



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 21172 Employer's ID Number 86-0114294

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

Country of Domicile United States of America

Incorporated/Organized 04/16/1953 Commenced Business 04/01/1954

Statutory Home Office 3250 Interstate Drive (Street and Number) Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Main Administrative Office 3250 Interstate Drive (Street and Number) Richfield, OH, US 44286 (City or Town, State, Country and Zip Code) 330-659-8900 (Area Code) (Telephone Number)

Mail Address 3250 Interstate Drive (Street and Number or P.O. Box) Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3250 Interstate Drive (Street and Number) Richfield, OH, US 44286 (City or Town, State, Country and Zip Code) 330-659-8900 (Area Code) (Telephone Number)

Internet Website Address www.vanliner.com

Statutory Statement Contact Leah Marie Blazek (Name) 330-659-8900-5498 (Area Code) (Telephone Number) Leah.Blazek@natl.com (E-mail Address) 330-659-8904 (FAX Number)

OFFICERS

President Colleen Frances Shepherd # Senior VP, Chief Financial Officer & Treasurer Julie Ann McGraw

Secretary Matthew David Felvus Senior Vice President Stephen Edward Winborn

OTHER

Anthony Joseph Mercurio, Executive Vice President	Gary Norman Monda, VP, Chief Information Officer, & Assistant Treasurer	Shawn Vincent Los, Senior Vice President
Scott Edward Noerr, Vice President, Chief Information Officer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Anthony Gerald Prinzo, Assistant Vice President
Keith Raymond Boyle #, Vice President	David Bernard Slisz, Assistant Vice President	Jeannine Eileen Novak, Assistant Vice President
Howard Kim Baird, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer	Stephen Charles Beraha, Assistant Secretary

DIRECTORS OR TRUSTEES

Gary John Gruber	Michael Eugene Sullivan Jr.	David John Witzgall
Michelle Ann Gillis	David Lawrence Thompson Jr.	Anthony Joseph Mercurio

State of Ohio SS:

County of Summit

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.

Colleen Frances Shepherd President Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer Matthew David Felvus Secretary

Subscribed and sworn to before me this 8th day of November, 2021

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.....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	384,382,777	0	384,382,777	362,392,541
2. Stocks:				
2.1 Preferred stocks	8,666,000	0	8,666,000	8,673,825
2.2 Common stocks	1,820,386	0	1,820,386	1,569,518
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$255,694), cash equivalents (\$69,029,920) and short-term investments (\$0)	69,285,614	0	69,285,614	28,677,867
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	0	0	0	833
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	464,154,777	0	464,154,777	401,314,584
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	1,817,746	0	1,817,746	1,939,565
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	19,526,885	955,794	18,571,091	20,454,292
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	75,759,243	180,717	75,578,526	93,215,799
15.3 Accrued retrospective premiums (\$11,865,142) and contracts subject to redetermination (\$0)	12,232,655	367,514	11,865,142	14,655,789
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,996,733	0	2,996,733	3,662,583
16.2 Funds held by or deposited with reinsured companies	1,581,212	0	1,581,212	1,560,054
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,031,248	0	1,031,248	0
18.2 Net deferred tax asset	7,330,288	544,687	6,785,601	6,461,682
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	62,983	0	62,983	136,574
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	9,808,872	0	9,808,872	7,404,534
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,698,244	202,302	1,495,942	1,465,537
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	598,000,885	2,251,014	595,749,871	552,270,993
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	598,000,885	2,251,014	595,749,871	552,270,993
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Receivable from insureds for deductible payments	775,990	94,846	681,145	490,363
2502. Miscellaneous Receivable	477,620	0	477,620	596,405
2503. Commission receivables	366,112	28,936	337,176	378,768
2598. Summary of remaining write-ins for Line 25 from overflow page	78,521	78,521	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,698,244	202,302	1,495,942	1,465,537

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$41,955,964)	155,272,027	147,781,205
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	35,562,291	34,176,726
4. Commissions payable, contingent commissions and other similar charges	6,664,690	5,739,546
5. Other expenses (excluding taxes, licenses and fees)	10,448,219	9,291,799
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,302,268	1,468,269
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	569,085
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$94,467,629 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	68,946,576	62,746,053
10. Advance premium	21,269	63,624
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	8,911,298	12,980,404
13. Funds held by company under reinsurance treaties	109,691,840	102,860,939
14. Amounts withheld or retained by company for account of others	7,831,246	6,355,280
15. Remittances and items not allocated	1,103,404	13,725
16. Provision for reinsurance (including \$0 certified)	840,029	31,600
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	39,681	455,471
20. Derivatives	0	0
21. Payable for securities	6,200,000	1,000,000
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	413,834,837	385,533,726
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	413,834,837	385,533,726
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	4,104,891	4,075,582
35. Unassigned funds (surplus)	174,810,144	159,661,684
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	181,915,035	166,737,266
38. Totals (Page 2, Line 28, Col. 3)	595,749,871	552,270,992
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$146,611,177)	167,649,271	157,304,531	214,777,939
1.2 Assumed (written \$111,065,795)	104,989,404	95,762,223	129,788,514
1.3 Ceded (written \$148,634,858)	169,797,085	160,213,574	218,684,128
1.4 Net (written \$109,042,114)	102,841,591	92,853,180	125,882,325
DEDUCTIONS:			
2. Losses incurred (current accident year \$48,789,246):			
2.1 Direct	77,353,539	75,473,117	100,610,456
2.2 Assumed	45,634,684	41,912,417	54,735,494
2.3 Ceded	78,919,247	78,064,314	104,153,040
2.4 Net	44,068,975	39,321,220	51,192,910
3. Loss adjustment expenses incurred	11,453,110	9,629,612	13,632,547
4. Other underwriting expenses incurred	33,492,540	30,470,459	39,046,937
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	89,014,625	79,421,291	103,872,394
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	13,826,965	13,431,889	22,009,931
INVESTMENT INCOME			
9. Net investment income earned	7,761,359	9,196,276	11,677,556
10. Net realized capital gains (losses) less capital gains tax of \$179,689	45,794	(1,448,173)	(1,068,980)
11. Net investment gain (loss) (Lines 9 + 10)	7,807,153	7,748,103	10,608,576
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$0)	0	0	0
13. Finance and service charges not included in premiums	450	50	75
14. Aggregate write-ins for miscellaneous income	(1,572,955)	(1,357,544)	(1,858,785)
15. Total other income (Lines 12 through 14)	(1,572,505)	(1,357,494)	(1,858,710)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	20,061,613	19,822,498	30,759,797
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	20,061,613	19,822,498	30,759,797
19. Federal and foreign income taxes incurred	4,227,966	4,117,391	6,392,146
20. Net income (Line 18 minus Line 19)(to Line 22)	15,833,647	15,705,107	24,367,651
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	166,737,267	162,926,538	162,926,538
22. Net income (from Line 20)	15,833,647	15,705,107	24,367,651
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$(68,673)	(258,338)	(97,137)	586,216
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	288,015	88,300	58,284
27. Change in nonadmitted assets	93,565	690,724	703,736
28. Change in provision for reinsurance	(808,429)	(354,223)	61,400
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	29,309	24,562	33,442
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	(22,000,000)	(22,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	15,177,768	(5,942,667)	3,810,729
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	181,915,035	156,983,871	166,737,267
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous income	15,434	41,543	49,828
1402. Interest on funds held	(1,588,389)	(1,399,087)	(1,908,613)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,572,955)	(1,357,544)	(1,858,785)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	126,815,984	126,282,069	137,505,676
2. Net investment income	7,885,236	9,835,782	12,196,995
3. Miscellaneous income	(1,572,505)	(1,357,494)	(1,858,710)
4. Total (Lines 1 to 3)	133,128,714	134,760,357	147,843,961
5. Benefit and loss related payments	35,912,303	40,195,531	52,371,532
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	40,673,832	39,098,924	50,262,485
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$179,689 tax on capital gains (losses)	6,007,988	4,868,255	6,138,438
10. Total (Lines 5 through 9)	82,594,123	84,162,710	108,772,455
11. Net cash from operations (Line 4 minus Line 10)	50,534,591	50,597,647	39,071,506
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	79,719,992	57,511,497	81,913,157
12.2 Stocks	33,711	863,310	2,773,987
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	240	240
12.7 Miscellaneous proceeds	5,200,833	3,523,405	1,022,572
12.8 Total investment proceeds (Lines 12.1 to 12.7)	84,954,536	61,898,452	85,709,956
13. Cost of investments acquired (long-term only):			
13.1 Bonds	101,090,566	84,892,042	99,573,029
13.2 Stocks	1,000,000	1,000,000	1,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	102,090,566	85,892,042	100,573,029
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(17,136,031)	(23,993,590)	(14,863,073)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	58,618	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	22,000,000	22,000,000
16.6 Other cash provided (applied)	7,150,569	(20,021,657)	3,191,382
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	7,209,186	(42,021,657)	(18,808,618)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	40,607,747	(15,417,600)	5,399,815
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	28,677,868	23,278,053	23,278,053
19.2 End of period (Line 18 plus Line 19.1)	69,285,615	7,860,453	28,677,868

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

20.0001. Exchange of debt securities	1,034,974	1,060,088	1,060,088
20.0002. Stock based compensation	29,309	24,562	33,442

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The Quarterly Statement of Vanliner Insurance Company (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in these financial statements as shown below:

	SSAP #	F/S Page	F/S Line #	09-30-2021	12-31-2020
1. Net income state basis	XXX	XXX	XXX	\$ 15,833,647	\$ 24,367,651
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 15,833,647</u>	<u>\$ 24,367,651</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 181,915,035	\$ 166,737,267
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 181,915,035</u>	<u>\$ 166,737,267</u>

B. No significant change.

C. Accounting Policies

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchanged Traded Funds.

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and other LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. The prospective adjustment method is used for all these securities.

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

NOTES TO FINANCIAL STATEMENTS

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment (“OTTI”) due to either the intent to sell or the inability or lack of intent to hold to recovery during the nine months ended September 30, 2021.
 3. The Company does not have any loan-backed securities with an OTTI recognized during the nine months ended September 30, 2021.
 4. The following table shows all loan-backed securities with an unrealized loss:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$ (215,923)
2. 12 months or longer	(104,479)
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$ 57,666,356
2. 12 months or longer	18,696,279
 5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of September 30, 2021. The Company has the intent to hold such securities until they recover in value or mature.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
- Not applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
- Not applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
- Not applicable
- J – L. No significant change.
- M. Working Capital Finance Investments
- Not applicable
- N. Offsetting and Netting of Assets and Liabilities
- Not applicable
- O – R. No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

A – B. Not applicable as the Company does not invest in derivative instruments.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A - O. No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

- A. The Company does not have any outstanding liability for borrowed money.
- B. The Company does not have any agreements with the Federal Home Loan Bank.

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

- A. Defined Benefit Plan

Not applicable

- B-I. No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

- A-F. No significant change.

