



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

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, Richfield, OH, US 44286  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.vanliner.com

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

#### OFFICERS

President <u>Colleen Frances Shepherd #</u>	Senior VP, Chief Financial Officer & Treasurer <u>Julie Ann McGraw</u>
Secretary <u>Matthew David Felvus</u>	Senior Vice President <u>Stephen Edward Winborn</u>

#### 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	Jeanne 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  
County of Summit SS:

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

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? .....  
b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

Yes [  ] No [  ]

## 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 \$ encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ 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 \$ 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
<b>DETAILS OF WRITE-INS</b>				
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
<b>DETAILS OF WRITE-INS</b>		
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
<b>UNDERWRITING INCOME</b>			
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
<b>DEDUCTIONS:</b>			
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
<b>INVESTMENT INCOME</b>			
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
<b>OTHER INCOME</b>			
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
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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
<b>DETAILS OF WRITE-INS</b>			
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
<b>Cash from Operations</b>			
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
<b>Cash from Investments</b>			
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)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	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)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	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

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## NOTES TO FINANCIAL STATEMENTS

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### **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.

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## NOTES TO FINANCIAL STATEMENTS

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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.

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## NOTES TO FINANCIAL STATEMENTS

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

##### 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			Sales	Settlements	Ending Balance at 9/30/2021
Asset backed securities	\$ 100,937	\$ -	\$ -	\$ 7,283	\$ (6,536)	\$ -	\$ -	\$ -	\$ (1,073)	\$ -	\$ 100,611
<b>Total</b>	<b>\$ 100,937</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 7,283</b>	<b>\$ (6,536)</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ (1,073)</b>	<b>\$ -</b>	<b>\$ 100,611</b>

##### 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

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## NOTES TO FINANCIAL STATEMENTS

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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

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## NOTES TO FINANCIAL STATEMENTS

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### **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.

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## NOTES TO FINANCIAL STATEMENTS

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### **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 [ X ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ X ] 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? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ X ] 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 [ X ] 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? ..... Yes [ ] No [ X ]  
 If yes, complete and file the merger history data file with the NAIC.

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? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.

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 [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] 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...

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY**  
**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? ..... Yes [  ] No [  ]  
 (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.

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 [  ]

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 [  ]

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 [  ] 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 [  ]

11.2 If yes, give full and complete information relating thereto:

	<b>1</b> Prior Year-End Book/Adjusted Carrying Value	<b>2</b> Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....	\$ ..... 0	\$ ..... 0
13. Amount of real estate and mortgages held in short-term investments: .....	\$ ..... 0	\$ ..... 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]		
14.2 If yes, please complete the following:		
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 [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ <input type="checkbox"/> ] No [ <input type="checkbox"/> ] N/A [ <input checked="" type="checkbox"/> ]		
15.2 If no, attach a description with this statement.		
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 [  ] 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 [  ]

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 [  ]

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 [  ]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
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 [  ] 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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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 [  ]

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:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- 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 [  ]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

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

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

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

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 51      R - Registered - Non-domiciled RRGs..... 0  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0      Q - Qualified - Qualified or accredited reinsurer..... 0  
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 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	
Triumphé 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	

\* Denotes insurer

@ Entity affiliated but not owned

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.			
Great American Insurance Company *	OH	31-1544320	
American Empire Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	OH	31-0973761	37990
American Signature Underwriters, Inc.	OH	31-0912199	35351
Brothers Property Corporation	OH	31-1463075	
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.

**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 Loca- tion	Rela- tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship 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	0.00		N	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	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	65.00	American Financial Group, Inc.	N	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	N	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	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	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0084	American Financial Group, Inc.	.10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH.	.IA.	Great American Holding, Inc.	Ownership..	100.00	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..	100.00	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..	100.00	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..	100.00	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..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	59-3269531	0	0		Great American Holding (Europe) Limited	.GBR.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	95-2801326	0	0		Great American Europe Limited	.GBR.	.NIA.	Great American Holding (Europe) Limited	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.IRL.	.IA.	Great American Europe Limited	Ownership..	100.00	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..	100.00	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..	100.00	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..	100.00	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..	100.00	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..	100.00	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..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	34-1607394	0	0		National Interstate Corporation	.OH.	.UPI.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYML.	.IA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	66-0660039	0	0		Hudson Management Group, Ltd.	.VIR.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	34-1607396	0	0		National Interstate Insurance Agency, Inc. Commercial For Hire Transportation Purchasing Group	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	36-4670968	0	0		SC.	.NIA.	National Interstate Insurance Agency, Inc.	Management..	.0.00	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..	100.00	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..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	43-1254631	0	0		TransProtection Service Company	.MO.	.NIA.	National Interstate Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0084	American Financial Group, Inc.	.41106	95-3623282	0	0		Triumph Casualty Company	.OH.	.IA.	National Interstate Insurance Company	Ownership..	100.00	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..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	59-1683711	0	0		Summit Consulting, LLC	.FL.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL.	.NIA.	Summit Consulting, LLC	Ownership..	100.00	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..	100.00	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..	100.00	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..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	59-2840291	0	0		Brothers Property Corporation	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	25-1754638	0	0		Brothers Pennsylvanian Corporation	.PA.	.NIA.	Brothers Property Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	59-2840294	0	0		Brothers Property Management Corporation	.OH.	.NIA.	Brothers Property Corporation	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	63-1767590	0	0		CropSurance Agency, LLC	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	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..	100.00	American Financial Group, Inc.	.N.	0	
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	.N.	0	

12.

