928	7,807	04/05/2029
548661-DT-1	LOWES COMPANIES INC SENIOR CORP_BND 4.000% 04/15/25		12/27/2021	A_EGEI		135,156	129,000	138,269	136,955	0	(1,799)	0	(1,799)	0	135,156	0	0	0	6,192	04/15/2025
55336V-AE-0	MPLX LP SENIOR CORP_BND 4.500% 07/15/23		05/12/2021	JEFFRIES & CO. INC.		466,938	435,000	445,905	439,107	0	(648)	0	(648)	0	438,459	0	28,479	28,479	16,258	07/15/2023
60871R-AF-7	MOLSON COORS BEVERAGE CO SENIOR CORP_BND 2.100% 07/15/21		07/15/2021	Maturity		2,000,000	2,000,000	2,013,400	2,001,311	0	(1,311)	0	(1,311)	0	2,000,000	0	0	0	42,000	07/15/2021
651290-AP-3	OQVINTIV EXPLORATION INC SENIORCORPBND 5.750% 01/30/22		02/10/2021	MARKETAXESS CORPORATI		1,039,500	1,000,000	1,060,000	1,017,484	0	(1,819)	0	(1,819)	0	1,015,665	0	23,835	23,835	30,667	01/30/2022
68389X-BM-6	ORACLE CORPORATION SENIOR CORP_BND 2.650% 07/15/26		10/18/2021	Various		314,090	300,000	295,200	296,826	0	428	0	428	0	297,253	0	16,837	16,837	10,020	07/15/2026
693304-AP-2	PECO ENERGY CO SECURED CORP_BND 2.375% 09/15/22		12/27/2021	A_EGEI		473,967	474,000	473,583	473,922	0	45	0	45	0	473,967	0	0	0	14,447	09/15/2022
737679-DG-2	POTOMAC ELECTRIC POWER COMPANY SECURED CORP_BND 3.600% 03/15/24		12/27/2021	A_EGEI		430,854	431,000	430,427	430,793	0	61	0	61	0	430,854	0	0	0	19,912	03/15/2024
74456Q-BK-1	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP_BND 3.050% 11/15/24		12/27/2021	A_EGEI		430,339	431,000	428,931	430,126	0	213	0	213	0	430,339	0	0	0	14,679	11/15/2024
80284Y-AG-9	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_ABS 17-3 3.200% 11/15/23		12/15/2021	Paydown		3,699,548	3,699,548	3,699,213	3,699,362	0	186	0	186	0	3,699,548	0	0	0	69,068	11/15/2023
80284Y-AG-9	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_ABS 17-3 3.200% 11/15/23		12/27/2021	A_EGEI		560,453	560,495	560,444	560,467	0	(14)	0	(14)	0	560,453	0	0	0	18,534	11/15/2023
831645-AA-4	SBIZ_19-A SENIOR ABS_ABS_19-A 144A 2.850% 07/15/26		09/15/2021	Paydown		193,213	193,213	193,206	193,206	0	6	0	6	0	193,213	0	0	0	2,079	07/15/2026

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						487,276,727	XXX	485,885,561	163,945,901	18,570	(336,697)	0	(318,127)	0	484,864,119	0	2,035,735	2,035,735	5,435,888	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SA-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 3.000% 02/15/48		11/30/2021	RBC DOMINION SECURITIES INC.	12/27/2021	A EQEI	120,000	149,878	146,742	149,818	.0	(60)	.0	(60)	.0	.0	(3,076)	(3,076)	1,311	1,066
912810-SP-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 08/15/50		02/25/2021	Various	03/15/2021	Various	1,738,800	1,520,527	1,504,488	1,520,652	.0	125	.0	125	.0	.0	(16,165)	(16,165)	10,251	9,759
912810-SS-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.625% 11/15/50		05/13/2021	Various	06/03/2021	Various	2,766,500	2,350,770	2,362,515	2,351,215	.0	445	.0	445	.0	.0	11,300	11,300	17,901	15,875
912810-ST-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 11/15/40		01/07/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	97,000	92,643	88,365	92,824	.0	182	.0	182	.0	.0	(4,460)	(4,460)	1,489	199
912810-SU-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.875% 02/15/51		08/03/2021	Various	09/15/2021	Various	2,131,200	1,976,904	1,987,973	1,977,139	.0	235	.0	235	.0	.0	10,834	10,834	9,716	7,336
912810-SW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.875% 02/15/41		05/20/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	69,000	64,652	64,758	64,758	.0	105	.0	105	.0	.0	.0	.0	1,118	350
912810-SY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.250% 05/15/41		08/24/2021	BANK OF AMERICA	10/19/2021	GOLDMAN SACHS & CO.	235,000	251,982	242,215	251,873	.0	(109)	.0	(109)	.0	.0	(9,658)	(9,658)	2,285	1,466
912810-SY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.250% 05/15/41		08/24/2021	BANK OF AMERICA	12/27/2021	A EQEI	545,000	584,385	572,420	583,826	.0	(559)	.0	(559)	.0	.0	(11,405)	(11,405)	7,554	3,399
91282C-AV-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.875% 11/15/30		02/08/2021	Various	03/12/2021	Various CITICORP SECURITIES MARKETS	1,579,000	1,545,819	1,531,028	1,545,927	.0	108	.0	108	.0	.0	(14,899)	(14,899)	3,476	3,057
91282C-BC-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 12/31/25		01/05/2021	CREDIT SUISSE FIRST BOSTON COR	01/07/2021	Various	1,728,000	1,728,000	1,720,778	1,728,000	.0	.0	.0	.0	.0	.0	(7,223)	(7,223)	197	125
91282C-BC-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 12/31/25		12/14/2021	WELLS FARGO SECURITIES	12/27/2021	A EQEI	257,000	249,019	248,959	249,077	.0	58	.0	58	.0	.0	(118)	(118)	471	443
91282C-BE-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 01/15/24		01/21/2021	BNP PARIBAS	10/26/2021	Various	1,730,000	1,726,756	1,719,690	1,727,313	.0	556	.0	556	.0	.0	(7,622)	(7,622)	1,165	60
91282C-BH-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 01/31/26		02/03/2021	Various	03/24/2021	Various	6,602,000	6,578,824	6,497,618	6,579,329	.0	505	.0	505	.0	.0	(81,711)	(81,711)	2,762	291
91282C-BJ-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 01/31/28		02/08/2021	Various	03/12/2021	Various	910,000	909,266	880,524	909,276	.0	10	.0	10	.0	.0	(28,751)	(28,751)	811	56
91282C-BL-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 02/15/31		05/13/2021	Various	06/16/2021	Various	7,684,000	7,375,194	7,387,702	7,375,893	.0	700	.0	700	.0	.0	11,809	11,809	9,827	7,838
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 02/28/26		03/24/2021	Various	04/16/2021	Various	7,761,000	7,635,921	7,643,354	7,637,106	.0	1,185	.0	1,185	.0	.0	6,248	6,248	3,229	1,418
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 02/28/26		02/26/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	1,509,000	1,492,790	1,466,029	1,495,421	.0	2,631	.0	2,631	.0	.0	(29,392)	(29,392)	6,232	21
91282C-BS-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 03/31/28		03/31/2021	BANK OF AMERICA	10/05/2021	Various	1,675,000	1,659,428	1,673,681	1,660,259	.0	832	.0	832	.0	.0	13,421	13,421	8,190	.0
91282C-BT-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 03/31/26		04/23/2021	Various	06/01/2021	Various	11,852,000	11,816,867	11,816,773	11,816,994	.0	126	.0	126	.0	.0	(220)	(220)	6,120	4,603
91282C-BW-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 04/30/26		05/06/2021	BARCLAYS CAPITAL	05/18/2021	Various	1,226,400	1,223,621	1,222,280	1,223,636	.0	15	.0	15	.0	.0	(1,356)	(1,356)	500	250
91282C-CB-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.5/15/31		05/25/2021	Various	06/03/2021	Various	1,655,600	1,659,957	1,661,125	1,659,949	.0	(8)	.0	(8)	.0	.0	1,176	1,176	1,196	811
91282C-CD-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 05/31/23		06/28/2021	Various	12/02/2021	Various	13,750,000	13,728,252	13,706,963	13,732,243	.0	3,991	.0	3,991	.0	.0	(25,280)	(25,280)	6,575	1,088
91282C-CE-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 05/31/28		06/28/2021	GOLDMAN SACHS & CO.	11/19/2021	Various	6,330,000	6,338,160	6,341,010	6,337,870	.0	(290)	.0	(290)	.0	.0	3,141	3,141	27,448	6,486
91282C-CE-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 05/31/28		06/28/2021	GOLDMAN SACHS & CO.	12/27/2021	A EQEI	504,000	504,650	499,610	504,606	.0	(43)	.0	(43)	.0	.0	(4,997)	(4,997)	3,617	516
91282C-CG-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 06/15/24		07/12/2021	Various	07/20/2021	BARCLAYS CAPITAL	11,750,000	11,682,988	11,725,215	11,684,126	.0	1,138	.0	1,138	.0	.0	41,089	41,089	2,889	1,470