- G. All Other Contingencies

Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

Note 15 - Leases

- A. Lessee Operating Lease

1. Lessee Leasing Arrangements

Effective June 30, 2021, the Company terminated its commercial office lease expiring on September 30, 2022. The Company recognized a liability in the financial statements for an early termination obligation in the amount of \$1,000,000, which was paid to the lessor in a lump sum on July 8, 2021, in accordance with the terms of the Lease Termination Agreement.

2. Lease having Initial or Remaining Noncancelable Lease Terms in Excess of One Year

- a. The Company has the following minimum remaining noncancelable office equipment lease payments:

Year	Amount
2021	\$ 6,239
2022	24,956
2023	24,956
2024	22,876
Total	\$ 79,027

- b. Not applicable as the Company does not have any sublease agreements.

3. Sale-Leaseback Transactions

Not applicable

- B. Lessor Leasing Arrangements

Not applicable

Note 16 - Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. The Company did not sell any receivable balances during 2021.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any wash sale transactions during 2021.

NOTES TO FINANCIAL STATEMENTS

Note 18 - Gain or Loss from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

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

No significant change.

Note 20 – Fair Value Measurement

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

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

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The following table provides information as of September 30, 2021 about the Company’s investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Asset backed securities	\$ -	\$ -	\$ 100,611	\$ -	\$ 100,611
All other bonds	-	127,040	-	-	127,040
Total bonds	-	127,040	100,611	-	227,651
Preferred stocks	4,337,750	-	-	-	4,337,750
Non-affiliated common stocks	1,820,386	-	-	-	1,820,386
Total assets at fair value	\$ 6,158,136	\$ 127,040	\$ 100,611	\$ -	\$ 6,385,787

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended September 30, 2021.

	Beginning Balance at 7/1/2021	Transfers into Level 3	Transfers out of Level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2021
Asset backed securities	\$ 100,937	\$ -	\$ -	\$ 7,283	\$ (6,536)	\$ -	\$ -	\$ (1,073)	\$ -	\$ 100,611
Total	\$ 100,937	\$ -	\$ -	\$ 7,283	\$ (6,536)	\$ -	\$ -	\$ (1,073)	\$ -	\$ 100,611

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company’s policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The Company’s investment manager, American Money Management Corporation (“AMMC”) (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data

NOTES TO FINANCIAL STATEMENTS

and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

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

The table below reflects, as of September 30, 2021, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 4,853,842	\$ 4,711,452	\$ 4,853,842	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	53,317,953	51,242,805	-	53,030,154	287,799	-	-
Residential MBS	27,151,066	25,993,200	-	25,247,492	1,903,574	-	-
Commercial MBS	1,000,000	1,000,000	-	1,000,000	-	-	-
Collateralized loan obligations	96,663,801	96,525,133	-	96,663,801	-	-	-
Asset backed securities	119,721,014	118,568,143	-	118,605,023	1,115,991	-	-
All other bonds	89,119,664	86,342,044	-	87,090,664	2,029,000	-	-
Total bonds	391,827,340	384,382,777	4,853,842	381,637,134	5,336,364	-	-
Preferred stocks	9,306,264	8,666,000	8,281,264	1,025,000	-	-	-
Non-affiliated common stocks	1,820,386	1,820,386	1,820,386	-	-	-	-
Cash, cash equivalents & short-term investments	69,285,614	69,285,614	69,285,614	-	-	-	-
Total	\$ 472,239,604	\$ 464,154,777	\$ 84,241,106	\$ 382,662,134	\$ 5,336,364	\$ -	\$ -

D. Items for which Not Practicable to Determine Fair Values

Not applicable

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items**A. Unusual or Infrequent Items****1. COVID – 19 Premium Adjustments/Credits**

In response to the unprecedented situation caused by the COVID-19 virus, the Company worked with its insureds, upon request, to adjust exposures to assist with cash flow difficulties by providing premium adjustments or credits which decreased premiums for the Workers' Compensation line of business year-to-date through September 30, 2021 by \$ 409,726.

2. Office Closure and Relocation

During the second quarter, the Company closed its physical office in Fenton, Missouri and relocated operations to Richfield, Ohio, where operations are headquartered for the other companies in the National Interstate insurance group, which includes its parent company. Year to date, the Company has recognized \$1.8 million in relocation and lease termination expenses as of September 30, 2021.

B-H. No significant change.

Note 22 - Events Subsequent

Subsequent events have been considered through November 8th, 2021, the date of issuance of these financial statements. There were no other events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act (ACA) – Not applicable

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2020 were \$181,957,931. As of September 30, 2021, \$36,573,396 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$137,844,535 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been \$7,540,000 of favorable prior year development since December 31, 2020. The favorable development in 2021 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts less than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation.

B. Significant Change in Methodologies and Assumptions

Not applicable

Note 26 – Intercompany-Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☒] No [☐]
- 2.2

If yes, date of change:

09/30/2021
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☒] No [☐]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
Vanliner Insurance Company redomiciled from Missouri to Ohio effective September 30, 2021, retroactive to the Company's original date of incorporation of April 16, 1953.
- 3.4

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

Yes [☒] No [☐]
- 3.5

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

1042046
- 4.1

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

If yes, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒]
- 4.2

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
5.

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

If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
- 6.1

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

12/31/2016
- 6.2

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

12/31/2016
- 6.3

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

09/04/2018
- 6.4

By what department or departments?
Missouri Department of Insurance
- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [☒] No [☐]
- 8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$ 9,681,626

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$ 0
13.

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

\$ 0
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 0	\$ 0
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 0	\$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 0	\$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0
- 15.1

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

Yes [] No [X]
- 15.2

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

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

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

16.1

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

\$ 0

16.2

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

\$ 0

16.3

Total payable for securities lending reported on the liability page.

\$ 0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A.....

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS.....

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

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent

25.000 %
- 5.2

A&H cost containment percent

(85.600)%
- 5.3

A&H expense percent excluding cost containment expenses

40.300 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []
- 7.1

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

Yes [] No []

SCHEDULE F - CEDED REINSURANCE

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
				2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
States, etc.			(a)						
1.	Alabama	AL	L	790,040	(92,580)	465,016	355,318	1,157,465	900,529
2.	Alaska	AK	L	263,790	428,366	147,185	250,601	905,731	1,047,413
3.	Arizona	AZ	L	607,019	1,255,291	468,514	797,227	2,907,632	4,026,080
4.	Arkansas	AR	L	1,165,618	1,057,021	670,461	1,416,184	1,371,057	1,034,824
5.	California	CA	L	28,678,359	27,312,530	7,730,416	7,631,504	48,379,280	44,243,819
6.	Colorado	CO	L	1,200,041	1,333,979	1,083,354	998,521	3,778,412	3,312,435
7.	Connecticut	CT	L	2,103,239	2,801,352	637,076	977,960	9,183,269	9,135,498
8.	Delaware	DE	L	859,768	517,245	203,895	61,411	779,253	471,325
9.	District of Columbia	DC	L	33,462	19,556	12,306	21,329	47,477	58,699
10.	Florida	FL	L	6,793,772	8,949,055	5,532,065	5,216,432	21,577,815	16,468,360
11.	Georgia	GA	L	2,832,371	3,107,784	1,493,958	2,290,941	5,497,186	4,907,757
12.	Hawaii	HI	L	25	(219)	(5)	13,946	8,006	59,702
13.	Idaho	ID	L	718,246	310,558	117,242	160,799	1,256,331	558,093
14.	Illinois	IL	L	6,205,026	4,752,362	3,061,739	1,982,538	14,449,770	13,961,150
15.	Indiana	IN	L	2,066,042	2,113,387	549,491	1,289,580	4,347,394	4,127,848
16.	Iowa	IA	L	277,326	627,314	240,390	326,069	1,287,033	1,793,362
17.	Kansas	KS	L	2,360,198	2,169,740	1,096,312	885,191	4,512,900	2,801,277
18.	Kentucky	KY	L	1,448,797	(79,506)	471,287	581,368	1,928,514	2,646,757
19.	Louisiana	LA	L	2,595,861	942,668	339,446	353,263	1,496,911	1,070,615
20.	Maine	ME	L	192,680	81,257	84,876	134,579	633,957	515,595
21.	Maryland	MD	L	1,139,447	2,036,968	826,843	1,034,847	3,847,603	3,918,958
22.	Massachusetts	MA	L	5,385,816	4,160,576	2,057,688	2,216,726	8,848,124	8,603,075
23.	Michigan	MI	L	3,042,319	1,966,519	1,568,739	1,778,600	4,153,500	5,476,701
24.	Minnesota	MN	L	1,711,019	1,674,269	292,503	565,821	2,291,242	2,506,084
25.	Mississippi	MS	L	357,204	330,694	654,875	484,478	2,833,974	2,180,403
26.	Missouri	MO	L	10,124,439	9,233,451	3,492,721	4,623,277	21,564,303	19,949,730
27.	Montana	MT	L	142,277	221,737	95,816	32,303	307,277	114,849
28.	Nebraska	NE	L	744,934	620,421	622,716	269,958	3,663,547	3,034,825
29.	Nevada	NV	L	484,253	1,561,868	1,665,708	328,010	2,002,419	3,212,018
30.	New Hampshire	NH	L	818,006	527,287	118,030	113,454	1,306,269	1,332,737
31.	New Jersey	NJ	L	10,413,765	8,170,001	5,623,999	7,740,496	20,359,146	23,134,424
32.	New Mexico	NM	L	298,083	205,050	439,907	287,322	1,291,176	1,028,210
33.	New York	NY	L	15,519,226	15,903,023	4,600,458	3,758,090	23,076,282	19,801,653
34.	North Carolina	NC	L	5,350,174	3,660,983	1,740,936	1,452,053	8,858,646	6,647,831
35.	North Dakota	ND	L	996	14,841	44,458	93,205	293,112	304,256
36.	Ohio	OH	L	2,551,365	1,721,861	479,894	811,324	2,145,706	2,307,282
37.	Oklahoma	OK	L	859,179	575,936	668,150	1,231,380	1,788,553	1,665,913
38.	Oregon	OR	L	369,629	508,136	497,263	220,759	1,181,508	1,445,592
39.	Pennsylvania	PA	L	4,273,181	4,512,727	1,953,188	2,953,056	8,616,304	9,624,454
40.	Rhode Island	RI	L	1,460,210	1,454,408	234,617	224,030	1,600,288	984,268
41.	South Carolina	SC	L	1,166,046	17,578	1,362,821	669,718	2,839,150	2,697,752
42.	South Dakota	SD	L	191,744	106,647	12,581	2,189	128,220	134,331
43.	Tennessee	TN	L	1,050,398	1,069,266	1,323,633	2,094,080	3,982,049	3,946,341
44.	Texas	TX	L	9,122,987	7,465,089	3,648,934	4,762,622	19,342,354	18,517,123
45.	Utah	UT	L	1,517,306	2,174,427	1,074,734	830,736	2,795,069	2,174,548
46.	Vermont	VT	L	1,305,399	977,590	234,218	433,880	1,150,676	1,070,667
47.	Virginia	VA	L	2,086,355	4,070,605	1,858,110	5,027,335	5,443,580	7,751,680
48.	Washington	WA	L	772,389	804,834	319,612	256,744	1,278,703	1,048,892
49.	West Virginia	WV	L	492,244	131,391	51,379	1,444	228,542	78,304
50.	Wisconsin	WI	L	2,669,125	1,580,202	747,171	1,295,409	3,938,707	4,183,112
51.	Wyoming	WY	L	(20)	(167)	0	0	1,487	2,093
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	N	0	0	0	0	0	0
54.	Puerto Rico	PR	N	0	0	0	0	0	0
55.	U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59.	Totals	XXX		146,611,177	135,065,378	62,716,724	71,338,107	286,662,911	272,019,244
DETAILS OF WRITE-INS									
58001.		XXX							
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51

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

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

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

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

N - None of the above - Not allowed to write business in the state.....6

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc.	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Westline Industrial, LLC	OH		

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000		.00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.000		.N	.0
.0000		.00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.N	.1
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.N	.1
							Bay Bridge Marina Hemingway's Restaurant, LLC								
.0000		.00000	27-4078277	0	0			MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	.N	.1
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	.N	.1
.0000		.00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.N	.1
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.N	.1
.0000		.00000	86-3225970	0	0		Sailfish Holding Company, LLC	FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	.N	.0
.0000		.00000	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
							Premier Lease & Loan Services Insurance Agency, Inc.								
.0000		.00000	91-1242743	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	91-1508644	0	0			WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-2654660	0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	52-2179330	0	0		GAI Australia Pty Ltd	AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	42-1575938	0	0		Great American Holding, Inc.	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0084	American Financial Group, Inc.	.10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL	.IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.22179	95-2801326	0	0		Republic Indemnity Company of America	.CA	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.43753	31-1054123	0	0		Republic Indemnity Company of California	.CA	.IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-3269531	0	0		Great American Holding (Europe) Limited	.GBR	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	95-2801326	0	0		Great American Europe Limited	.GBR	.NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.JRL	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK	.NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.23426	73-0773259	0	0		Oklahoma Surety Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1607394	0	0		National Interstate Corporation	.OH	.UIP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	66-0660039	0	0		Hudson Management Group, Ltd.	.VIR	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC	.NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	.N	.2
.0084	American Financial Group, Inc.	.32620	34-1607395	0	0		National Interstate Insurance Company	.OH	.UDP	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	43-1254631	0	0		TransProtection Service Company	.MO	.NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.41106	95-3623282	0	0		Triumphe Casualty Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.21172	86-0114294	0	0		Vanliner Insurance Company	.OH	.RE	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-1683711	0	0		Summit Consulting, LLC	.FL	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL	.NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.16691	31-0501234	0	0		Great American Insurance Company	.OH	.IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.37990	31-0973761	0	0		American Empire Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-2840291	0	0		Brothers Property Corporation	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	25-1754638	0	0		Brothers Pennsylvanian Corporation	.PA	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-2840294	0	0		Brothers Property Management Corporation	.OH	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	83-1767590	0	0		CropSurance Agency, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH	.NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000		.00000	31-1277904	0	0		El Aguila, Compa?ia de Seguros, S.A. de C.V.	.MEX	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.Y	.0
.0000		.00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0589001	0	0		Foreign Credit Insurance Association	.NY	.OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	.N	.2
.0000		.00000	81-0814136	0	0		GAI Mexico Holdings, LLC	.DE	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1753938	0	0		GAI Warranty Company	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.Y	.0
.0000		.00000	31-1765544	0	0		GAI Warranty Company of Florida	.FL	.NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	61-1329718	0	0		Global Premier Finance Company	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.26832	95-1542353	0	0		Great American Alliance Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.26344	15-6020948	0	0		Great American Assurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.39896	61-0983091	0	0		Great American Casualty Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.37532	31-0954439	0	0		Great American E & S Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.41858	31-1036473	0	0		Great American Fidelity Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1652643	0	0		Great American Insurance Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
							Great American Insurance Company of New York								
.0084	American Financial Group, Inc.	.22136	13-5539046	0	0			.NY	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0856644	0	0		Great American Management Services, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.38580	31-1288778	0	0		Great American Protection Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-0918893	0	0		Great American Re Inc.	.DE	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.31135	31-1209419	0	0		Great American Security Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0084	American Financial Group, Inc.	.33723	31-1237970	0	0		Great American Spirit Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
							Great American Underwriters Insurance Company								
.0084	American Financial Group, Inc.	.16618	83-1694393	0	0			.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	59-1263251	0	0		Key Largo Group, Inc.	.FL	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	87-1850814	0	0		PLLS Canada Insurance Brokers Inc.	.CAN	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000	31-1293064	0	0		Professional Risk Brokers, Inc.	.IL	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000		0	0		Shelter Rock Holdings, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0
.0000		.00000		0	0		Westline Industrial, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.N	.0

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	30,440	4,767	15.7	18.4
2.	Allied Lines	24,712	3,839	15.5	18.4
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	2,517,443	(120,489)	(4.8)	43.4
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	(97)	0.0	20.5
9.	Inland marine	597,106	163,398	27.4	12.2
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	96,495,135	45,343,591	47.0	52.7
17.1	Other liability - occurrence	21,365,133	6,665,262	31.2	(5.5)
17.2	Other liability - claims-made	63,782	54,156	84.9	45.1
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1,19.2	Private passenger auto liability	0	0	0.0	0.0
19.3,19.4	Commercial auto liability	37,020,686	18,604,038	50.3	54.3
21.	Auto physical damage	9,528,936	6,633,977	69.6	75.4
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	829	177	21.3	43.6
27.	Boiler and machinery	5,070	920	18.1	19.6
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	167,649,271	77,353,539	46.1	48.0
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	8,422	47,322	35,022
2.	Allied Lines	15,111	41,305	27,768
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	170,251	1,203,183	1,642,254
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	2,500
9.	Inland marine	103,761	469,423	359,012
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and health	0	0	0
16.	Workers' compensation	29,850,454	97,327,518	83,546,062
17.1	Other liability - occurrence	3,472,542	13,585,587	12,375,906
17.2	Other liability - claims-made	19,906	42,583	53,708
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	0	0	0
19.3,19.4	Commercial auto liability	6,667,512	26,346,240	29,022,145
21.	Auto physical damage	1,836,623	7,540,372	7,991,699
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	864
27.	Boiler and machinery	4,191	7,644	8,438
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	42,148,773	146,611,177	135,065,378
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	34,231	43,029	77,260	14,061	27	14,088	28,279	94	29,623	57,996	8,109	(13,285)	(5,175)
2. 2019	17,380	25,060	42,440	9,779	49	9,828	16,076	116	15,258	31,451	8,476	(9,636)	(1,160)
3. Subtotals 2019 + Prior	51,611	68,089	119,699	23,840	76	23,917	44,355	210	44,882	89,447	16,585	(22,921)	(6,336)
4. 2020	14,925	47,333	62,258	11,804	852	12,657	18,147	811	29,440	48,398	15,026	(16,231)	(1,204)
5. Subtotals 2020 + Prior	66,536	115,422	181,958	35,645	929	36,573	62,502	1,021	74,321	137,845	31,611	(39,151)	(7,540)
6. 2021	XXX	XXX	XXX	XXX	10,072	10,072	XXX	14,640	38,349	52,990	XXX	XXX	XXX
7. Totals	66,536	115,422	181,958	35,645	11,001	46,646	62,502	15,661	112,671	190,834	31,611	(39,151)	(7,540)
8. Prior Year-End Surplus As Regards Policyholders	166,737										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 47.5	2. (33.9)	3. (4.1)
											Col. 13, Line 7 As a % of Col. 1 Line 8		
		4. (4.5)											

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

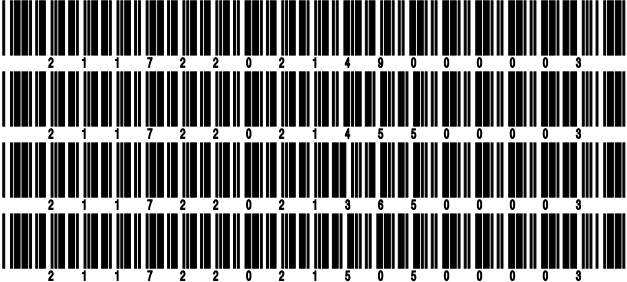
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

1.
2.
3.
4.

Bar Codes:

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



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Prepaid expenses	78,521	78,521	0	0
2505.	Premium tax credit receivables	0	0	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	78,521	78,521	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	372,635,884	357,403,934
2. Cost of bonds and stocks acquired	104,136,610	101,633,117
3. Accrual of discount	534,300	643,851
4. Unrealized valuation increase (decrease)	(327,011)	742,046
5. Total gain (loss) on disposals	225,483	145,496
6. Deduct consideration for bonds and stocks disposed of	81,828,989	85,964,335
7. Deduct amortization of premium	536,358	795,636
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	1,389,692
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	29,242	217,103
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	394,869,163	372,635,884
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	394,869,163	372,635,884

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	325,157,435	19,691,314	23,594,447	(516,660)	321,292,093	325,157,435	320,737,642	319,938,545
2. NAIC 2 (a)	56,900,754	5,040,774	1,520,169	537,806	49,426,950	56,900,754	60,959,164	41,120,371
3. NAIC 3 (a)	3,087,067	0	630,996	2,247	3,100,850	3,087,067	2,458,318	2,117,596
4. NAIC 4 (a)	126,762	0	0	278	131,540	126,762	127,040	114,769
5. NAIC 5 (a)	100,938	0	1,073	746	101,179	100,938	100,612	101,259
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	385,372,956	24,732,088	25,746,686	24,418	374,052,612	385,372,956	384,382,777	363,392,540
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	7,666,000	1,000,000	0	0	7,665,375	7,666,000	8,666,000	8,673,825
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	7,666,000	1,000,000	0	0	7,665,375	7,666,000	8,666,000	8,673,825
15. Total Bonds and Preferred Stock	393,038,956	25,732,088	25,746,686	24,418	381,717,987	393,038,956	393,048,777	372,066,365

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	999,999	0
2. Cost of short-term investments acquired	0	999,999
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	999,999	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	999,999
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	999,999

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	27,468,580	21,602,890
2. Cost of cash equivalents acquired	121,212,884	118,349,880
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	240
6. Deduct consideration received on disposals	79,651,544	112,484,430
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	69,029,920	27,468,580
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	69,029,920	27,468,580