91282C-CJ-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.875% 06/30/26		07/22/2021	Various	11/03/2021	Various	3,615,000	3,642,052	3,607,939	3,641,123	.0	(929)	.0	(929)	.0	.0	(33,184)	(33,184)	7,289	1,954
91282C-CK-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 06/30/23		07/21/2021	CITICORP SECURITIES MARKETS	12/02/2021	Various	5,000,000	4,992,578	4,974,414	4,993,969	.0	1,391	.0	1,391	.0	.0	(19,555)	(19,555)	2,649	374
91282C-CL-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 07/15/24		07/20/2021	BAROLAYS CAPITAL	10/26/2021	Various	11,750,000	11,761,783	11,711,775	11,761,005	.0	(778)	.0	(778)	.0	.0	(49,229)	(49,229)	9,441	718
91282C-CP-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.625% 07/31/26		08/02/2021	WELLS FARGO SECURITIES	08/10/2021	Various	2,166,700	2,165,346	2,147,826	2,165,351	.0	5	.0	5	.0	.0	(17,525)	(17,525)	405	147

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-CR-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.000% 07/31/28		08/04/2021	CITICORP SECURITIES MARKETS	09/13/2021	Various	4,500,000	4,509,727	4,501,414	4,509,567	0	(160)	0	(160)	0	0	(8,152)	(8,152)	2,457	367
91282C-CS-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 08/15/31		10/19/2021	Various	10/26/2021	Various	3,202,200	3,129,055	3,108,325	3,129,278	0	223	0	223	0	0	(20,953)	(20,953)	7,019	5,755
91282C-CU-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 08/31/23		08/31/2021	J.P. MORGAN SECURITIES INC	09/29/2021	BARCLAYS CAPITAL	2,500,000	2,495,801	2,493,246	2,495,969	0	168	0	168	0	0	(2,723)	(2,723)	259	9
91282C-CV-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 08/31/28		09/02/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	1,078,000	1,081,790	1,058,503	1,081,624	0	(166)	0	(166)	0	0	(23,120)	(23,120)	3,953	101
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 08/31/26		09/01/2021	BARCLAYS CAPITAL	09/17/2021	GOLDMAN SACHS & CO.	873,900	872,842	869,087	872,854	0	13	0	13	0	0	(3,768)	(3,768)	380	54
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 08/31/26		09/01/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	727,000	726,077	710,898	726,136	0	58	0	58	0	0	(15,237)	(15,237)	1,777	36
91282C-CX-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 09/15/24		09/15/2021	J.P. MORGAN SECURITIES INC	10/26/2021	Various	1,500,000	1,497,363	1,489,313	1,497,436	0	73	0	73	0	0	(8,123)	(8,123)	482	16
91282C-CX-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 09/15/24		09/15/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	1,293,000	1,290,727	1,274,161	1,290,940	0	213	0	213	0	0	(16,779)	(16,779)	1,380	13
91282C-CY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 09/30/28		10/26/2021	DEUTSCHE BANK AG	11/30/2021	Various	1,285,000	1,267,432	1,271,321	1,267,641	0	209	0	209	0	0	3,681	3,681	2,574	1,191
91282C-CY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 09/30/28		10/26/2021	DEUTSCHE BANK AG	12/27/2021	A EQEI	244,000	240,664	240,741	240,741	0	77	0	77	0	0	0	0	737	226
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.875% 09/30/26		10/29/2021	BANK OF AMERICA	11/29/2021	Various	1,900,000	1,872,539	1,870,377	1,872,842	0	303	0	303	0	0	(2,465)	(2,465)	2,385	1,462
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.875% 09/30/26		10/29/2021	BANK OF AMERICA	12/27/2021	A EQEI	43,000	42,379	42,254	42,398	0	19	0	19	0	0	(143)	(143)	91	33
91282C-DA-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 09/30/23		10/15/2021	Various	12/02/2021	Various	6,000,000	5,989,238	5,969,961	5,989,953	0	715	0	715	0	0	(19,992)	(19,992)	2,527	457
91282C-DB-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.625% 10/15/24		11/10/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	862,000	857,219	854,660	857,406	0	188	0	188	0	0	(2,747)	(2,747)	1,080	459
91282C-DD-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 10/31/23		11/02/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	539,000	537,926	536,010	538,006	0	80	0	80	0	0	(1,996)	(1,996)	318	17
91282C-DF-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 10/31/28		11/02/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	216,000	215,300	215,317	215,317	0	18	0	18	0	0	0	0	464	25
91282C-DK-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 11/30/26		12/01/2021	Mitsubishi Securities USA	12/08/2021	CITICORP SECURITIES MARKETS	1,325,000	1,331,418	1,323,188	1,331,394	0	(24)	0	(24)	0	0	(8,205)	(8,205)	455	137
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 11/30/23		12/02/2021	J.P. MORGAN SECURITIES INC	12/07/2021	BANK OF AMERICA	2,500,000	2,495,508	2,491,797	2,495,545	0	37	0	37	0	0	(3,748)	(3,748)	309	103
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 11/30/23		12/02/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	3,987,000	3,979,836	3,972,672	3,980,072	0	236	0	236	0	0	(7,400)	(7,400)	1,479	164
0599999	Subtotal - Bonds - U.S. Governments						143,312,300	141,841,853	141,447,014	141,855,697	0	13,847	0	13,847	0	0	(408,681)	(408,681)	186,240	81,801
168863-DQ-8	CHILE REPUBLIC OF SENIOR CORP_BND 3.100% 01/22/61	D	01/19/2021	BNP PARIBAS	02/04/2021	BARCLAYS CAPITAL	200,000	199,272	198,300	199,272	0	0	0	0	0	0	(972)	(972)	276	0
168863-DQ-8	CHILE REPUBLIC OF SENIOR CORP_BND 3.100% 01/22/61	D	05/27/2021	BANK OF AMERICA	12/27/2021	A EQEI	86,000	78,346	78,400	78,400	0	54	0	54	0	0	0	0	2,481	955
195325-CU-7	COLOMBIA REPUBLIC OF SENIOR CORP_BND 5.000% 06/15/45	D	03/25/2021	JEFFRIES & CO. INC	03/29/2021	J.P. MORGAN SECURITIES INC	530,000	573,725	559,521	573,720	0	(5)	0	(5)	0	0	(14,199)	(14,199)	7,729	7,656
195325-DS-1	COLOMBIA REPUBLIC OF SENIOR CORP_BND 3.125% 04/15/31	D	01/12/2021	J.P. MORGAN SECURITIES INC	03/29/2021	J.P. MORGAN SECURITIES INC	400,000	411,248	390,280	411,071	0	(177)	0	(177)	0	0	(20,791)	(20,791)	5,729	3,368
195325-DZ-5	COLOMBIA REPUBLIC OF SENIOR CORP_BND 3.250% 04/22/32	D	04/19/2021	BANK OF AMERICA	05/20/2021	J.P. MORGAN SECURITIES INC	600,000	594,192	577,500	594,231	0	39	0	39	0	0	(16,731)	(16,731)	1,733	0
195325-EA-9	COLOMBIA REPUBLIC OF SENIOR CORP_BND 4.125% 02/22/42	D	04/19/2021	BANK OF AMERICA	05/20/2021	J.P. MORGAN SECURITIES INC	200,000	196,984	190,500	196,990	0	6	0	6	0	0	(6,490)	(6,490)	733	0
195325-EA-9	COLOMBIA REPUBLIC OF SENIOR CORP_BND 4.125% 02/22/42	D	04/19/2021	BANK OF AMERICA	12/27/2021	A EQEI	129,000	127,055	107,715	127,089	0	34	0	34	0	0	(19,374)	(19,374)	3,621	0
25714P-ED-6	OMAN SULTANATE OF GOVERNMENT SENIOR CORP_BND 144A 4.500% 01/30/30	D	01/25/2021	JEFFRIES & CO. INC	03/29/2021	J.P. MORGAN SECURITIES INC	750,000	792,750	758,025	792,051	0	(699)	0	(699)	0	0	(34,026)	(34,026)	22,500	16,594
68205L-AA-1	OMAN SULTANATE OF GOVERNMENT SENIOR CORP_BND 144A 4.875% 02/01/25	D	01/14/2021	HUTCHINSON SHOCKEY ERLEY & CO	03/29/2021	J.P. MORGAN SECURITIES INC	500,000	507,735	521,025	507,424	0	(311)	0	(311)	0	0	13,601	13,601	16,182	11,781

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68205L-AS-2	OMAN SULTANATE OF GOVERNMENT CORPBND144A 6.250% 01/25/31	D	01/14/2021	HUTCHINSON SHOCKEY ERLEY & CO	03/23/2021	BANK OF AMERICA	500,000	500,000	533,750	500,000	0	0	0	0	0	0	33,750	33,750	5,208	0
68205L-AT-0	OMAN SULTANATE OF GOVERNMENT CORP_BND 144A 7.000% 01/25/51	D	01/14/2021	HUTCHINSON SHOCKEY ERLEY & CO	03/23/2021	BANK OF AMERICA	250,000	242,398	251,875	242,410	0	12	0	12	0	0	9,465	9,465	2,917	0
698299-BL-7	PANAMA REPUBLIC OF GOVERNMENT SENIOR CORP_BND 3.870% 07/23/60	D	01/29/2021	BARCLAYS CAPITAL	03/29/2021	J.P. MORGAN SECURITIES INC	600,000	669,900	595,020	669,735	0	(165)	0	(165)	0	0	(74,715)	(74,715)	4,322	581