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
038923-AX-6	ARBOR REALTY TRUST INC		.08/31/2021	NO BROKER		1,000,000	1,000,000	.0	1.F PL
09259E-AB-4	BLACKROCK TCP CAPITAL CORP		.08/18/2021	Bank of America Merrill Lynch		1,015,430	1,000,000	1,425	2.C FE
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		.09/10/2021	CITIGROUP		992,990	1,000,000	.0	2.C FE
140501-AC-1	CAPITAL SOUTHWEST CORP		.08/24/2021	RAYMOND JAMES & ASSOCIATES INC.		994,180	1,000,000	.0	1.G PL
34961J-AY-0	FCO 9R A1T - CDO		.09/20/2021	Natixis		1,000,000	1,000,000	.0	1.D Z
34961J-BE-3	FCOCLO-9R-BR - CDO		.09/20/2021	Natixis		1,200,000	1,200,000	.0	1.D Z
38178G-AA-8	GOCAP 49R AR - CDO		.08/06/2021	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	.0	1.A FE
39809P-AA-3	GSTNE 21FL3 A - CDO		.07/29/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	.0	1.A FE
42234Q-AE-2	HEARTLAND FINANCIAL USA INC		.08/31/2021	PIPR		1,000,000	1,000,000	.0	2.B FE
44615Q-AW-4	HUNTINGTON BANCSHARES INC		.08/24/2021	EXCHANGE		1,034,974	1,113,000	22,617	2.A FE
48254V-AE-3	KKR LENDING PARTNERS III CLO LLC - CDO		.08/20/2021	Bank of America Merrill Lynch		2,000,000	2,000,000	.0	1.A FE
55280H-AW-7	MOFCL 6R ARR - CDO		.09/28/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	.0	1.D Z
61034V-AC-7	MOIML 12 A1 - CDO	C.	.08/17/2021	SMBC SECURITIES INC		1,500,000	1,500,000	.0	1.A FE
62954J-AB-0	NPRL 2019-1 A2 - ABS		.09/13/2021	CANTOR FITZGERALD + CO.		509,219	500,000	1,125	1.F FE
64106Z-AV-6	NESTLE HOLDINGS INC		.09/07/2021	JP Morgan		998,870	1,000,000	.0	1.D FE
69120V-AA-9	CIVIL ROCK CORE INCOME CORP		.09/21/2021	DEUTSCHE BANK SECURITIES, INC.		997,380	1,000,000	.0	2.C FE
69546R-AA-4	PAID 213 A - ABS		.09/10/2021	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	.0	1.G FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		.09/24/2021	NOMURA SECURITIES/FIXED INCOME		989,046	1,000,000	.0	1.A FE
86271P-AA-3	STRIT 2 A1 - CDO	C.	.09/20/2021	Bank of America Merrill Lynch		1,000,000	1,000,000	.0	1.D Z
97988P-BA-3	WDMINT 171RR A1R - CDO		.09/24/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	.0	1.D Z
98877G-AQ-1	ZCCP 191R A1R - CDO	C.	.09/17/2021	Amherst Securities Group LLC		2,000,000	2,000,000	.0	1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,732,088	24,813,000	25,167	XXX
8399997. Total - Bonds - Part 3						24,732,088	24,813,000	25,167	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						24,732,088	24,813,000	25,167	XXX
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		.09/08/2021	CITIGROUP	1,000,000.000	1,000,000	0.00	.0	2.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						1,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,000,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,000,000	XXX	0	XXX
9999999 - Totals						25,732,088	XXX	25,167	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36241L-S7-2	GN 783242 - RMBS		09/01/2021	Paydown		.880	.880	.931	.904	.0	(24)	.0	(24)	.0	.880	.0	.0	.0	.18	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2021	Paydown		2,972	2,972	3,130	3,081	.0	(110)	.0	(110)	.0	2,972	.0	.0	.0	.78	08/20/2039	1.A
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		09/01/2021	Paydown		23,547	23,547	24,143	23,642	.0	(95)	.0	(95)	.0	23,547	.0	.0	.0	.617	07/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		09/01/2021	Paydown		2,321	2,321	2,320	2,319	.0	.2	.0	.2	.0	2,321	.0	.0	.0	.23	09/20/2040	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2021	Paydown		4,506	4,506	4,700	4,651	.0	(145)	.0	(145)	.0	4,506	.0	.0	.0	.90	10/20/2045	1.A
0599999. Subtotal - Bonds - U.S. Governments						34,226	34,226	35,223	34,598	0	(372)	0	(372)	0	34,226	0	0	0	826	XXX	XXX
490278-3L-0	KENT CNTY MICH		08/30/2021	Call @ 100.00		900,000	900,000	986,643	905,322	.0	(5,322)	.0	(5,322)	.0	900,000	.0	.0	.0	52,375	01/01/2022	1.A FE
68609T-DM-7	OREGON ST		09/01/2021	Direct		40,000	40,000	43,066	40,314	.0	(314)	.0	(314)	.0	40,000	.0	.0	.0	845	12/01/2048	1.B FE
68609T-HV-3	OREGON ST		09/01/2021	Direct		80,000	80,000	84,522	81,062	.0	(1,062)	.0	(1,062)	.0	80,000	.0	.0	.0	2,076	06/01/2049	1.B FE
68609T-SH-2	OREGON ST		09/01/2021	Direct		25,000	25,000	27,004	25,184	.0	(184)	.0	(184)	.0	25,000	.0	.0	.0	448	12/01/2049	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,045,000	1,045,000	1,141,235	1,051,882	0	(6,882)	0	(6,882)	0	1,045,000	0	0	0	55,743	XXX	XXX
196479-E6-2	COLORADO HSG & FIN AUTH		09/01/2021	Direct		45,000	45,000	48,861	45,534	.0	(534)	.0	(534)	.0	45,000	.0	.0	.0	961	05/01/2048	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2021	Paydown		1,875	1,877	1,877	1,877	.0	(2)	.0	(2)	.0	1,875	.0	.0	.0	40	02/01/2046	1.B FE
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2021	Paydown		6,130	6,130	6,130	6,130	.0	.0	.0	.0	.0	6,130	.0	.0	.0	153	10/01/2057	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Direct		80,000	80,000	84,241	80,262	.0	(262)	.0	(262)	.0	80,000	.0	.0	.0	1,812	11/15/2039	1.A FE
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Direct		125,000	125,000	125,000	125,000	.0	.0	.0	.0	.0	125,000	.0	.0	.0	2,396	11/15/2032	1.A FE
3128MM-UM-3	FH G18587 - RMBS		09/01/2021	Paydown		12,207	12,207	12,844	12,663	.0	(455)	.0	(455)	.0	12,207	.0	.0	.0	244	02/01/2031	1.A
3128P7-15-8	FH C91742 - RMBS		09/01/2021	Paydown		1,095	1,095	1,174	1,165	.0	(69)	.0	(69)	.0	1,095	.0	.0	.0	25	01/01/2034	1.A
3128P7-7L-1	FH C91799 - RMBS		09/01/2021	Paydown		1,779	1,779	1,861	1,851	.0	(72)	.0	(72)	.0	1,779	.0	.0	.0	41	11/01/2034	1.A
3128P7-06-3	FH C91377 - RMBS		09/01/2021	Paydown		1,365	1,365	1,476	1,454	.0	(89)	.0	(89)	.0	1,365	.0	.0	.0	41	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		09/01/2021	Paydown		19,477	19,477	20,804	20,568	.0	(1,090)	.0	(1,090)	.0	19,477	.0	.0	.0	520	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		09/01/2021	Paydown		6,155	6,155	6,478	6,424	.0	(269)	.0	(269)	.0	6,155	.0	.0	.0	123	10/01/2032	1.A
3128P7-YX-6	FH C91594 - RMBS		09/01/2021	Paydown		22,177	22,177	23,320	23,132	.0	(955)	.0	(955)	.0	22,177	.0	.0	.0	438	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		09/01/2021	Paydown		213	213	227	221	.0	(9)	.0	(9)	.0	213	.0	.0	.0	6	05/01/2026	1.A
3132J4-H3-6	FH G30949 - RMBS		09/01/2021	Paydown		16,641	16,641	17,536	17,311	.0	(669)	.0	(669)	.0	16,641	.0	.0	.0	400	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		09/01/2021	Paydown		426,146	426,146	433,227	431,572	.0	(5,425)	.0	(5,425)	.0	426,146	.0	.0	.0	9,926	11/01/2049	1.A
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS		09/01/2021	Paydown		5,841	5,841	5,764	5,797	.0	43	.0	43	.0	5,841	.0	.0	.0	77	07/25/2040	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2021	Paydown		3,656	3,656	3,673	3,661	.0	(5)	.0	(5)	.0	3,656	.0	.0	.0	50	09/25/2040	1.A
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		09/01/2021	Paydown		1,395	1,395	1,413	1,402	.0	(7)	.0	(7)	.0	1,395	.0	.0	.0	18	07/25/2041	1.A
3136A8-XC-9	FNR 2012-99 AB - CMO/RMBS		09/27/2021	Paydown		33,323	33,323	33,221	33,271	.0	52	.0	52	.0	33,323	.0	.0	.0	376	05/25/2039	1.A
3136AA-HJ-1	FNR 2012-139 BH - CMO/RMBS		09/01/2021	Paydown		206	206	210	209	.0	(2)	.0	(2)	.0	206	.0	.0	.0	3	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		09/01/2021	Paydown		5,105	5,105	5,088	5,094	.0	11	.0	11	.0	5,105	.0	.0	.0	42	11/25/2042	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2021	Paydown		230	230	226	227	.0	3	.0	3	.0	230	.0	.0	.0	3	11/25/2041	1.A
3136AE-6N-2	FNR 2013-74 HA - CMO/RMBS		08/25/2021	Paydown		5,693	5,693	5,817	5,723	.0	(30)	.0	(30)	.0	5,693	.0	.0	.0	106	10/25/2037	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		09/01/2021	Paydown		798	798	817	805	.0	(7)	.0	(7)	.0	798	.0	.0	.0	16	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		09/01/2021	Paydown		402	402	413	407	.0	(5)	.0	(5)	.0	402	.0	.0	.0	9	08/25/2026	1.A
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		09/01/2021	Paydown		5,977	5,977	6,238	6,126	.0	(149)	.0	(149)	.0	5,977	.0	.0	.0	118	03/25/2041	1.A
3136AR-RA-2	FNR 2016-25 A - CMO/RMBS		09/01/2021	Paydown		17,817	17,817	18,585	18,253	.0	(437)	.0	(437)	.0	17,817	.0	.0	.0	353	11/25/2042	1.A
3136AT-OK-8	FNR 2016-50 BN - CMO/RMBS		09/01/2021	Paydown		2,658	2,658	2,776	2,740	.0	(81)	.0	(81)	.0	2,658	.0	.0	.0	53	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		09/01/2021	Paydown		1,683	1,683	1,726	1,716	.0	(33)	.0	(33)	.0	1,683	.0	.0	.0	33	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		09/01/2021	Paydown		13,412	13,412	13,881	13,692	.0	(280)	.0	(280)	.0	13,412	.0	.0	.0	221	01/25/2045	1.A
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		09/01/2021	Paydown		16,059	16,059	16,691	16,439	.0	(380)	.0	(380)	.0	16,059	.0	.0	.0	372	08/25/2040	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		09/01/2021	Paydown		481	481	496	492	.0	(11)	.0	(11)	.0	481	.0	.0	.0	9	09/15/2040	1.A
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		09/01/2021	Paydown		333	333	326	328	.0	.5	.0	.5	.0	333	.0	.0	.0	6	02/15/2041	1.A
3137AJ-HI-7	FHR 3960 YH - CMO/RMBS		09/01/2021	Paydown		6,372	6,372	6,512	6,428	.0	(56)	.0	(56)	.0	6,372	.0	.0	.0	84	08/15/2040	1.A
3137AP-BF-6	FHR 4033 ED - CMO/RMBS		09/01/2021	Paydown		371	371	372	371	.0	.0	.0	.0	.0	371	.0	.0	.0	6	10/15/2036	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		09/01/2021	Paydown		541	541	560	552	.0	(11)	.0	(11)	.0	541	.0	.0	.0	9	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		09/01/2021	Paydown		3,606	3,606	3,653	3,632	.0	(26)	.0	(26)	.0	3,606	.0	.0	.0	48	08/15/2040	1.A
3137AS-08-0	FHR 4088 PA - CMO/RMBS		09/01/2021	Paydown		34	34	36	35	.0	(1)	.0	(1)	.0	34	.0	.0	.0	1	12/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		09/01/2021	Paydown		1,328	1,328	1,367	1,353	.0	(25)	.0	(25)	.0	1,328	.0	.0	.0	22	10/15/2031	1.A
3137AT-Q5-4	FHR 4097 TG - CMO/RMBS		09/15/2021	Paydown		511	511	496	505	.0	.5	.0	.5	.0	511	.0	.0	.0	7	05/15/2039	1.A
3137AU-X8-7	FHR 4123 AE - CMO/RMBS		09/01/2021	Paydown		3,294	3,294	3,306	3,297	.0	(3)	.0	(3)	.0	3,294	.0	.0	.0	45	09/15/2039	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		09/01/2021	Paydown		16,291	16,291	16,217	16,250	.0	40	.0	40	.0	16,291	.0	.0	.0	162	12/15/2027	1.A
3137BD-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2021	Paydown		4,269	4,269	4,316	4,299	.0	(30)	.0	(30)	.0	4,269	.0	.0	.0	57	02/15/2042	1.A