699149-AH-3	PARAGUAY REPUBLIC OF GOVERNME SENIOR CORP_BND 144A 5.400% 03/30/50	D	03/15/2021	JEFFRIES & CO. INC	03/29/2021	J.P. MORGAN SECURITIES INC	300,000	327,000	337,410	326,992	0	(8)	0	(8)	0	0	10,418	10,418	8,100	7,515
71654Q-CL-4	PETROLEOS MEXICANOS SENIOR CORP_BND 6.350% 02/12/48	D	02/02/2021	JEFFRIES & CO. INC	03/29/2021	J.P. MORGAN SECURITIES INC	980,000	840,105	811,636	840,378	0	273	0	273	0	0	(28,742)	(28,742)	39,412	29,732
77586R-AJ-9	ROMANIA REPUBLIC OF SENIORCORPBND144A 4.000% 02/14/51	D	01/29/2021	J.P. MORGAN SECURITIES INC	03/29/2021	J.P. MORGAN SECURITIES INC	300,000	321,750	292,410	321,690	0	(60)	0	(60)	0	0	(29,280)	(29,280)	8,533	6,600
80413T-AV-1	SAUDI ARABIA KINGDOM OF SENIORCORPBND144A 2.250% 02/02/33	D	01/26/2021	J.P. MORGAN SECURITIES INC	03/01/2021	BANK OF AMERICA	400,000	396,420	390,000	396,433	0	13	0	13	0	0	(6,433)	(6,433)	488	0
80413T-AW-9	SAUDI ARABIA KINGDOM OF SENIORCORPBND144A 3.450% 02/02/61	D	01/26/2021	J.P. MORGAN SECURITIES INC	02/09/2021	Various	400,000	400,000	396,050	400,000	0	0	0	0	0	0	(3,950)	(3,950)	326	0
91087B-AE-0	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND 3.750% 01/11/28	D	01/26/2021	BARCLAYS CAPITAL	03/29/2021	J.P. MORGAN SECURITIES INC	1,330,000	1,486,940	1,418,046	1,483,316	0	(3,624)	0	(3,624)	0	0	(65,270)	(65,270)	10,945	2,355
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND 2.659% 05/24/31	D	06/17/2021	MORGAN STANLEY & CO. INC	12/27/2021	A EQEI	1,078,000	1,053,745	1,043,978	1,054,856	0	1,111	0	1,111	0	0	(10,877)	(10,877)	16,960	2,150
BAY1DB-FL-7	MEXICO UNITED MEXICAN STATES SENIORCORPBND 3.750% 04/19/71	D	01/25/2021	Various	03/29/2021	J.P. MORGAN SECURITIES INC	620,000	586,650	536,424	586,669	0	19	0	19	0	0	(50,245)	(50,245)	4,585	167
1099999	Subtotal - Bonds - All Other Governments						10,153,000	10,306,215	9,987,865	10,302,727	0	(3,488)	0	(3,488)	0	0	(314,861)	(314,861)	162,780	89,454
3140L5-FK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR6469 2.500% 03/01/51		03/11/2021	CITICORP SECURITIES MARKETS	12/01/2021	Paydown	108,472	112,472	108,472	108,472	0	(4,000)	0	(4,000)	0	0	0	0	1,734	83
3140L5-FK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR6469 2.500% 03/01/51		03/11/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	162,284	168,268	165,853	168,181	0	(87)	0	(87)	0	0	(2,329)	(2,329)	3,336	124
3199999	Subtotal - Bonds - U.S. Special Revenues						270,756	280,740	274,325	276,653	0	(4,087)	0	(4,087)	0	0	(2,329)	(2,329)	5,070	207
00206R-GQ-9	AT&TINC SENIOR CORP_BND 4.300% 02/15/30		12/13/2021	HUTCHINSON SHOCKEY ERLEY & CO	12/27/2021	A EQEI	194,000	219,505	217,476	219,412	0	(93)	0	(93)	0	0	(1,936)	(1,936)	3,059	2,781
00206R-JZ-6	AT&TINC SENIOR CORP_BND 3.500% 06/01/41		10/19/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	112,000	113,957	113,946	113,946	0	(11)	0	(11)	0	0	0	0	2,243	1,524
00206R-KA-9	AT&TINC SENIOR CORP_BND 3.650% 06/01/51		04/13/2021	CITICORP SECURITIES MARKETS	04/30/2021	DEUTSCHE BANK AG	200,000	193,070	192,630	193,079	0	9	0	9	0	0	(449)	(449)	3,103	2,717
00206R-KD-3	AT&TINC SENIORCORPBND 3.100% 02/01/43		02/25/2021	Various	03/30/2021	Various	1,014,000	933,694	930,088	933,883	0	188	0	188	0	0	(3,795)	(3,795)	4,933	2,428
00206R-KH-4	AT&TINC SENIOR CORP_BND 2.250% 02/01/32		08/03/2021	Various	12/13/2021	Various	968,000	961,325	932,756	961,376	0	51	0	51	0	0	(28,620)	(28,620)	6,427	695
00206R-LV-2	AT&TINC SENIOR CORP_BND 3.650% 09/15/59		09/09/2021	Tax Free Exchange	12/27/2021	A EQEI	64,000	64,891	64,418	64,888	0	(3)	0	(3)	0	0	(469)	(469)	1,830	1,129
00206R-MC-3	AT&TINC SENIOR CORP_BND 144A 3.500% 09/15/53		05/17/2021	GOLDMAN SACHS & CO.	08/03/2021	GOLDMAN SACHS & CO.	375,000	352,088	389,640	352,173	0	86	0	86	0	0	37,467	37,467	5,104	2,333
00206R-MJ-8	AT&TINC SENIOR CORP_BND 1.700% 03/25/24		03/19/2021	CITICORP SECURITIES MARKETS	05/19/2021	Various	4,320,000	4,315,896	4,331,077	4,316,110	0	214	0	214	0	0	14,967	14,967	6,183	0
00206R-ML-3	AT&TINC SENIOR CORP_BND 1.700% 03/25/26		05/25/2021	Various	10/07/2021	Various	4,923,000	4,957,184	4,986,124	4,953,491	0	(3,693)	0	(3,693)	0	0	32,633	32,633	30,037	13,501
031162-CR-9	AMGEN INC SENIOR CORP_BND 3.150% 02/21/40		10/07/2021	BNP PARIBAS	12/27/2021	A EQEI	147,000	149,009	148,055	148,994	0	(16)	0	(16)	0	0	(939)	(939)	1,621	656
031162-CJ-2	AMGEN INC SENIORCORPBND 2.450% 02/21/30		02/10/2021	BANK OF AMERICA	03/11/2021	RBC DOMINION SECURITIES INC	400,000	422,356	405,712	422,154	0	(202)	0	(202)	0	0	(16,442)	(16,442)	5,553	4,655
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP_BND 4.700% 02/01/36		02/04/2021	MARKETAXESS CORPORATI	12/27/2021	A EQEI	345,000	430,536	412,506	426,195	0	(4,340)	0	(4,340)	0	0	(13,689)	(13,689)	14,684	315
06051G-JQ-3	BANK OF AMERICA CORP SENIOR CORP_BND 1.658% 03/11/27		04/28/2021	BANK OF AMERICA	12/27/2021	A EQEI	897,000	903,405	890,086	902,568	0	(837)	0	(837)	0	0	(12,482)	(12,482)	11,815	2,024
06051G-JS-9	BANK OF AMERICA CORP SENIOR CORP_BND 1.734% 07/22/27		04/16/2021	BANK OF AMERICA	04/28/2021	BANK OF AMERICA	2,080,000	2,080,000	2,096,557	2,080,000	0	0	0	0	0	0	16,557	16,557	801	0

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
097023-CU-7	BOEING CO SENIOR CORP_BND 5.040% 05/01/27		07/27/2021	J.P. MORGAN SECURITIES INC	10/22/2021	MORGAN STANLEY & CO. INC	535,000	617,106	607,680	613,799	0	(3,307)	0	(3,307)	0	0	(6,120)	(6,120)	13,108	6,591
097023-CY-9	BOEING CO SENIOR CORP_BND 5.150% 05/01/30		10/22/2021	GOLDMAN SACHS & CO.	12/27/2021	A EQEI	172,000	200,070	199,561	199,561	0	(509)	0	(509)	0	0	0	0	5,807	4,306
097023-DA-0	BOEING CO SENIOR CORP_BND 2.750% 02/01/26		03/25/2021	Various	07/27/2021	J.P. MORGAN SECURITIES INC	535,000	551,193	558,513	550,106	0	(1,087)	0	(1,087)	0	0	8,407	8,407	7,275	2,271
097023-DC-6	BOEING CO SENIOR CORP_BND 3.625% 02/01/31		05/13/2021	CITICORP SECURITIES MARKETS	05/26/2021	GOLDMAN SACHS & CO.	510,000	535,510	541,152	535,446	0	(64)	0	(64)	0	0	5,706	5,706	5,982	5,444
103730-BR-0	BP CAPITAL MARKETS AMERICA INC SENIOR CORP_BND 3.060% 06/17/41		06/14/2021	BANK OF AMERICA	12/27/2021	A EQEI	431,000	431,000	431,000	431,000	0	0	0	0	0	0	0	0	6,961	0
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP_BND 3.875% 01/15/27		03/12/2021	Various	05/25/2021	Various	238,000	260,221	260,836	259,907	0	(314)	0	(314)	0	0	929	929	2,208	1,376
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP_BND 3.875% 01/15/27		03/12/2021	Various	03/31/2021	Taxable Exchange	89,000	96,914	98,750	96,844	0	(71)	0	(71)	0	0	1,906	1,906	0	546
11135F-AQ-4	BROADCOM INC SENIOR CORP_BND 4.150% 11/15/30		01/20/2021	RBC DOMINION SECURITIES INC.	02/08/2021	BANK OF AMERICA	185,000	210,850	210,166	210,724	0	(126)	0	(126)	0	0	(559)	(559)	1,813	1,429
11135F-BE-0	BROADCOM INC SENIOR CORP_BND 144A 1.950% 02/15/28		01/05/2021	Various	02/08/2021	Various	245,000	245,243	246,965	245,241	0	(2)	0	(2)	0	0	1,724	1,724	146	0
11135F-BF-7	BROADCOM INC SENIOR CORP_BND 144A 2.600% 02/15/33		02/11/2021	CITICORP SECURITIES MARKETS	02/22/2021	BARCLAYS CAPITAL	200,000	198,748	193,192	198,750	0	2	0	2	0	0	(5,558)	(5,558)	506	390
11135F-BH-3	BROADCOM INC SENIOR CORP_BND 144A 2.450% 02/15/31		06/21/2021	Various	11/16/2021	Various	559,000	547,907	540,490	548,464	0	556	0	556	0	0	(7,973)	(7,973)	9,351	3,143
11135F-BJ-9	BROADCOM INC SENIOR CORP_BND 144A 3.500% 02/15/41		01/04/2021	MORGAN STANLEY & CO. INC	02/11/2021	CITICORP SECURITIES MARKETS	200,000	199,308	203,340	199,308	0	0	0	0	0	0	4,032	4,032	525	0
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A 3.469% 04/15/34		04/27/2021	CREDIT SUISSE FIRST BOSTON COR	06/21/2021	CITICORP SECURITIES MARKETS	77,000	78,061	80,401	78,052	0	(9)	0	(9)	0	0	2,349	2,349	616	215
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A 3.469% 04/15/34		11/16/2021	Various	12/27/2021	A EQEI	155,000	158,731	158,694	158,694	0	(37)	0	(37)	0	0	0	0	1,075	284
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A 3.469% 04/15/34		03/31/2021	Taxable Exchange	06/21/2021	CITICORP SECURITIES MARKETS	89,000	89,304	92,931	89,300	0	(5)	0	(5)	0	0	3,632	3,632	712	0
126650-CX-6	CVS HEALTH CORP SENIOR CORP_BND 4.300% 03/25/28		10/04/2021	JEFFRIES & CO. INC.	11/04/2021	BNP PARIBAS	1,033,000	1,179,366	1,173,467	1,177,334	0	(2,032)	0	(2,032)	0	0	(3,867)	(3,867)	5,306	1,357
126650-CX-6	CVS HEALTH CORP SENIOR CORP_BND 4.300% 03/25/28		11/19/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	1,392,000	1,569,661	1,563,016	1,567,071	0	(2,590)	0	(2,590)	0	0	(4,056)	(4,056)	15,297	9,643
126650-DN-7	CVS HEALTH CORP SENIOR CORP_BND 1.750% 08/21/30		10/22/2021	BNP PARIBAS	12/27/2021	A EQEI	223,000	211,297	211,499	211,499	0	202	0	202	0	0	0	0	1,366	705
126650-DR-8	CAPITAL ONE FINANCIAL CORPORAT SENIOR CORP_BND 3.200% 02/05/25		08/09/2021	BARCLAYS CAPITAL	10/22/2021	Various	1,550,000	1,540,220	1,517,460	1,540,344	0	124	0	124	0	0	(22,884)	(22,884)	5,002	0
14040H-BG-9	CAPITAL ONE FINANCIAL CORPORAT SENIOR CORP_BND 3.200% 02/05/25		03/29/2021	MARKETAXESS CORPORATI	10/28/2021	DEUTSCHE BANK AG	3,000,000	3,209,340	3,174,660	3,177,610	0	(31,730)	0	(31,730)	0	0	(2,950)	(2,950)	70,933	14,933
14040H-CH-6	CARMAX AUTO OWNER TRUST CARMAX SUB ABS_ABS 21-1 0.740% 10/15/26		11/03/2021	DIRECT	12/27/2021	A EQEI	828,000	826,427	821,567	826,463	0	36	0	36	0	0	(4,896)	(4,896)	2,376	130
14316N-AE-9	CENTERPOINT ENERGY HOUSTON ELE SECURED CORP_BND 3.350% 04/01/51		01/20/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	2,047,000	2,046,849	2,001,267	2,046,854	0	5	0	5	0	0	(45,587)	(45,587)	13,886	0
15189X-AW-8	CHARTER COMMUNICATIONS OPERATI SECURED CORP_BND 2.300% 02/01/32		03/08/2021	WELLS FARGO SECURITIES	04/07/2021	CITICORP SECURITIES MARKETS	200,000	199,206	205,672	199,206	0	0	0	0	0	0	6,466	6,466	503	0
161175-BX-1	CHARTER COMMUNICATIONS OPERATI SECURED CORP_BND 3.850% 04/01/61		04/30/2021	Various	05/25/2021	JEFFRIES & CO. INC.	1,205,000	1,132,310	1,139,099	1,132,760	0	451	0	451	0	0	6,338	6,338	8,930	6,746
161175-BY-9	CHARTER COMMUNICATIONS OPERATI SECURED CORP_BND 3.500% 06/01/41		02/18/2021	Various	04/01/2021	Various	725,000	717,560	681,105	717,561	0	0	0	0	0	0	(36,455)	(36,455)	7,599	3,629
161175-BZ-6	CITIGROUP INC SENIOR CORP_BND 2.520% 11/03/32		03/16/2021	Various	04/22/2021	Various	504,000	497,855	488,685	497,868	0	13	0	13	0	0	(9,183)	(9,183)	303	82
172967-NE-7	CITIZENS FINANCIAL GROUP INC SUBCORP_BND144A 2.638% 09/30/32		11/02/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	431,000	431,112	430,165	431,110	0	(2)	0	(2)	0	0	(945)	(945)	1,629	30
174610-AV-7	CITIZENS FINANCIAL GROUP INC SUB CORP_BND 2.638% 09/30/32		03/29/2021	CREDIT SUISSE FIRST BOSTON COR	06/25/2021	Tax Free Exchange	1,000,000	959,630	991,150	960,325	0	695	0	695	0	0	30,825	30,825	6,229	0
174610-AW-5	CITIZENS FINANCIAL GROUP INC SUB CORP_BND 2.638% 09/30/32		06/25/2021	Tax Free Exchange	11/02/2021	BANK OF AMERICA	1,000,000	991,150	999,890	991,415	0	265	0	265	0	0	8,475	8,475	15,681	6,229

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20030N-DA-6	COMCAST CORPORATION SENIOR CORP_BND 2.650% 02/01/30		06/04/2021	Mitsubishi Securities USA	12/27/2021	A EQEI	129,000	134,234	133,138	133,920	.0	(313)	.0	(313)	.0	.0	(782)	(782)	3,096	1,206
202795-JU-5	COMMONWEALTH EDISON COMPANY SECURED CORP_BND 2.750% 09/01/51		08/05/2021	BANK OF AMERICA	12/27/2021	A EQEI	82,000	81,983	79,385	81,983	.0	.1	.0	.1	.0	.0	(2,598)	(2,598)	846	.0
209111-GA-5	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND 2.400% 06/15/31		06/03/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	332,000	331,177	331,218	331,218	.0	.41	.0	.41	.0	.0	.0	.0	4,405	.0
209111-GB-3	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND 3.600% 06/15/61		06/03/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	284,000	282,861	282,870	282,870	.0	.9	.0	.9	.0	.0	.0	.0	5,652	.0
21688A-AL-6	COOPERATIVE RABOBANK UA NEW SRP CORP_BND 2.750% 01/10/23		01/06/2021	MIZUHO INTERNATIONAL PLC	12/27/2021	A EQEI	345,000	362,081	352,147	353,852	.0	(8,229)	.0	(8,229)	.0	.0	(1,705)	(1,705)	13,889	4,691
22966R-AH-9	CUBESMART LP SENIOR CORP_BND 2.250% 12/15/28		11/18/2021	WELLS FARGO SECURITIES	12/27/2021	A EQEI	259,000	257,744	257,755	257,755	.0	.11	.0	.11	.0	.0	.0	.0	437	.0
24703D-AZ-4	DELL INTERNATIONAL LLC SECURED CORPBND144A 4.900% 10/01/26		02/17/2021	GOLDMAN SACHS & CO.	03/03/2021	A EQEI	190,000	222,720	219,851	222,492	.0	(228)	.0	(228)	.0	.0	(2,641)	(2,641)	3,983	3,569
24703D-AZ-4	DELL INTERNATIONAL LLC SECURED CORPBND144A 4.900% 10/01/26		02/17/2021	GOLDMAN SACHS & CO.	06/22/2021	Tax Free Exchange	60,000	70,333	68,574	69,712	.0	(620)	.0	(620)	.0	.0	(1,138)	(1,138)	2,132	1,127
24703D-BA-8	DELL INTERNATIONAL LLC SECURED CORPBND144A 5.300% 10/01/29		01/11/2021	JEFFRIES & CO. INC.	01/25/2021	GOLDMAN SACHS & CO.	790,000	955,300	955,552	954,622	.0	(677)	.0	(677)	.0	.0	930	930	13,491	11,863
24703T-AE-6	DELL INTERNATIONAL LLC SECURED CORP_BND 4.900% 10/01/26		06/22/2021	Tax Free Exchange	12/27/2021	A EQEI	26,000	29,715	29,249	29,358	.0	(357)	.0	(357)	.0	.0	(109)	(109)	941	287
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP_BND 4.483% 11/15/25		08/20/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	862,000	973,595	950,241	964,501	.0	(9,093)	.0	(9,093)	.0	.0	(14,260)	(14,260)	23,883	10,651
26441C-BH-7	DUKE ENERGY CORP SENIOR CORP_BND 2.450% 06/01/30		01/21/2021	CITICORP SECURITIES MARKETS	04/14/2021	Various	1,200,000	1,256,244	1,199,546	1,255,093	.0	(1,151)	.0	(1,151)	.0	.0	(55,547)	(55,547)	10,453	4,410
26442C-BA-1	DUKE ENERGY CAROLINAS LLC SECURED CORP_BND 2.450% 02/01/30		04/14/2021	GOLDMAN SACHS & CO.	09/27/2021	MORGAN STANLEY & CO. INC	150,000	153,707	154,587	153,529	.0	(178)	.0	(178)	.0	.0	1,058	1,058	2,430	766
26442E-AE-0	DUKE ENERGY OHIO INC SECURED CORP_BND 3.700% 06/15/46		01/21/2021	GOLDMAN SACHS & CO.	12/27/2021	A EQEI	431,000	493,310	472,510	491,715	.0	(1,595)	.0	(1,595)	.0	.0	(19,205)	(19,205)	16,479	1,772
278865-BK-5	ECOLAB INC SENIOR CORP_BND 0.900% 12/15/23		12/06/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	1,078,000	1,077,256	1,077,268	1,077,268	.0	.12	.0	.12	.0	.0	.0	.0	323	.0
29364G-AP-8	ENTERGY CORPORATION SENIOR CORP_BND 2.400% 06/15/31		04/09/2021	MORGAN STANLEY & CO. INC	10/04/2021	MORGAN STANLEY & CO. INC	600,000	587,022	595,602	587,588	.0	.566	.0	.566	.0	.0	8,014	8,014	8,440	1,520
316773-DD-9	FIFTH THIRD BANCORP SENIOR CORP_BND 1.707% 11/01/27		10/28/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	610,000	610,000	602,450	610,000	.0	.0	.0	.0	.0	.0	(7,550)	(7,550)	1,620	.0
36166N-AJ-2	GE CAPITAL FUNDING LLC US SENIORCORPBND 4.400% 05/15/30		05/04/2021	JEFFRIES & CO. INC	10/25/2021	HUTCHINSON SHOCKEY ERLLEY & CO	226,000	258,234	261,548	256,675	.0	(1,559)	.0	(1,559)	.0	.0	4,872	4,872	9,447	4,723