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
313780-TR-5	FHR 4186 MC - CMO/RMBS		09/01/2021	Paydown		4,092	4,092	3,920	4,000	.0	.92	.0	.92	.0	4,092	.0	.0	.0	.41	03/15/2028	1.A
313787-3L-1	FHR 4289 WE - CMO/RMBS		09/01/2021	Paydown		416	416	426	421	.0	(.5)	.0	(.5)	.0	416	.0	.0	.0	.8	08/15/2031	1.A
313787-WH-8	FHR 4311 EA - CMO/RMBS		09/01/2021	Paydown		256	256	252	254	.0	.2	.0	.2	.0	256	.0	.0	.0	.3	09/15/2043	1.A
31378A-HX-3	FHR 4345 AB - CMO/RMBS		09/01/2021	Paydown		403	403	413	408	.0	(.5)	.0	(.5)	.0	403	.0	.0	.0	.8	02/15/2040	1.A
31378B-FW-5	FHR 4349 CD - CMO/RMBS		09/01/2021	Paydown		3,255	3,255	3,252	3,217	.0	.39	.0	.39	.0	3,255	.0	.0	.0	.55	03/15/2044	1.A
31378C-GX-0	FHR 4360 KA - CMO/RMBS		09/01/2021	Paydown		9,692	9,692	10,086	9,908	.0	(215)	.0	(215)	.0	9,692	.0	.0	.0	193	05/15/2040	1.A
31378D-AU-7	FHR 4378 AC - CMO/RMBS		09/01/2021	Paydown		677	677	663	665	.0	.12	.0	.12	.0	677	.0	.0	.0	.9	02/15/2044	1.A
31378R-6T-7	FHR 4608 HA - CMO/RMBS		09/01/2021	Paydown		26,377	26,377	27,218	26,927	.0	(549)	.0	(549)	.0	26,377	.0	.0	.0	426	06/15/2041	1.A
31378S-GS-6	FHR 4621 KA - CMO/RMBS		09/01/2021	Paydown		7,210	7,210	7,321	7,289	.0	(79)	.0	(79)	.0	7,210	.0	.0	.0	120	04/15/2046	1.A
31378S-YX-5	FHR 4631 AC - CMO/RMBS		09/01/2021	Paydown		2,814	2,814	2,913	2,873	.0	(59)	.0	(59)	.0	2,814	.0	.0	.0	67	08/15/2043	1.A
3138ER-VP-2	FN AL9621 - RMBS		09/01/2021	Paydown		6,481	6,481	6,908	6,825	.0	(345)	.0	(345)	.0	6,481	.0	.0	.0	170	01/01/2037	1.A
3138ES-B8-0	FN AL9662 - RMBS		09/01/2021	Paydown		17,886	17,886	18,725	18,559	.0	(673)	.0	(673)	.0	17,886	.0	.0	.0	430	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		09/01/2021	Paydown		431	431	449	446	.0	(16)	.0	(16)	.0	431	.0	.0	.0	10	08/01/2033	1.A
31397P-PS-3	FHM M012 A1B - CMBS		08/01/2021	Paydown		69,814	69,814	69,814	69,757	.0	.57	.0	.57	.0	69,814	.0	.0	.0	1,147	08/15/2051	1.A
31397P-PS-3	FHM M012 A1B - CMBS		09/01/2021	Paydown		62,214	62,214	62,214	62,164	.0	.50	.0	.50	.0	62,214	.0	.0	.0	1,260	08/15/2051	1.B FE
31400B-NS-3	FN CA4011 - RMBS		09/01/2021	Paydown		47,183	47,183	47,979	47,787	.0	(604)	.0	(604)	.0	47,183	.0	.0	.0	1,076	08/01/2049	1.A
31400C-DT-0	FN CA4613 - RMBS		09/01/2021	Paydown		95,573	95,573	97,036	96,680	.0	(1,107)	.0	(1,107)	.0	95,573	.0	.0	.0	2,216	11/01/2049	1.A
31400C-PN-0	FN CA4928 - RMBS		09/01/2021	Paydown		117,208	117,208	119,772	119,515	.0	(2,307)	.0	(2,307)	.0	117,208	.0	.0	.0	2,421	01/01/2050	1.A
31418A-AJ-7	FN MA0908 - RMBS		09/01/2021	Paydown		5,943	5,943	6,285	6,216	.0	(273)	.0	(273)	.0	5,943	.0	.0	.0	156	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		09/01/2021	Paydown		19,335	19,335	20,641	20,443	.0	(1,108)	.0	(1,108)	.0	19,335	.0	.0	.0	449	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		09/01/2021	Paydown		834	834	891	882	.0	(47)	.0	(47)	.0	834	.0	.0	.0	19	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		09/01/2021	Paydown		1,967	1,967	2,037	2,027	.0	(59)	.0	(59)	.0	1,967	.0	.0	.0	45	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		09/01/2021	Paydown		7,549	7,549	7,954	7,868	.0	(320)	.0	(320)	.0	7,549	.0	.0	.0	180	07/01/2036	1.A
31418D-JU-3	FN MA3876 - RMBS		09/01/2021	Paydown		165,836	165,836	166,251	166,156	.0	(320)	.0	(320)	.0	165,836	.0	.0	.0	3,259	12/01/2049	1.A
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2021	Direct		45,000	45,000	49,972	45,320	.0	(320)	.0	(320)	.0	45,000	.0	.0	.0	1,800	01/01/2050	1.B FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		09/01/2021	Paydown		28,918	28,918	28,918	(3,781)	.0	32,699	.0	32,699	.0	28,918	.0	.0	.0	227	02/01/2047	1.A FE
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/09/2021	Direct		50,000	50,000	51,723	50,224	.0	(224)	.0	(224)	.0	50,000	.0	.0	.0	1,097	09/01/2044	1.C FE
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		60,000	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	.0	.0	1,204	09/01/2048	1.C FE
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2021	Direct		40,000	40,000	42,971	40,193	.0	(193)	.0	(193)	.0	40,000	.0	.0	.0	1,400	03/01/2050	1.C FE
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Direct		30,000	30,000	31,700	30,151	.0	(151)	.0	(151)	.0	30,000	.0	.0	.0	564	06/01/2042	1.B FE
60416Q-EQ-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		07/01/2021	Direct		10,000	10,000	10,692	10,065	.0	(65)	.0	(65)	.0	10,000	.0	.0	.0	525	01/01/2035	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		9,500	9,500	9,500	9,500	.0	.0	.0	.0	.0	9,500	.0	.0	.0	171	11/01/2044	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		29,667	29,667	29,667	29,667	.0	.0	.0	.0	.0	29,667	.0	.0	.0	595	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		45,870	45,870	45,870	45,870	.0	.0	.0	.0	.0	45,870	.0	.0	.0	849	11/01/2045	1.A FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY		09/01/2021	Direct		20,000	20,000	21,007	20,132	.0	(132)	.0	(132)	.0	20,000	.0	.0	.0	642	07/01/2031	1.B FE
60416S-ID-8	MINNESOTA ST HSG FIN AGY		09/01/2021	Direct		40,000	40,000	43,019	40,340	.0	(340)	.0	(340)	.0	40,000	.0	.0	.0	1,637	01/01/2048	1.B FE
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2021	Paydown		14,455	14,455	14,455	14,455	.0	.0	.0	.0	.0	14,455	.0	.0	.0	272	12/01/2032	1.A FE
60637B-HV-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2021	Direct		15,000	15,000	16,271	15,152	.0	(152)	.0	(152)	.0	15,000	.0	.0	.0	323	11/01/2036	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2021	Direct		55,000	55,000	58,915	55,500	.0	(500)	.0	(500)	.0	55,000	.0	.0	.0	1,178	05/01/2047	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2021	Direct		35,000	35,000	37,043	35,272	.0	(272)	.0	(272)	.0	35,000	.0	.0	.0	786	05/01/2049	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2021	Direct		60,000	60,000	65,816	60,678	.0	(678)	.0	(678)	.0	60,000	.0	.0	.0	1,249	05/01/2050	1.B FE
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG		07/01/2021	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.4	12/01/2042	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2021	Direct		35,000	35,000	37,234	35,288	.0	(288)	.0	(288)	.0	35,000	.0	.0	.0	951	09/01/2048	1.B FE
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2021	Direct		35,000	35,000	37,416	35,297	.0	(297)	.0	(297)	.0	35,000	.0	.0	.0	967	09/01/2049	1.B FE
647200-2F-0	NEW MEXICO MTG FIN AUTH		09/01/2021	Direct		30,000	30,000	32,218	30,202	.0	(202)	.0	(202)	.0	30,000	.0	.0	.0	1,212	03/01/2044	1.B FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		30,440	30,440	30,440	30,440	.0	.0	.0	.0	.0	30,440	.0	.0	.0	615	08/01/2038	1.A FE
647200-P8-1	NEW MEXICO MTG FIN AUTH		09/01/2021	Direct		265,000	265,000	279,371	266,329	.0	(1,329)	.0	(1,329)	.0	265,000	.0	.0	.0	12,743	03/01/2028	1.B FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		16,124	16,12														