36166N-AJ-2	GE CAPITAL FUNDING LLC US SENIORCORPBND 4.400% 05/15/30		05/20/2021	Various	12/01/2021	Call	118,8410	529,598	551,422	525,914	.0	(3,684)	.0	(3,684)	.0	.0	(61,914)	(61,914)	104,346	5,738
36255A-AE-7	GMCAR_21-4 ABS_ABS_21-4 1.250% 10/16/27		10/13/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A EQEI	862,000	861,913	852,443	861,915	.0	.2	.0	.2	.0	.0	(9,471)	(9,471)	1,975	.0
37045V-AS-9	GENERAL MOTORS CO SENIOR CORP_BND 5.000% 10/01/28		01/20/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	74,000	88,252	84,733	86,593	.0	(1,659)	.0	(1,659)	.0	.0	(1,861)	(1,861)	4,584	1,141
37045X-CY-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 3.600% 06/21/30		08/24/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	172,000	186,402	182,629	185,897	.0	(504)	.0	(504)	.0	.0	(3,269)	(3,269)	3,199	1,118
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 2.700% 08/20/27		11/05/2021	JEFFRIES & CO. INC.	12/27/2021	A EQEI	323,000	332,987	327,541	332,770	.0	(217)	.0	(217)	.0	.0	(5,228)	(5,228)	3,077	1,914
37045X-DM-5	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 1.200% 10/15/24		10/12/2021	J.P. MORGAN SECURITIES INC	11/05/2021	JEFFRIES & CO. INC.	1,400,000	1,399,426	1,400,196	1,399,439	.0	.13	.0	.13	.0	.0	757	757	1,120	.0
380149-AE-4	GM FINANCIAL CONSUMER AUTOMOB1 SUB ABS_ABS_21-2 1.090% 12/16/26		04/06/2021	TORONTO DOMINION SECURITIES IN	12/27/2021	A EQEI	1,509,000	1,508,745	1,492,461	1,508,781	.0	.37	.0	.37	.0	.0	(16,321)	(16,321)	11,605	.0
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND 4.223% 05/01/29		03/29/2021	BANK OF AMERICA	06/22/2021	MORGAN STANLEY & CO. INC	3,000,000	3,367,350	3,419,250	3,356,364	.0	(10,986)	.0	(10,986)	.0	.0	62,886	62,886	81,997	52,788
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND 2.615% 04/22/32		08/30/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	1,129,000	1,165,037	1,133,032	1,163,946	.0	(1,091)	.0	(1,091)	.0	.0	(30,914)	(30,914)	20,092	10,144
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND 1.542% 09/10/27		06/22/2021	CITICORP SECURITIES MARKETS	08/30/2021	CITICORP SECURITIES MARKETS	4,160,000	4,147,603	4,178,886	4,147,939	.0	.336	.0	.336	.0	.0	30,947	30,947	14,433	2,495
42809H-AG-2	HESS CORPORATION SENIOR CORP_BND 4.300% 04/01/27		11/29/2021	CREDIT SUISSE FIRST BOSTON COR	12/08/2021	CREDIT SUISSE FIRST BOSTON COR	346,000	376,490	375,438	376,350	.0	(140)	.0	(140)	.0	.0	(912)	(912)	2,852	2,480

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CORP_BND 3.500% 05/15/29		11/04/2021	Various	12/27/2021	A_EQEI	.653,000	.717,648	.707,107	.716,336	.0	(1,312)	.0	(1,312)	.0	.0	(9,229)	(9,229)	14,094	10,293
46625H-NJ-5	JPMORGAN CHASE & CO SUB CORP_BND 4.250% 10/01/27		03/29/2021	BANK OF AMERICA	04/15/2021	J.P. MORGAN SECURITIES INC	.8,000,000	.9,080,000	.9,105,920	.9,072,313	.0	(7,687)	.0	(7,687)	.0	.0	33,607	33,607	187,000	170,000
46647P-CB-0	JPMORGAN CHASE & CO SENIOR CORP_BND 1.780% 04/22/27		04/15/2021	J.P. MORGAN SECURITIES INC	05/24/2021	J.P. MORGAN SECURITIES INC	.1,810,000	.1,810,000	.1,822,634	.1,810,000	.0	.0	.0	.0	.0	.0	12,634	12,634	2,698	.0
46647P-CB-0	JPMORGAN CHASE & CO SENIOR CORP_BND 1.780% 04/22/27		04/16/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A_EQEI	.3,323,000	.3,323,096	.3,279,230	.3,323,083	.0	(13)	.0	(13)	.0	.0	(43,854)	(43,854)	36,898	.0
46647P-CE-4	JPMORGAN CHASE & CO SENIOR CORP_BND 3.328% 04/22/52		04/15/2021	J.P. MORGAN SECURITIES INC	05/13/2021	Various	.350,000	.350,000	.344,185	.350,000	.0	.0	.0	.0	.0	.0	(5,815)	(5,815)	.753	.0
46647P-CJ-3	JPMORGAN CHASE & CO SENIOR CORP_BND 2.069% 06/01/29		05/24/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A_EQEI	.862,000	.862,000	.852,484	.862,000	.0	.0	.0	.0	.0	.0	(9,516)	(9,516)	10,205	.0
517834-AF-4	LAS VEGAS SANDS CORP SENIOR CORP_BND 3.900% 08/08/29		06/28/2021	DEUTSCHE BANK AG	09/20/2021	DEUTSCHE BANK AG	.214,000	.228,008	.219,804	.227,650	.0	(358)	.0	(358)	.0	.0	(7,847)	(7,847)	5,193	3,292
55336V-BR-0	MPLX LP SENIOR CORP_BND 1.750% 03/01/26		05/12/2021	JEFFRIES & CO. INC.	09/28/2021	BARCLAYS CAPITAL	.759,000	.765,489	.761,816	.764,990	.0	(499)	.0	(499)	.0	.0	(3,174)	(3,174)	.7,711	2,693
617446-8Q-5	MORGANSTANLEY SENIOR CORP_BND 2.188% 04/28/26		08/12/2021	BANK OF AMERICA	12/27/2021	A_EQEI	.858,000	.888,330	.872,745	.885,403	.0	(2,928)	.0	(2,928)	.0	.0	(12,658)	(12,658)	12,463	5,632
61744Y-AP-3	MORGANSTANLEY SENIOR CORP_BND 3.772% 01/24/29		03/29/2021	BANK OF AMERICA	06/22/2021	MORGAN STANLEY & CO. INC	.8,000,000	.8,781,440	.8,958,920	.8,757,125	.0	(24,315)	.0	(24,315)	.0	.0	201,795	201,795	124,895	56,161
61747Y-EF-8	MORGANSTANLEY SUB CORP_BND 2.484% 09/16/36		09/13/2021	MORGAN STANLEY & CO. INC	12/27/2021	A_EQEI	.1,078,000	.1,078,000	.1,039,922	.1,078,000	.0	.0	.0	.0	.0	.0	(38,078)	(38,078)	.7,513	.0
61772B-AB-9	MORGANSTANLEY SENIOR CORP_BND 1.593% 05/04/27		06/18/2021	MORGAN STANLEY & CO. INC	08/12/2021	BANK OF AMERICA	.1,605,000	.1,615,962	.1,617,021	.1,615,693	.0	(269)	.0	(269)	.0	.0	1,329	1,329	.8,096	4,261
61772B-AB-9	MORGANSTANLEY SENIOR CORP_BND 1.593% 05/04/27		06/22/2021	MORGAN STANLEY & CO. INC	12/27/2021	A_EQEI	.2,756,000	.2,775,246	.2,722,299	.2,773,612	.0	(1,634)	.0	(1,634)	.0	.0	(51,313)	(51,313)	29,878	7,349
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS 21-A 144A 0.840% 05/15/69		01/19/2021	BARCLAYS CAPITAL	12/15/2021	Paydown	.1,842,515	.1,842,248	.1,842,515	.1,842,515	.0	.268	.0	.268	.0	.0	.0	.0	.7,559	.0
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS 21-A 144A 0.840% 05/15/69		01/19/2021	BARCLAYS CAPITAL	12/27/2021	A_EQEI	.1,360,876	.1,360,678	.1,343,626	.1,360,695	.0	.16	.0	.16	.0	.0	(17,069)	(17,069)	10,447	.0
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP_BND 1.875% 01/15/27		12/08/2021	CREDIT SUISSE FIRST BOSTON COR	12/27/2021	A_EQEI	.772,000	.771,467	.771,469	.771,469	.0	.2	.0	.2	.0	.0	.0	.0	.563	.0
65473P-AL-9	NISOURCE INC SENIOR CORP_BND 1.700% 02/15/31		01/21/2021	CREDIT SUISSE FIRST BOSTON COR	04/09/2021	CITICORP SECURITIES MARKETS	.600,000	.587,658	.559,956	.587,898	.0	.240	.0	.240	.0	.0	(27,942)	(27,942)	.6,658	4,448
665501-AM-4	NORTHERN NATURAL GAS COMPANY SENIOR CORP_BND 144A 3.400% 10/16/51		04/07/2021	MIZUHO INTERNATIONAL PLC	12/27/2021	A_EQEI	.43,000	.42,620	.42,625	.42,625	.0	.5	.0	.5	.0	.0	.0	.0	1,044	.0
68389X-BV-6	ORACLE CORPORATION SENIOR CORP_BND 2.950% 04/01/30		05/19/2021	Various	06/08/2021	WELLS FARGO SECURITIES	.1,643,000	.1,701,850	.1,716,934	.1,701,162	.0	(688)	.0	(688)	.0	.0	15,772	15,772	.9,232	3,782
68389X-BW-4	ORACLE CORPORATION SENIOR CORP_BND 3.600% 04/01/40		06/07/2021	WELLS FARGO SECURITIES	12/27/2021	A_EQEI	.405,000	.416,239	.407,918	.416,006	.0	(233)	.0	(233)	.0	.0	(8,088)	(8,088)	10,773	2,754
68389X-CC-7	ORACLE CORPORATION SENIOR CORP_BND 1.650% 03/25/26		03/22/2021	BANK OF AMERICA	05/19/2021	Various	.1,270,000	.1,269,390	.1,283,217	.1,269,405	.0	.14	.0	.14	.0	.0	13,812	13,812	.2,573	.0
694308-HL-4	PACIFIC GAS AND ELECTRIC COMPA SENIOR CORP_BND 4.300% 03/15/45		02/16/2021	JEFFRIES & CO. INC.	10/12/2021	CITICORP SECURITIES MARKETS	.480,000	.494,261	.470,808	.494,034	.0	(227)	.0	(227)	.0	.0	(23,226)	(23,226)	22,303	8,772
694308-JQ-1	PACIFIC GAS AND ELECTRIC COMPA SECURED CORP_BND 4.500% 07/01/40		10/12/2021	CITICORP SECURITIES MARKETS	12/27/2021	A_EQEI	.207,000	.211,653	.211,631	.211,631	.0	(23)	.0	(23)	.0	.0	.0	.0	.4,554	2,665
713448-FE-3	PEPSICO INC SENIOR CORP_BND 1.950% 10/21/31		10/06/2021	J.P. MORGAN SECURITIES INC	10/07/2021	BNP PARIBAS	.880,000	.876,744	.877,694	.876,744	.0	.0	.0	.0	.0	.0	.950	.950	.0	.0
816851-BM-0	SEMPRA ENERGY JRSUB CORP_BND 4.125% 04/01/52		11/17/2021	MORGAN STANLEY & CO. INC	12/29/2021	JEFFRIES & CO. INC.	.895,000	.895,491	.903,950	.895,473	.0	(18)	.0	(18)	.0	.0	8,477	8,477	.4,307	.0
816851-BM-0	SEMPRA ENERGY JRSUB CORP_BND 4.125% 04/01/52		11/15/2021	MORGAN STANLEY & CO. INC	12/27/2021	A_EQEI	.678,000	.678,000	.678,000	.678,000	.0	.0	.0	.0	.0	.0	.0	.0	.2,952	.0
824348-BL-9	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP_BND 2.300% 05/15/30		03/24/2021	JEFFRIES & CO. INC.	09/22/2021	MORGAN STANLEY & CO. INC	.550,000	.543,411	.563,849	.543,739	.0	.328	.0	.328	.0	.0	.20,110	20,110	10,858	4,603
828807-DK-0	SIMON PROPERTY GROUP LP SENIOR CORP_BND 2.650% 07/15/30		03/29/2021	WELLS FARGO SECURITIES	12/27/2021	A_EQEI	.862,000	.858,811	.859,053	.859,053	.0	.243	.0	.243	.0	.0	.0	.0	21,701	4,822
828807-DP-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND 1.375% 01/15/27		08/09/2021	TORONTO DOMINION SECURITIES IN	12/27/2021	A_EQEI	.941,000	.939,786	.919,741	.939,861	.0	.75	.0	.75	.0	.0	(20,120)	(20,120)	.4,636	.0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
830867-AB-3	SKYMILESPLTD SKYMILESPLTD 4.750% 10/20/28		05/24/2021	GOLDMAN SACHS & CO.	12/27/2021	A EQEI	162,000	177,188	175,826	175,826	0	(1,362)	0	(1,362)	0	0	0	0	5,280	770
842400-GU-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND 2.250% 06/01/30		11/30/2021	CREDIT SUISSE FIRST BOSTON COR	12/27/2021	A EQEI	295,000	291,392	291,419	291,419	0	26	0	26	0	0	0	0	479	18
842587-DH-7	SOUTHERN COMPANY THE SENIOR CORP_BND 1.750% 03/15/28		02/23/2021	SCOTIA CAPITAL	12/27/2021	A EQEI	431,000	429,974	419,442	430,091	0	117	0	117	0	0	(10,649)	(10,649)	6,306	0
87264A-BH-7	T-MOBILE USA INC SECUREDCORPBND144A 2.050% 02/15/28		03/23/2021	GOLDMAN SACHS & CO.	04/23/2021	MARKETS	530,000	519,935	527,307	520,056	0	121	0	121	0	0	7,251	7,251	2,157	1,207
87264A-BM-6	T-MOBILE USA INC SECUREDCORPBND144A 3.300% 02/15/51		02/10/2021	CREDIT SUISSE FIRST BOSTON COR	03/23/2021	BNP PARIBAS	200,000	196,034	182,958	196,043	0	9	0	9	0	0	(13,085)	(13,085)	3,098	2,310
87264A-BW-4	T-MOBILE USA INC SENIOR CORP_BND 3.500% 04/15/31		10/01/2021	CREDIT SUISSE FIRST BOSTON COR	12/27/2021	A EQEI	244,000	257,725	252,540	257,274	0	(451)	0	(451)	0	0	(4,734)	(4,734)	6,500	4,555
91533B-AD-2	VIATRIS INC SENIOR CORP_BND 144A 2.700% 06/22/30		03/11/2021	GOLDMAN SACHS & CO.	10/29/2021	Tax Free Exchange	400,000	398,136	399,634	398,256	0	120	0	120	0	0	1,379	1,379	9,210	2,490
92343V-FN-9	VERIZON COMMUNICATIONS INC SENIORCORPBND144A 1.680% 10/30/30		03/30/2021	GOLDMAN SACHS & CO.	05/05/2021	Tax Free Exchange	581,000	537,379	545,121	537,801	0	423	0	423	0	0	7,320	7,320	5,667	4,718
92343V-FT-6	VERIZON COMMUNICATIONS INC SENIORCORPBND 2.650% 11/20/40		01/04/2021	CREDIT SUISSE FIRST BOSTON COR	02/25/2021	Various	840,000	840,622	792,691	840,622	0	0	0	0	0	0	(47,931)	(47,931)	5,801	2,844
92343V-FU-3	VERIZON COMMUNICATIONS INC SENIORCORPBND 2.875% 11/20/50		03/04/2021	CITICORP SECURITIES MARKETS	03/12/2021	MARKETS	90,000	79,189	79,104	79,194	0	5	0	5	0	0	(90)	(90)	834	776
92343V-FX-7	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 1.680% 10/30/30		05/05/2021	Tax Free Exchange	06/04/2021	Various	581,000	545,121	545,356	545,336	0	215	0	215	0	0	19	19	755	136
92343V-GB-4	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 3.550% 03/22/51		03/26/2021	CITICORP SECURITIES MARKETS	10/14/2021	DEUTSCHE BANK AG	110,000	108,935	117,292	108,947	0	12	0	12	0	0	8,345	8,345	2,235	87
92343V-GG-3	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 1.450% 03/20/26		03/11/2021	CITICORP SECURITIES MARKETS	06/24/2021	DEUTSCHE BANK AG	470,000	469,074	473,845	469,122	0	48	0	48	0	0	4,723	4,723	1,817	0
92343V-GH-1	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 2.100% 03/22/28		04/22/2021	Various	12/27/2021	A EQEI	545,000	546,148	544,720	546,042	0	(107)	0	(107)	0	0	(1,321)	(1,321)	8,743	218
92343V-GJ-7	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 2.550% 03/21/31		03/12/2021	Various	03/30/2021	GOLDMAN SACHS & CO.	581,000	579,153	577,502	579,157	0	4	0	4	0	0	(1,654)	(1,654)	370	0
92343V-GK-4	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 3.400% 03/22/41		10/14/2021	HUTCHINSON SHOCKEY ERLEY & CO	12/27/2021	A EQEI	487,000	511,511	511,328	511,328	0	(183)	0	(183)	0	0	0	0	4,369	1,196
92343V-GL-2	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 2.850% 09/03/41		09/01/2021	MORGAN STANLEY & CO. INC	10/14/2021	HUTCHINSON SHOCKEY ERLEY & CO	980,000	977,628	961,262	977,639	0	11	0	11	0	0	(16,377)	(16,377)	3,491	0
92556V-AD-8	VIATRIS INC SENIOR CORP_BND 2.700% 06/22/30		10/29/2021	Tax Free Exchange	12/27/2021	A EQEI	172,000	171,843	170,895	171,849	0	6	0	6	0	0	(954)	(954)	2,387	1,638
928563-AG-0	VMWARE INC SENIOR CORP_BND 0.600% 08/15/23		07/20/2021	BANK OF AMERICA	12/27/2021	A EQEI	998,000	996,952	990,181	997,157	0	205	0	205	0	0	(6,976)	(6,976)	2,412	0
928563-AJ-4	VMWARE INC SENIOR CORP_BND 1.400% 08/15/26		07/20/2021	J.P. MORGAN SECURITIES INC	09/02/2021	CITICORP SECURITIES MARKETS	616,000	614,953	615,526	614,972	0	19	0	19	0	0	554	554	838	0
928563-AK-1	VMWARE INC SENIOR CORP_BND 1.800% 08/15/28		09/02/2021	CITICORP SECURITIES MARKETS	12/27/2021	A EQEI	280,000	277,934	272,654	278,020	0	86	0	86	0	0	(5,366)	(5,366)	2,030	490
95000U-2F-9	WELLS FARGO & COMPANY SENIOR CORP_BND 3.196% 06/17/27		04/23/2021	WELLS FARGO SECURITIES	12/27/2021	A EQEI	199,000	214,168	209,723	212,274	0	(1,894)	0	(1,894)	0	0	(2,552)	(2,552)	6,537	2,297
95000U-2J-1	WELLS FARGO & COMPANY SENIOR CORP_BND 2.572% 02/11/31		08/02/2021	WELLS FARGO SECURITIES	09/01/2021	WELLS FARGO SECURITIES	1,500,000	1,580,880	1,555,185	1,580,163	0	(717)	0	(717)	0	0	(24,978)	(24,978)	21,648	18,540
95000U-2K-8	WELLS FARGO & COMPANY SENIOR CORP_BND 2.164% 02/11/26		03/11/2021	WELLS FARGO SECURITIES	08/02/2021	WELLS FARGO SECURITIES	3,000,000	3,106,500	3,131,280	3,096,198	0	(10,302)	0	(10,302)	0	0	35,082	35,082	31,198	6,131
96950F-AM-6	WILLIAMS COMPANIES INC SENIOR CORP_BND 4.300% 03/04/24		08/19/2021	BARCLAYS CAPITAL	12/27/2021	A EQEI	1,082,000	1,167,370	1,143,168	1,154,534	0	(12,836)	0	(12,836)	0	0	(11,365)	(11,365)	37,867	21,841
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_BND 1.450% 11/22/24		11/15/2021	GOLDMAN SACHS & CO.	12/27/2021	A EQEI	802,000	802,000	799,122	802,000	0	0	0	0	0	0	(2,878)	(2,878)	1,066	0
064159-3X-2	BANK OF NOVA SCOTIA SENIOR CORP_BND 0.700% 04/15/24	A	10/06/2021	CANTOR FITZGERALD SECURITIES	12/27/2021	A EQEI	2,882,000	2,882,490	2,853,380	2,882,448	0	(42)	0	(42)	0	0	(29,068)	(29,068)	13,898	9,471
125491-AN-0	CI FINANCIAL CORP SENIOR CORP_BND 3.200% 12/17/30	A	03/29/2021	BAROLAYS CAPITAL	12/27/2021	A EQEI	431,000	424,996	425,401	425,401	0	405	0	405	0	0	0	0	14,175	3,984
13645R-BD-5	CANADIAN PACIFIC RAILWAY COMPA SENIOR CORP_BND 1.350% 12/02/24	A	11/17/2021	BMO Nesbitt Burns	12/27/2021	A EQEI	612,000	611,192	611,210	611,210	0	18	0	18	0	0	0	0	574	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00084D-AU-4	ABN AMRO BANK NV SRBN CORP_BND 144A 1.542% 06/16/27	D	06/09/2021	MORGAN STANLEY & CO. INC	12/09/2021	HUTCHINSON SHOCKEY ERLEY & CO	2,000,000	2,000,000	1,958,840	2,000,000	0	0	0	0	0	0	(41,160)	(41,160)	15,163	0
00084D-AW-0	ABN AMRO BANK NV SRBN CORP_BND 144A 2.470% 12/13/29	D	12/06/2021	MORGAN STANLEY & CO. INC	12/27/2021	A_EQEI	991,000	991,000	990,087	991,000	0	0	0	0	0	0	(913)	(913)	952	0