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		75,000	75,000	81,029	75,647	.0	(647)	.0	(647)	.0	75,000	.0	.0	.0	3,000	07/01/2047	1.B FE
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		80,000	80,000	85,853	80,823	.0	(629)	.0	(629)	.0	80,000	.0	.0	.0	3,200	07/01/2048	1.B FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2021	Call @ 100.00		32,933	32,933	32,933	32,933	.0	.0	.0	.0	.0	32,933	.0	.0	.0	820	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2021	Call @ 100.00		30,218	30,218	30,218	30,218	.0	.0	.0	.0	.0	30,218	.0	.0	.0	668	09/01/2035	1.A FE
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2021	Direct		35,000	35,000	36,766	35,134	.0	(134)	.0	(134)	.0	35,000	.0	.0	.0	1,121	07/01/2044	1.C FE
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2021	Direct		20,000	20,000	21,675	20,158	.0	(158)	.0	(158)	.0	20,000	.0	.0	.0	814	07/01/2047	1.C FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2021	Direct		120,000	120,000	127,657	120,306	.0	(306)	.0	(306)	.0	120,000	.0	.0	.0	2,548	10/01/2046	1.B FE
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		25,000	25,000	26,704	25,216	.0	(216)	.0	(216)	.0	25,000	.0	.0	.0	622	11/01/2044	1.A FE
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		155,000	155,000	165,427	156,277	.0	(1,277)	.0	(1,277)	.0	155,000	.0	.0	.0	3,796	11/01/2048	1.A FE
880461-ER-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/01/2021	Direct		25,000	25,000	23,969	24,870	.0	.0	.0	.0	.0	25,000	.0	.0	.0	901	07/01/2039	1.B FE
880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		08/02/2021	Direct		30,000	30,000	32,318	30,245	.0	(245)	.0	(245)	.0	30,000	.0	.0	.0	1,235	07/01/2042	1.B FE
880461-Q3-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/01/2021	Direct		20,000	20,000	21,719	20,125	.0	(125)	.0	(125)	.0	20,000	.0	.0	.0	754	07/01/2050	1.B FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2021	Call @ 100.00		10,000	10,000	10,000	10,003	.0	.0	.0	.0	.0	10,002	.0	(2)	(2)	319	03/01/2046	1.B FE
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2021	Direct		35,000	35,000	38,912	35,242	.0	(242)	.0	(242)	.0	35,000	.0	.0	.0	1,014	03/01/2050	1.B FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMILTH MTG - M		09/01/2021	Paydown		44,206	44,206	44,206	44,206	.0	.0	.0	.0	.0	44,206	.0	.0	.0	1,044	10/25/2037	1.A FE
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2021	Direct		100,000	100,000	106,760	100,645	.0	(645)	.0	(645)	.0	100,000	.0	.0	.0	4,000	09/01/2045	1.C FE
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2021	Direct		55,000	55,000	59,661	55,284	.0	(284)	.0	(284)	.0	55,000	.0	.0	.0	2,200	03/01/2048	1.C FE
3199999	Subtotal - Bonds - U.S. Special Revenues					3,834,016	3,834,018	3,986,599	3,833,394	.0	1,837	.0	1,837	.0	3,835,231	.0	(1,215)	(1,215)	105,452	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS		09/16/2021	Paydown		32,688	32,688	32,688	32,688	.0	.0	.0	.0	.0	32,688	.0	.0	.0	755	10/16/2039	1.G FE
00214M-AA-1	ARLFR 1406 A1 - RMBS		07/15/2021	Paydown		209,337	209,337	209,133	209,337	.0	.0	.0	.0	.0	209,337	.0	.0	.0	3,566	06/15/2044	1.F FE
00214M-AB-9	ARLFR 1406 A2 - RMBS		07/15/2021	Paydown		1,000,000	1,000,000	986,563	991,900	.0	8,100	.0	8,100	.0	1,000,000	.0	.0	.0	23,158	06/15/2044	1.F FE
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		08/16/2021	Paydown		135,218	135,218	135,218	135,218	.0	.0	.0	.0	.0	135,218	.0	.0	.0	930	09/16/2036	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		08/15/2021	Paydown		12,650	12,650	12,650	12,650	.0	.0	.0	.0	.0	12,650	.0	.0	.0	247	01/17/2040	1.G FE
00255U-AA-3	AASET 2020-1 A - ABS		08/15/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	35	01/17/2040	2.A FE
00436M-AA-7	ALLC 181 A - RMBS		09/02/2021	Paydown		23,697	23,697	23,691	23,693	.0	.5	.0	.5	.0	23,697	.0	.0	.0	609	12/02/2033	1.F FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		09/27/2021	Paydown		23,855	23,855	18,204	18,746	.0	5,109	.0	5,109	.0	23,855	.0	.0	.0	40	12/25/2036	1.D FM
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		09/01/2021	Paydown		7,268	7,268	7,268	7,268	.0	.8	.0	.8	.0	7,268	.0	.0	.0	170	04/17/2052	1.A FE
026929-AA-7	AHM 2006-3 111 - RMBS		09/27/2021	Paydown		10,023	10,023	7,856	9,811	.0	213	.0	213	.0	10,023	.0	.0	.0	31	12/25/2046	1.D FM
03235T-AA-5	ACEF 2014-1 A - CMO		09/20/2021	Paydown		1,073	1,073	326	326	.0	746	.0	746	.0	1,073	.0	.0	.0	57	12/20/2024	5.B GI
038413-AA-8	AQFIT 2020-A A - ABS		09/17/2021	Paydown		127,286	127,286	127,263	127,263	.0	23	.0	23	.0	127,286	.0	.0	.0	1,612	07/17/2046	1.F FE
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		09/27/2021	Paydown		33,456	33,456	28,103	32,030	.0	1,426	.0	1,426	.0	33,456	.0	.0	.0	58	11/25/2036	1.D FM
05492E-AE-3	BDS 2019-FL3 B - CDO		09/17/2021	Paydown		1,000,000	1,000,000	1,004,063	1,001,143	.0	(1,143)	.0	(1,143)	.0	1,000,000	.0	.0	.0	16,048	01/15/2036	1.D FE
05492K-AA-7	BDS 2019-FL4 A - CDO	C	09/17/2021	Paydown		789,935	789,935	790,456	614,538	.0	(254)	.0	(254)	.0	789,935	.0	.0	.0	7,266	08/15/2036	1.A FE
054968-AB-8	BFNS 191 A - CDO	C	07/12/2021	Paydown		1,991,505	1,991,505	1,981,548	1,979,439	.0	12,067	.0	12,067	.0	1,991,505	.0	.0	.0	45,194	03/25/2030	1.B FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		09/27/2021	Paydown		19,882	19,882	13,762	19,046	.0	836	.0	836	.0	19,882	.0	.0	.0	40	01/25/2037	1.D FM
05586A-AA-6	BSPT 2018-FL4 A - CDO		09/15/2021	Paydown		297,697	297,697	297,697	297,669	.0	28	.0	28	.0	297,697	.0	.0	.0	2,320	09/17/2035	1.A FE
05587T-AA-4	BSPT 2019-FL5 A - CMBS		09/15/2021	Paydown		366,208	366,208	366,379	366,374	.0	(167)	.0	(167)	.0	366,208	.0	.0	.0	3,224	05/15/2029	1.A FE
05601G-AA-4	BPCRE 21FL1 A - CDO	C	08/16/2021	Paydown		458,403	458,403	458,403	458,403	.0	.0	.0	.0	.0	458,403	.0	.0	.0	1,866	02/17/2037	1.A FE
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		09/01/2021	Paydown		48,875	49,239	44,855	47,989	.0	885	.0	885	.0	48,875	.0	.0	.0	745	10/25/2035	1.D FM
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		09/01/2021	Paydown		19,794	19,794	20,004	19,815	.0	(21)	.0	(21)	.0	19,794	.0	.0	.0	706	09/25/2033	1.D FM
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		09/01/2021	Paydown		3,723	3,568	3,007	3,582	.0	141	.0	141	.0	3,723	.0	.0	.0	82	02/25/2047	1.D FM
12479R-AB-3	CAUTO 2014-1 A - ABS		08/16/2021	Paydown		457,544	457,544	457,269	457,515	.0	29	.0	29	.0	457,544	.0	.0	.0	11,208	10/17/2044	1.E FE
12479R-AD-9	CAUTO 2017-1 A1 - ABS		09/15/2021	Paydown		6,856	6,856	6,854	6,856	.0	.0	.0	.0	.0	6,856	.0	.0	.0	194	04/15/2047	1.E FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		09/15/2021	Paydown		2,637	2,637	2,637	2,664	.0	(27)	.0	(27)	.0	2,637	.0	.0	.0	81	04/15/2047	1.E FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		09/15/2021	Paydown		6,291	6,291	6,289	6,289	.0	.2	.0	.2	.0	6,291	.0	.0	.0	122	02/15/2050	1.A FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		09/15/2021	Paydown		12,581	12,581	12,579	12,580	.0	.2	.0	.2	.0	12,581	.0	.0	.0	271	02/15/2050	1.A FE
12529K-AA-0	CFMT 21GRN1 A - RMBS		09/20/2021	Paydown		179,973	179,973	179,972	.0	.0	.2	.0	.2	.0	179,973	.0	.0	.0	992	03/20/2041	1.D FE
12563L-AS-6	CLIF 203 A - ABS		09/18/2021	Paydown		23,125	23,125	23,120	23,120	.0	.5	.0	.5	.0	23,125	.0	.0	.0	317	10/18/2045	1.F FE
12667F-SE-1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2021	Paydown		26,152	28,250	25,937	25,937	.0	215	.0	215	.0	26,152	.0	.0	.0	1,003	04/25/2035	1.D FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		09/01/2021	Paydown		7,795	7,795	7,931	7,869	.0	(74)	.0	(74)	.0	7,795	.0	.0	.0	347	10/25/2034	2.B FM
144141-DA-3	DUKE ENERGY PROGRESS LLC		09/15/2021	Maturity @ 100.00		10,000	10,000	9,850	9,985	.0	.15	.0	.15	.0	10,000	.0	.0	.0	300	09/15/2021	1.F FE
14576A-AA-0	CARM 201 A1 - RMBS		09/15/2021	Paydown		2,500	2,500	2,499	2,499	.0	.1	.0	.1	.0	2,500	.0	.0	.0	34	12/15/2050	1.A FE
15672A-AA-0	CERB XV111 A - CDO		07/15/2021	Paydown		33,104	33,104	33,104	33,093	.0	.11	.0	.11	.0	33,104	.0	.0	.0	495	04/15/2027	1.A FE