00253X-AA-9	AADVANTAGE LOYALTY IP LTD SECURED CORP_BND 144A 5.500% 04/20/26	D	05/20/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A_EQEI	754,000	788,873	781,823	785,061	0	(3,811)	0	(3,811)	0	0	(3,239)	(3,239)	31,448	6,912
00774M-AV-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 2.450% 10/29/26	D	10/21/2021	CITICORP SECURITIES MARKETS	12/01/2021	Mitsubishi Securities USA	1,425,000	1,422,606	1,430,159	1,422,650	0	44	0	44	0	0	7,509	7,509	3,297	0
00774M-AV-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 2.450% 10/29/26	D	10/21/2021	CITICORP SECURITIES MARKETS	12/27/2021	A_EQEI	608,000	606,979	607,010	607,010	0	31	0	31	0	0	0	0	2,400	0
00774M-AW-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 3.000% 10/29/28	D	10/21/2021	GOLDMAN SACHS & CO.	12/27/2021	A_EQEI	267,000	266,514	266,524	266,524	0	10	0	10	0	0	0	0	1,291	0
00774M-AX-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 3.300% 01/30/32	D	10/21/2021	CITICORP SECURITIES MARKETS	10/22/2021	Various	1,280,000	1,275,187	1,286,997	1,275,187	0	0	0	0	0	0	11,810	11,810	0	0
034863-AV-2	ANGLO AMERICAN CAPITAL PLC SENIOR CORP BND 144A 5.375% 04/01/25	D	04/15/2021	BARCLAYS CAPITAL	06/03/2021	Call 115.6120	1,000,000	1,149,680	1,156,120	1,145,040	0	(4,640)	0	(4,640)	0	0	(145,040)	(145,040)	165,377	2,688
03938L-BA-1	ARCELORMITTAL SA SENIOR CORP_BND 4.550% 03/11/26	D	09/17/2021	DIRECT	12/27/2021	A_EQEI	397,000	446,565	433,359	443,694	0	(2,872)	0	(2,872)	0	0	(10,335)	(10,335)	5,319	502
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD SENIOR CORP_BND 144A 4.250% 04/15/26	D	01/05/2021	CITICORP SECURITIES MARKETS	12/27/2021	A_EQEI	647,000	697,602	688,617	688,617	0	(8,985)	0	(8,985)	0	0	0	0	30,094	3,361
05578A-AA-6	BPCE SA SENIOR CORP_BND 144A 2.750% 01/11/23	D	01/06/2021	CITICORP SECURITIES MARKETS	12/27/2021	A_EQEI	474,000	495,937	483,979	485,391	0	(10,545)	0	(10,545)	0	0	(1,413)	(1,413)	19,046	6,409
05578A-AP-3	BPCE SA SRP CORP_BND 144A 1.000% 01/20/26	D	01/14/2021	Various	03/09/2021	MORGAN STANLEY & CO. INC	4,000,000	3,985,150	3,913,240	3,985,550	0	400	0	400	0	0	(72,310)	(72,310)	5,667	0
05583J-AK-8	BPCE SA SRBN CORP_BND 144A 2.045% 10/19/27	D	10/12/2021	MORGAN STANLEY & CO. INC	12/27/2021	A_EQEI	595,000	595,000	589,405	595,000	0	0	0	0	0	0	(5,595)	(5,595)	2,298	0
05964H-AF-2	BANCO SANTANDER SA SRBN CORP_BND 3.800% 02/23/28	D	03/29/2021	MORGAN STANLEY & CO. INC	08/18/2021	GOLDMAN SACHS & CO.	2,000,000	2,163,560	2,216,644	2,155,272	0	(8,288)	0	(8,288)	0	0	61,372	61,372	36,944	8,022
05964H-AL-9	BANCO SANTANDER SA SRBN CORP_BND 1.849% 03/25/26	D	03/23/2021	CITICORP SECURITIES MARKETS	07/21/2021	Various	1,500,000	1,500,000	1,522,912	1,500,000	0	0	0	0	0	0	22,912	22,912	9,050	0
06279J-AB-5	BANK OF IRELAND GROUP PLC SENIOR CORP_BND 144A 2.029% 09/30/27	D	09/23/2021	BANK OF AMERICA	12/27/2021	A_EQEI	571,000	571,000	559,883	571,000	0	0	0	0	0	0	(11,117)	(11,117)	2,800	0
06738E-BL-8	BARCLAYS PLC SENIOR CORP_BND 2.852% 05/07/26	D	03/29/2021	CITICORP SECURITIES MARKETS	07/21/2021	MORGAN STANLEY & CO. INC	2,000,000	2,095,160	2,121,788	2,088,255	0	(6,905)	0	(6,905)	0	0	33,533	33,533	40,445	22,816
06738E-BU-8	BARCLAYS PLC SENIOR CORP_BND 2.279% 11/24/27	D	11/17/2021	BARCLAYS CAPITAL	12/27/2021	A_EQEI	666,000	666,000	666,000	666,000	0	0	0	0	0	0	0	0	1,391	0
09659W-2N-3	BNP PARIBAS SA SRBN CORP_BND 144A 1.323% 01/13/27	D	08/13/2021	GOLDMAN SACHS & CO.	12/14/2021	J.P. MORGAN SECURITIES INC	596,000	588,922	579,962	589,352	0	429	0	429	0	0	(9,390)	(9,390)	3,351	659
09659W-2N-3	BNP PARIBAS SA SRBN CORP_BND 144A 1.323% 01/13/27	D	08/18/2021	Various	12/27/2021	A_EQEI	1,039,000	1,027,940	1,009,944	1,028,644	0	704	0	704	0	0	(18,700)	(18,700)	6,262	1,349
23329P-AG-5	DNB BANK ASA SRBN CORP_BND 144A 1.535% 05/25/27	D	05/18/2021	J.P. MORGAN SECURITIES INC	09/23/2021	CITICORP SECURITIES MARKETS	1,400,000	1,400,000	1,402,884	1,400,000	0	0	0	0	0	0	2,884	2,884	7,283	0
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP_BND 4.418% 11/15/35	D	10/25/2021	HUTCHINSON SHOCKEY ERLEY & CO	12/01/2021	Call 125.0240	226,000	271,232	282,554	270,984	0	(248)	0	(248)	0	0	(44,984)	(44,984)	61,990	4,493
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L SECUREDCORPBND144A 2.160% 03/31/34	D	02/09/2021	CITICORP SECURITIES MARKETS	03/29/2021	J.P. MORGAN SECURITIES INC	500,000	500,000	486,100	500,000	0	0	0	0	0	0	(13,900)	(13,900)	2,550	0
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L SECURED CORP_BND 144A 2.940% 09/30/40	D	02/09/2021	HUTCHINSON SHOCKEY ERLEY & CO	03/29/2021	J.P. MORGAN SECURITIES INC	500,000	500,000	482,850	500,000	0	0	0	0	0	0	(17,150)	(17,150)	1,756	0
404280-CJ-6	HSBC HOLDINGS PLC SENIOR CORP_BND 1.645% 04/18/26	D	07/20/2021	MORGAN STANLEY & CO. INC	12/27/2021	A_EQEI	862,000	876,456	855,315	874,824	0	(1,631)	0	(1,631)	0	0	(19,509)	(19,509)	9,808	3,703
404280-CV-9	HSBC HOLDINGS PLC SENIOR CORP_BND 2.206% 08/17/29	D	10/05/2021	GOLDMAN SACHS & CO.	12/27/2021	A_EQEI	517,000	513,179	506,906	513,281	0	102	0	102	0	0	(6,375)	(6,375)	4,118	1,584
456837-AU-7	ING GROEP NV SENIOR CORP_BND 144A 1.400% 07/01/26	D	02/09/2021	CREDIT SUISSE FIRST BOSTON COR	12/27/2021	A_EQEI	431,000	437,918	426,683	436,564	0	(1,354)	0	(1,354)	0	0	(9,881)	(9,881)	5,967	670
566007-AC-4	MARB BONDCO PLC SENIOR CORP_BND 144A 3.950% 01/29/31	D	01/14/2021	HUTCHINSON SHOCKEY ERLEY & CO	12/27/2021	A_EQEI	431,000	431,000	412,941	431,000	0	0	0	0	0	0	(18,059)	(18,059)	15,511	0
606822-CA-0	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CORP_BND 0.962% 10/11/25	D	10/05/2021	Mitsubishi Securities USA	12/27/2021	A_EQEI	804,000	804,000	792,478	804,000	0	0	0	0	0	0	(11,522)	(11,522)	1,590	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
63906Y-AD-0	NATWESTMARKETSPLC SENIOR CORP_BND 144A 1.600% 09/29/26	D	11/12/2021	JEFFRIES & CO. INC	12/27/2021	A_EQEI	416,000	410,563	409,629	410,686	0	123	0	123	0	0	(1,057)	(1,057)	1,627	869
63942K-AA-2	OCT56_21-1A SENIOR ABS_ABS_21-G 144A 1.580% 04/15/70	C	11/17/2021	RBC DOMINION SECURITIES INC	12/27/2021	A_EQEI	862,000	860,700	858,956	860,714	0	15	0	15	0	0	(1,759)	(1,759)	1,286	0
64131J-AL-0	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS_17-25A 144A 1.054% 10/18/29	D	02/26/2021	BANK OF AMERICA	12/27/2021	A_EQEI	431,000	431,000	431,000	431,000	0	0	0	0	0	0	0	0	3,678	0
68560E-AA-6	ORB1A ADVANCE CORPORATION SAB SENIOR CORP_BND 144A 1.875% 05/11/26	D	05/06/2021	CITICORP SECURITIES MARKETS	12/27/2021	A_EQEI	647,000	646,295	636,648	646,380	0	85	0	85	0	0	(9,732)	(9,732)	7,616	0
74977R-DJ-0	COOPERATIEVE RABOBANK UA SRBN CORP_BND 144A 1.004% 09/24/26	D	03/29/2021	CREDIT SUISSE FIRST BOSTON COR	12/27/2021	A_EQEI	1,293,000	1,271,769	1,258,893	1,274,559	0	2,790	0	2,790	0	0	(15,667)	(15,667)	9,844	216
82620K-AV-5	SIEMENS FINANCIERINGSMATSCHAP SENIOR CORP_BND 144A 0.400% 03/11/23	D	03/02/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A_EQEI	431,000	430,767	428,772	430,860	0	92	0	92	0	0	(2,088)	(2,088)	1,370	0
82620K-AX-1	SIEMENS FINANCIERINGSMATSCHAP SENIOR CORP_BND 144A 0.650% 03/11/24	D	03/02/2021	J.P. MORGAN SECURITIES INC	12/27/2021	A_EQEI	259,000	258,938	256,438	258,954	0	16	0	16	0	0	(2,516)	(2,516)	1,337	0
82620K-AZ-6	SIEMENS FINANCIERINGSMATSCHAP SENIOR CORP_BND 144A 1.200% 03/11/26	D	03/02/2021	J.P. MORGAN SECURITIES INC	11/09/2021	J.P. MORGAN SECURITIES INC	300,000	299,694	298,113	299,734	0	40	0	40	0	0	(1,621)	(1,621)	2,410	0
853254-BZ-2	STANDARDCHARTEREDPLC SENIOR CORP_BND 144A 1.456% 01/14/27	D	01/07/2021	BARCLAYS CAPITAL	12/27/2021	A_EQEI	1,034,000	1,034,000	1,002,168	1,034,000	0	0	0	0	0	0	(31,832)	(31,832)	14,344	0
86562M-CA-6	SUMITOMOMITSUIFINGRPINC SENIOR CORP_BND 1.474% 07/08/25	D	03/29/2021	MARKETAXESS CORPORATI	12/27/2021	A_EQEI	1,293,000	1,299,568	1,286,814	1,298,468	0	(1,100)	0	(1,100)	0	0	(11,654)	(11,654)	18,476	4,394
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP_BND 2.050% 03/31/30	D	05/25/2021	WELLS FARGO SECURITIES	10/07/2021	JEFFRIES & CO. INC	41,000	40,139	40,194	40,172	0	34	0	34	0	0	21	21	448	133
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP_BND 2.050% 03/31/30	D	05/25/2021	WELLS FARGO SECURITIES	12/27/2021	A_EQEI	413,000	404,323	402,984	404,848	0	525	0	525	0	0	(1,864)	(1,864)	6,279	1,341
892331-AL-3	TOYOTA MOTOR CORPORATION SENIOR CORP_BND 0.681% 03/25/24	D	03/18/2021	J.P. MORGAN SECURITIES INC	11/10/2021	TORONTO DOMINION SECURITIES IN	2,500,000	2,500,000	2,484,800	2,500,000	0	0	0	0	0	0	(15,200)	(15,200)	10,877	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							158,689,391	163,167,548	162,594,524	162,968,113	0	(199,432)	0	(199,432)	0	0	(673,696)	(673,696)	2,021,804	676,005
38144G-AE-1	GOLDMAN SACHS GROUP INC/THE CAPSEC CORP BND 3.800% 12/31/49		04/19/2021	GOLDMAN SACHS & CO.	05/06/2021	Various	2,000,000	2,000,000	2,000,667	2,000,000	0	0	0	0	0	0	667	667	2,744	0
949746-TD-3	WELLS FARGO & COMPANY CAPSEC CORP_BND 3.900% Perpet		04/30/2021	BANK OF AMERICA	09/01/2021	WELLS FARGO SECURITIES	1,600,000	1,640,000	1,660,800	1,637,461	0	(2,539)	0	(2,539)	0	0	23,339	23,339	29,120	8,232
92857W-BV-1	VODAFONE GROUP PLC CAPSEC CORP_BND 3.250% 06/04/81	D	06/01/2021	BANK OF AMERICA	11/17/2021	UBS WARBURG LLC	2,000,000	2,000,000	1,967,500	2,000,000	0	0	0	0	0	0	(32,500)	(32,500)	29,792	0
4899999. Subtotal - Bonds - Hybrid Securities							5,600,000	5,640,000	5,628,967	5,637,461	0	(2,539)	0	(2,539)	0	0	(8,494)	(8,494)	61,656	8,232
8399998. Total - Bonds							318,025,447	321,236,356	319,932,695	321,040,651	0	(195,699)	0	(195,699)	0	0	(1,408,061)	(1,408,061)	2,437,550	855,699
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								321,236,356	319,932,695	321,040,651	0	(195,699)	0	(195,699)	0	0	(1,408,061)	(1,408,061)	2,437,550	855,699

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE American Modern Home Insurance Co.

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
									Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY				2CIB1 – Investment in US Insurance Company SCA's	59,300,144	0	0	200,000.000	100.0
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY		35912	31-0920414	2CIB1 – Investment in US Insurance Company SCA's	40,062,470	0	0	1,000,000.000	100.0
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY		41998	59-2236254	2CIB1 – Investment in US Insurance Company SCA's	61,160,245	0	0	10,000.000	100.0
32079#-10-7	AMERICAN MODERN PROPERTY & CASUALTY INS COMPANY		38652	38-2342976	2CIB1 – Investment in US Insurance Company SCA's	126,970,630	0	0	2,500,000.000	100.0
						42722	43-1262602	2CIB1 – Investment in US Insurance Company SCA's		
1199999. Subtotal - Common Stock - U.S. P&C Insurer						287,493,488	0	0	XXX	XXX
1899999. Total Common Stocks						287,493,488	0	0	XXX	XXX
1999999 - Totals						287,493,488	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted \$0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
02756#-10-0	AMERICAN MODERN INSURANCE COMPANY OF FL	AMERICAN SOUTHERN HOME INSURANCE COMPANY	0	500,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
US Bank Cincinnati, Ohio Checking Account		0.000	0	0	508,858	XXX
Fifth Third Bank Cincinnati, Ohio Lock Box Account		0.000	0	0	4,263,465	XXX
JP Morgan Chase New York, NY Commercial Account		0.000	0	0	268,006	XXX
..... Cincinnati, Ohio Claim Check Payable						
US Bank Account		0.000	0	0	(2,164,322)	XXX
..... Cincinnati, Ohio Claim Check Payable						
US Bank Account		0.000	0	0	(2,577,289)	XXX
US Bank Cincinnati, Ohio Checking Account		0.000	0	0	(2,118,245)	XXX
0199998 Deposits in ... 8 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	3	0	4,788	XXX
0199999. Totals - Open Depositories	XXX	XXX	3	0	(1,814,739)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	3	0	(1,814,739)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	3	0	(1,814,739)	XXX

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

1. January.....	(8,790,914)	4. April.....	(4,656,317)	7. July.....	(7,627,899)	10. October.....	(7,002,088)
2. February.....	(10,259,234)	5. May.....	(8,205,457)	8. August.....	(7,323,224)	11. November.....	(7,214,224)
3. March.....	(3,117,566)	6. June.....	(3,008,909)	9. September.....	(5,964,226)	12. December.....	(1,814,739)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
Number								
1A	1A ...\$	0	1B ...\$	0	1C ...\$	0	1D ...\$	0
1B	2A ...\$	0	2B ...\$	0	2C ...\$	0	1E ...\$	0
1C	3A ...\$	0	3B ...\$	0	3C ...\$	0	1F ...\$	0
1D	4A ...\$	0	4B ...\$	0	4C ...\$	0	1G ...\$	0
1E	5A ...\$	0	5B ...\$	0	5C ...\$	0		
1F	6\$	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL		0	.0	0	0
2. Alaska	AK		0	.0	0	0
3. Arizona	AZ		0	.0	0	0
4. Arkansas	AR	B. INS CODE 23-63-206(a)(4)	0	.0	370,762	382,449
5. California	CA	B. WORKERS' COMP	0	.0	126,841	126,443
6. Colorado	CO		0	.0	0	0
7. Connecticut	CT		0	.0	0	0
8. Delaware	DE	B. WORKERS' COMP	0	.0	105,701	105,369
9. District of Columbia	DC		0	.0	0	0
10. Florida	FL		0	.0	0	0
11. Georgia	GA	B. INS CODE 33-3-9	0	.0	90,601	90,316
12. Hawaii	HI		0	.0	0	0
13. Idaho	ID	B. WORKERS' COMP	0	.0	256,703	255,896
14. Illinois	IL		0	.0	0	0
15. Indiana	IN		0	.0	0	0
16. Iowa	IA		0	.0	0	0
17. Kansas	KS		0	.0	0	0
18. Kentucky	KY		0	.0	0	0
19. Louisiana	LA		0	.0	0	0
20. Maine	ME		0	.0	0	0
21. Maryland	MD		0	.0	0	0
22. Massachusetts	MA	B. RULE 1975 & WORKERS COMP	0	.0	149,904	154,629
23. Michigan	MI		0	.0	0	0
24. Minnesota	MN		0	.0	0	0
25. Mississippi	MS		0	.0	0	0
26. Missouri	MO		0	.0	0	0
27. Montana	MT		0	.0	0	0
28. Nebraska	NE		0	.0	0	0
29. Nevada	NV	B. WORKERS' COMP	0	.0	321,268	320,501
30. New Hampshire	NH		0	.0	0	0
31. New Jersey	NJ		0	.0	0	0
32. New Mexico	NM	B. INS CODE 59A-5-19	0	.0	356,771	368,017
33. New York	NY		0	.0	0	0
34. North Carolina	NC	B. INS CODE 58-7.5	0	.0	339,857	338,918
35. North Dakota	ND		0	.0	0	0
36. Ohio	OH	B. INS CODE 3939.08	2,597,232	2,589,070	0	0
37. Oklahoma	OK		0	.0	0	0
38. Oregon	OR	B. INS CODE 731-616(2) & WORKERS' COMP	0	.0	444,228	454,301
39. Pennsylvania	PA		0	.0	0	0
40. Rhode Island	RI		0	.0	0	0
41. South Carolina	SC		0	.0	0	0
42. South Dakota	SD		0	.0	0	0
43. Tennessee	TN		0	.0	0	0
44. Texas	TX		0	.0	0	0
45. Utah	UT		0	.0	0	0
46. Vermont	VT		0	.0	0	0
47. Virginia	VA	B. GL TTL 38.2 CH 10 ART 7	0	.0	145,968	145,510
48. Washington	WA		0	.0	0	0
49. West Virginia	WV		0	.0	0	0
50. Wisconsin	WI		0	.0	0	0
51. Wyoming	WY		0	.0	0	0
52. American Samoa	AS		0	.0	0	0
53. Guam	GU		0	.0	0	0
54. Puerto Rico	PR	B. INS CODE SECTION 3.160	0	.0	655,505	669,591
55. U.S. Virgin Islands	VI		0	.0	0	0
56. Northern Mariana Islands	MP		0	.0	0	0
57. Canada	CAN		0	.0	0	0
58. Aggregate Alien and Other	OT	XXX	0	0	699,551	721,602
59. Subtotal	XXX	XXX	2,597,232	2,589,070	4,063,660	4,133,542
DETAILS OF WRITE-INS						
5801. US DEPARTMENT OF LABOR	B.	OFFICE OF WORKERS' COMPENSATION PROGRAM REQUIREMENT	0	.0	699,551	721,602
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	.0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	699,551	721,602