15673G-AA-6	CERB 19 A1 - CDO		08/02/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,103	.0	(103)	.0	(103)	.0	1,000,000	.0	.0	.0	15,361	07/16/2029	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		09/01/2021	Paydown		52,637	52,637	53,887	53,822	.0	(1,185)	.0	(1,185)	.0	52,637	.0	.0	.0	1,219	03/25/2050	1.D FM
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		09/01/2021	Paydown		14,802	15,239	12,428	14,320	.0	482	.0	482	.0	14,802	.0	.0	.0	341	09/25/2036	1.D FM
17181C-AA-6	CIMLT 181 A - RMBS		09/20/2021	Paydown		29,353	29,353	29,353	29,351	.0	.2	.0	.2	.0	29,353	.0	.0	.0	311	03/20/2043	1.C FE
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		09/01/2021	Paydown		51,039	52,196	47,289	49,828	.0	1,211	.0	1,211	.0	51,039	.0	.0	.0	1,931	04/25/2036	1.D FM
19421U-AA-3	CASL 2019-A A1 - ABS		09/27/2021	Paydown		56,112	56,112	56,095	56,084	.0	29	.0	29	.0	56,112	.0	.0	.0	552	12/28/2048	1.C FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		09/01/2021	Paydown		50,667	50,667	50,667	50,667	.0	.0	.0	.0	.0	50,667	.0	.0	.0	458	01/26/2065	1.A FE
21872F-AA-5	CAFL 2019-1 A - CMBS		09/01/2021	Paydown		75,853	75,853	75,850	75,814	.0	39	.0	39	.0	75,853	.0	.0	.0	2,275	03/15/2052	1.A FE
233046-AJ-0	DNKN 2019-1 A21 - RMBS		08/20/2021	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	213	05/20/2049	2.B FE
23342K-AC-8	DRB 2017-A A2B - ABS		09/25/2021	Paydown		57,837	57,837	57,816	57,823	.0	14	.0	14	.0	57,837	.0	.0	.0	1,100	05/27/2042	1.A FE
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		09/27/2021	Paydown		28,602	28,602	22,524	24,806	.0	3,796	.0	3,796	.0	28,602	.0	.0	.0	420	12/25/2036	1.D FM
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		09/25/2021	Paydown		40,510	40,510	40,187	40,200	.0	309	.0	309	.0	40,510	.0	.0	.0	480	07/25/2030	1.A FE
36255C-AC-3	GPMT 2018-FL21 AS - CDO		09/21/2021	Paydown		561,367	553,617	553,617	553,617	.0	7,750	.0	7,750	.0	561,367	.0	.0	.0	5,472	11/21/2035	1.A FE
38177K-AA-0	GOCAP 49 A1 - CDO	C	09/02/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	.0	1,500,000	.0	.0	.0	46,119	07/20/2032	1.A FE
38522H-AA-9	GACM 2020-FL2 A - CMBS	C	09/16/2021	Paydown		269,758	269,758	269,758	269,758	.0	.0	.0	.0	.0	269,758	.0	.0	.0	4,987	03/16/2035	1.A FE
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		09/01/2021	Paydown		.0	.692	.397	.12	.0	(12)	.0	(12)	.0	.0	.0	.0	.0	22	09/25/2037	1.D FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		09/20/2021	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	93	06/22/2048	2.B FE
43133A-AA-5	HITR 2018-1 A1 - CDO	C	07/12/2021	Paydown		38,622	37,849	37,849	37,956	.0	665	.0	665	.0	38,622	.0	.0	.0	459	10/11/2038	1.B FE
43283A-AA-3	HGVT 2017-A A - RMBS		09/25/2021	Paydown		24,030	24,030	24,026	24,028	.0	.2	.0	.2	.0	24,030	.0	.0	.0	427	12/26/2028	1.C FE
46617N-AW-7	JFIN 142R 2BR - CDO	C	07/20/2021	Paydown		220,437	220,437	220,437	220,437	.0	.0	.0	.0	.0	220,437	.0	.0	.0	5,694	07/20/2026	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		09/15/2021	Paydown		7,084	7,084	7,159	7,153	.0	(69)	.0	(69)	.0	7,084	.0	.0	.0	173	01/17/2073	1.A FE
46619X-AA-1	HENDR 2015-3 A - RMBS		09/15/2021	Paydown		8,741	8,741	8,733	8,734	.0	.7	.0	.7	.0	8,741	.0	.0	.0	235	03/17/2070	1.A FE
46637V-AA-3	JPTPE A - CMO/RMBS		09/01/2021	Paydown		12,310	12,310	12,094	12,117	.0	192	.0	192	.0	12,310	.0	.0	.0	246	09/17/2042	1.A FE
46639A-AA-7	JPTPE A - CMO/RMBS		09/01/2021	Paydown		11,516	11,516	11,055	11,103	.0	413	.0	413	.0	11,516	.0	.0	.0	192	12/27/2042	1.A FE
52522D-AG-6	LXS 2006-16N AA1 - RMBS		09/27/2021	Paydown		27,165	27,161	21,091	25,813	.0	1,352	.0	1,352	.0	27,165	.0	.0	.0	57	11/25/2046	1.D FM
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	09/15/2021	Paydown		1,089,820	1,089,820	1,054,061	1,066,287	.0	23,533	.0	23,533	.0	1,089,820	.0	.0	.0	9,532	05/15/2036	1.A FE
543190-AA-0	LTRAN 1111 A1 - RMBS		09/15/2021	Paydown		3,162	3,162	3,050	3,096	.0	66	.0	66	.0	3,162	.0	.0	.0	64	01/17/2045	1.F FE
55282L-AC-0	MF1 19FL2 AS - CDO	C	09/27/2021	Paydown		180,728	180,728	181,123	.0	(395)	.0	(395)	.0	.0	180,728	.0	.0	.0	2,137	11/27/2034	1.A FE
55448M-AA-5	MAACH 1 A - ABS	C	09/15/2021	Paydown		5,537	5,537	5,537	5,537	.0	.0	.0	.0	.0	5,537	.0	.0	.0	115	10/15/2039	1.G FE
565849-AL-0	MARATHON OIL CORP		09/03/2021	Call @ 100.00		277,303	250,000	234,013	241,494	.0	1,185	.0	1,185	.0	242,679	.0	7,321	7,321	34,575	06/01/2025	2.C FE
59319W-AA-9	MF1 2020-FL3 A - CDO		09/15/2021	Paydown		304,899	304,899	304,899	304,899	.0	.0	.0	.0	.0	304,899	.0	.0	.0	5,058	07/16/2035	1.A FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2021	Paydown		62,284	62,284	62,284	62,266	23	(5)	.0	18	.0	62,284	.0	.0	.0	3,270	03/15/2025	3.C FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/30/2021	Call @ 109.66		421,241	384,157	384,157	384,157	.0	.0	.0	.0	.0	384,157	.0	37,083	37,083	20,167	03/15/2025	3.B FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		09/19/2021	Paydown		74,505	74,505	74,501	74,502	.0	.2	.0	.2	.0	74,505	.0	.0	.0	1,528	11/19/2049	1.F FE
62954J-AA-2	NPRL 2019-1 A1 - ABS		09/20/2021	Paydown		48,874	48,874	48,873	48,874	.0	.0	.0	.0	.0	48,874	.0	.0	.0	825	09/20/2049	1.F FE
62955W-AA-2	NRZ FNT EXCESS LLC - ABS		09/25/2021	Paydown		81,576	81,576	81,576	81,576	.0	.0	.0	.0	.0	81,576	.0	.0	.0	662	05/25/2026	2.C FE
63862X-AA-0	NHLT 2020-1 A - RMBS		09/25/2021	Paydown		49,791	49,791	49,791	49,791	.0	.0	.0	.0	.0	49,791	.0	.0	.0	415	09/25/2030	1.A FE
64352V-MA-6	NCHET 2005-A A6 - RMBS		09/01/2021	Paydown		11,686	11,686	10,912	10,282	.0	1,404	.0	1,404	.0	11,686	.0	.0	.0	359	08/25/2035	1.D FM
64829T-AA-9	NZES 18FNT1 A - CMO/RMBS		09/25/2021	Paydown		44,201	44,192	44,192	44,196	.0	.4	.0	.4	.0	44,201	.0	.0	.0	1,063	05/25/2023	2.C FE
64829T-AJ-0	NZES 18FNT2 B - ABS		09/25/2021	Paydown		23,350	23,350	23,347	23,345	.0	.5	.0	.5	.0	23,350	.0	.0	.0	636	07/25/2054	2.C FE
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		09/25/2021	Paydown		52,775	52,775	52,775	.0	.0	.1	.0	.1	.0	52,775	.0	.0	.0	641	03/25/2026	2.C FE
65130P-AW-0	NEIFL 2016-1 A2R - CDO	C	07/20/2021	Paydown		82,903	82,903	82,898	82,898	.0	.5	.0	.5	.0	82,903	.0	.0	.0	2,405	04/20/2028	1.A FE
65251X-AN-6	NSBY 1 AR - CDO		07/26/2021	Paydown		94,782	94,782	94,782	94,782	.0	.0	.0	.0	.0	94,782	.0	.0	.0	1,296	10/25/2028	1.A FE
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		09/20/2021	Paydown		2,180	2,180	2,180	2,180	.0	.0	.0	.0	.0	2,180	.0	.0	.0	27	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS		09/20/2021	Paydown		2,180	2,180	2,179	2,179	.0	.1	.0	.1	.0	2,180	.0	.0	.0	32	11/21/2050	1.A FE
68267B-AA-8	OMFIT 2018-1 A - ABS		09/14/2021	Paydown		231,935	231,935	231,872	231,933	.0	.2	.0	.2	.0	231,935	.0	.0	.0	5,076	03/14/2029	1.A FE
69346T-AA-2	PPP 2019-5 A - CDO		09/16/2021	Paydown		160,494	160,494	160,494	160,494	.0	.0	.0	.0	.0	160,494	.0	.0	.0	1,254	04/14/2036	1.A FE
693684-AA-0	PSMC 201 A1 - CMO/RMBS		09/01/2021	Paydown		76,569	76,569	78,281	76,490	.0	(1,712)	.0	(1,712)	.0	76,569	.0	.0	.0	1,787	01/25/2050	1.D FM
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2021	Paydown		124,014	124,014	126,494	127,673	.0	(3,659)	.0	(3,659)	.0	124,014	.0	.0	.0	2,876	10/25/2049	1.D FM
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2021	Paydown		146,164	146,164	148,288	149,583	.0	(3,419)	.0	(3,419)	.0	146,164	.0	.0	.0	3,482	11/26/2049	1.D FM
69547J-AA-1	PAID 211 A - ABS		09/15/2021	Paydown		177,358	177,358	177,357	.0	.0	.0	.0	.0	.0	177,358	.0	.0	.0	905	11/15/2027	1.G FE
713448-BW-7	PEPSICO INC		08/25/2021	Maturity @ 100.00		45,000	45,000	44,483	44,953	.0	47	.0	47	.0	45,000	.0	.0	.0	1,350	08/25/2021	1.E FE
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	09/15/2021	Paydown		2,189	2,189	2,189	2,189	.0	.0	.0	.0	.0	2,189	.0	.0	.0	53	06/15/2044	2.B FE
74333N-AA-0	PROG 19SFR2 A - RMBS		07/01/2021	Paydown		1,111	1,111	1,111	1,110	.0	.0	.0	.0	.0	1,111	.0	.0	.0	17	05/19/2036	1.A FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		09/01/2021	Paydown		40,695	40,695	41,273	41,252	.0	(557)	.0	(557)	.0	40,695	.0	.0	.0	813	02/25/2050	1.D FM

SCHEDULE D - PART 4

E05.4

CUSIP Ident-ification	Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Admin- istrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		09/01/2021	Paydown		81,802	81,802	83,023	82,968	0	(1,166)	0	(1,166)	0	81,802	0	0	0	1,660	12/27/2049	1.D FM
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		09/27/2021	Paydown		24,071	23,436	18,419	23,331	0	740	0	740	0	24,071	0	0	0	45	01/25/2037	1.D FM
749357-AA-7	ROCKT 191 A1 - CMO/RMBS		09/01/2021	Paydown		66,645	66,643	67,674	67,321	0	(676)	0	(676)	0	66,645	0	0	0	1,350	09/27/2049	1.D FM
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		09/01/2021	Paydown		61,656	64,873	54,949	59,164	0	2,492	0	2,492	0	61,656	0	0	0	2,572	06/25/2036	1.D FM
74968Q-AA-5	RBIT 2020-1 A - ABS		09/25/2021	Paydown		74,990	74,990	74,990	74,990	0	0	0	0	0	74,990	0	0	0	1,110	02/25/2030	1.A FE
74968R-AA-3	RPIT 191 A - CMO/RMBS		09/25/2021	Paydown		73,848	73,848	73,276	73,367	0	481	0	481	0	73,848	0	0	0	1,314	10/25/2063	1.A FE
74969B-AA-7	RBIT 202 A - ABS		09/25/2021	Paydown		234,123	234,123	234,056	234,046	0	77	0	77	0	234,123	0	0	0	2,681	06/25/2030	1.A FE
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		09/27/2021	Paydown		57,149	54,423	42,381	55,785	0	1,365	0	1,365	0	57,149	0	0	0	260	05/25/2036	1.D FM
75575J-AA-3	ROMT 2020-FL4 A - CMBS		09/27/2021	Paydown		48	48	48	48	0	0	0	0	0	48	0	0	0	1	02/26/2035	1.A FE
76397A-AB-0	SCFET 2019-1 A2 - ABS		07/20/2021	Paydown		616,512	616,512	616,455	616,412	0	100	0	100	0	616,512	0	0	0	12,112	10/21/2024	1.A FE
78471D-AA-5	SQLP 161 A - ABS		09/25/2021	Paydown		22,506	22,506	22,504	22,505	0	1	0	1	0	22,506	0	0	0	487	08/25/2025	1.A FE
81441N-AC-0	SNMLT 062 A3 - RMBS		09/01/2021	Paydown		42,723	42,723	42,990	42,660	0	62	0	62	0	42,723	0	0	0	1,824	10/25/2036	1.D FM
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		09/01/2021	Paydown		161,689	161,689	164,518	164,420	0	(2,731)	0	(2,731)	0	161,689	0	0	0	3,771	12/27/2049	1.D FM
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2021	Paydown		59,709	59,709	60,960	60,821	0	(1,112)	0	(1,112)	0	59,709	0	0	0	1,386	11/25/2049	1.D FM
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		09/25/2021	Paydown		154,158	154,158	157,964	155,617	0	(1,459)	0	(1,459)	0	154,158	0	0	0	3,598	03/25/2050	1.D FM
817743-AA-5	SPRO 2019-1 A2 - RMBS		07/25/2021	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	73	10/25/2049	2.C FE
83611N-JX-7	SVHE 2005-OPT4 244 - RMBS		09/27/2021	Paydown		57,038	57,038	43,634	54,674	0	2,364	0	2,364	0	57,038	0	0	0	297	12/25/2035	1.D FM
85572R-AA-7	STARR 2018-1 A - ABS	C	09/15/2021	Paydown		53,097	53,097	52,893	52,944	0	153	0	153	0	53,097	0	0	0	1,412	05/15/2043	2.A FE
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		09/01/2021	Paydown		2,969	2,972	2,372	2,917	0	52	0	52	0	2,969	0	0	0	65	07/25/2035	1.D FM
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		09/27/2021	Paydown		327,134	327,134	309,142	309,465	0	17,670	0	17,670	0	327,134	0	0	0	841	05/25/2047	1.F FE
872225-AD-9	TBW 2006-5 A3 - RMBS		09/01/2021	Paydown		15,403	15,403	12,356	11,680	0	3,722	0	3,722	0	15,403	0	0	0	284	11/25/2036	1.D FM
87240P-AA-9	TOP 1 A1 - CDO	C	09/15/2021	Call @ 100.00	1,400,000	1,400,000	1,392,938	1,394,011	1,395,996	1,985	0	1,985	0	1,395,996	0	4,004	4,004	21,587	08/20/2029	1.A FE	
87267C-AA-6	TRP 211 A - ABS		09/17/2021	Paydown		8,192	8,192	8,190	8,192	0	2	0	2	0	8,192	0	0	0	29	06/19/2051	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	09/30/2021	Paydown		9,501	9,501	9,501	9,494	0	7	0	7	0	9,501	0	0	0	144	09/30/2039	1.B FE
878055-AE-2	HUNTINGTON NATIONAL BANK		08/24/2021	EXCHANGE	1,034,974	1,000,000	993,750	997,091	997,091	0	416	0	416	0	997,507	0	37,467	37,467	67,709	02/27/2025	2.A FE
88603U-AA-7	THRST 2021 A - ABS	C	09/15/2021	Paydown		10,055	10,055	10,054	10,054	0	0	0	0	0	10,055	0	0	0	72	06/15/2040	1.F FE
89613T-AA-6	TAH 18SFR1 A - RMBS		08/01/2021	Paydown		2,122	2,122	2,110	2,122	0	0	0	0	0	2,122	0	0	0	48	05/19/2037	1.A FE
89657B-AA-2	TRL 191 A1 - RMBS		09/17/2021	Paydown		10,655	10,655	10,650	10,651	0	5	0	5	0	10,655	0	0	0	271	04/17/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		09/17/2021	Paydown		17,416	17,416	17,409	17,416	0	7	0	7	0	17,416	0	0	0	63	06/20/2051	1.F FE
89690E-AE-7	TRMF 2014-1 A2 - RMBS		07/01/2021	Call @ 100.00	(861)	0	0	0	0	0	0	0	0	0	0	0	0	(861)	04/15/2044	1.F FE	
898203-AA-2	TFINS 2017-2 A1 - CDO	C	09/20/2021	Paydown	50,000	50,000	49,000	49,074	49,074	926	0	926	0	50,000	0	0	0	666	09/20/2039	1.D FE	
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2021	Paydown	38,322	38,322	38,322	38,322	38,322	0	0	0	0	0	38,322	0	0	0	1,202	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		09/28/2021	Paydown	17,438	17,438	17,438	17,438	17,438	0	0	0	0	0	17,438	0	0	0	199	02/28/2051	1.F FE
92259T-AA-9	VCC 211 A1 - RMBS		09/25/2021	Paydown	29,510	29,510	29,507	29,507	29,507	3	0	3	0	29,510	0	0	0	129	05/25/2051	1.A FE	
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		09/01/2021	Paydown	18,497	18,497	18,572	18,197	18,197	300	0	300	0	18,497	0	0	0	681	06/25/2033	1.D FM	
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		09/01/2021	Paydown	4,517	5,065	3,923	4,396	4,396	121	0	121	0	4,517	0	0	0	110	05/25/2037	1.D FM	
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		09/01/2021	Paydown	10,958	11,023	9,823	10,741	10,741	217	0	217	0	10,958	0	0	0	206	11/25/2036	1.D FM	
95002K-AA-1	WMBS 201 A1 - CMO/RMBS		09/25/2021	Paydown	106,764	106,764	108,032	107,214	107,214	(450)	0	(450)	0	106,764	0	0	0	2,141	12/27/2049	1.D FM	
96033D-AA-8	WESTR 171 A - RMBS		08/23/2021	Paydown	290,097	290,097	289,745	289,682	289,682	414	0	414	0	290,097	0	0	0	6,268	12/20/2030	1.A FE	
96033W-AA-6	WESTR 181 A - RMBS		09/01/2021	Paydown	45,490	45,490	45,410	45,410	45,410	80	0	80	0	45,490	0	0	0	1,025	12/20/2031	1.A FE	
97064G-AA-1	WESTF 2021-A A - ABS		09/15/2021	Paydown	15,198	15,198	15,197	15,197	15,197	1	0	1	0	15,198	0	0	0	117	05/15/2046	1.F FE	
974153-AB-4	WSTOP 201 A2 - RMBS		09/05/2021	Paydown	2,500	2,500	2,500	2,500	2,500	0	0	0	0	2,500	0	0	0	60	12/05/2050	2.B FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,759,991	20,656,898	20,471,652	19,157,245	23	85,754	0	85,777	0	20,647,674	0	85,875	85,875	454,388	XXX	XXX
BL3553-61-9 FRG TL B TL USD			07/02/2021	Direct		184,555	184,555	182,709	0	0	58	0	58	0	184,555	0	0	0	931	02/24/2026	3.C Z
8259999. Subtotal - Bonds - Unaffiliated Bank Loans						184,555	184,555	182,709	0	0	58	0	58	0	184,555	0	0	0	931	XXX	XXX
8399997. Total - Bonds - Part 4						25,857,788	25,754,697	25,817,418	24,077,120	23	80,395	0	80,418	0	25,746,686	0	84,660	84,660	617,339	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						25,857,788	25,754,697	25,817,418	24,077,120	23	80,395	0	80,418	0	25,746,686	0	84,660	84,660	617,339	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						25,857,788	XXX	25,817,418	24,077,120	23	80,395	0	80,418	0	25,746,686	0	84,660	84,660	617,339	XXX	XXX	

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Fifth Third Bank Cincinnati, OH .....		.0.100	.49	0	193,238	193,255	236,573	XXX
The Bank of New York Mellon ... New York, NY .....		.0.010	.0	0	22,481	5,572	19,121	XXX
Cash Held with Securities On Deposit .....		.0.000	.0	0	7,220	9,188	.0	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	49	0	222,939	208,014	255,694	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	49	0	222,939	208,014	255,694	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	49	0	222,939	208,014	255,694	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]