## 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 Loca-tion	Rela-tion-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 Owner-ship Provide Percent-age	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	100.00	American Financial Group, Inc.	Y	0
..0000		00000	39-1404033	0	0	Farmers Crop Insurance Alliance, Inc.		KS.	NIA.	Great American Insurance Company	Ownership	100.00	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	100.00	American Financial Group, Inc.	N	0
..0000		00000	31-1753938	0	0	GAI Warranty Company		OH.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	Y	0
..0000		00000	31-1765544	0	0	GAI Warranty Company of Florida		FL.	NIA.	GAI Warranty Company	Ownership	100.00	American Financial Group, Inc.	N	0
..0000		00000	61-1329718	0	0	Global Premier Finance Company		OH.	NIA.	Great American Insurance Company	Ownership	100.00	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	100.00	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	100.00	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	100.00	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	100.00	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	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-1652643	0	0	Great American Insurance Agency, Inc.		OH.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
						Great American Insurance Company of New York		NY.	IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	22136	13-5539046	0	0	Great American Management Services, Inc.		OH.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-0856644	0	0	Great American Protection Insurance Company		OH.	IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	38580	31-1288778	0	0	Great American Re Inc.		DE.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-0918893	0	0	Great American Security Insurance Company		OH.	IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	31135	31-1209419	0	0	Great American Spirit Insurance Company		OH.	IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	33723	31-1237970	0	0	Great American Underwriters Insurance Company		OH.	IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	16618	83-1694393	0	0	Key Largo Group, Inc.		FL.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	59-1263251	0	0	PLS Canada Insurance Brokers Inc.		CAN.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	87-1850814	0	0	Professional Risk Brokers, Inc.		IL.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-1293064	0	0	Shelter Rock Holdings, LLC		OH.	NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000		0	0	Westline Industrial, LLC		OH.	NIA.	Great American Insurance Company	Ownership	100.00	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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE VANLINER INSURANCE COMPANY  
**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
<b>DETAILS OF WRITE-INS</b>				
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 Current Quarter	2 Current Year to Date	3 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	
<b>DETAILS OF WRITE-INS</b>				
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

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

**PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves (Cols. 1+2)	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 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)
													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.

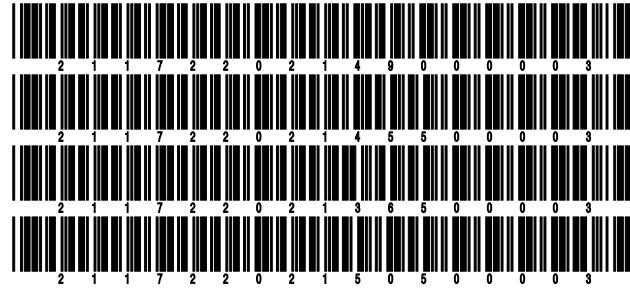
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 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) .....		

**NONE****SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 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
<b>BONDS</b>								
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
<b>PREFERRED STOCK</b>								
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

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Purchase xx	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
91999999 Totals					

**NONE****SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 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**

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

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
038923-AX-6	ARBOR REALTY TRUST INC		.08/31/2021	NO BROKER	1,000,000				1.F PL
09259E-AB-4	BLACKROCK TCP CAPITAL CORP		.08/18/2021	Bank of America Merrill Lynch	1,015,430				.1,425 2.C FE
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		.09/10/2021	CITIGROUP	.992,990				0 2.C FE
140501-AC-1	CAPITAL SOUTHWEST CORP		.08/24/2021	RAYMOND JAMES & ASSOCIATES INC.	.994,180				0 1.G PL
34961U-AY-0	FCO 9R A1T - CDO		.09/20/2021	Natixis	1,000,000				0 1.D Z
34961U-BE-3	FCOOL0-9R-BR - CDO		.09/20/2021	Natixis	1,200,000				0 1.D Z
38178G-AA-8	GCAP 49R AR - CDO		.08/06/2021	WELLS FARGO SECURITIES LLC	1,500,000				0 1.A FE
39809P-AA-3	GSTNE 21FL3 A - CDO		.07/29/2021	WELLS FARGO SECURITIES LLC	1,000,000				0 1.A FE
42234Q-AE-2	HEARTLAND FINANCIAL USA INC		.08/31/2021	PIPR	1,000,000				0 2.B FE
446150-AW-4	HUNTINGTON BANCSHARES INC		.08/24/2021	EXCHANGE	1,034,974				22,617 2.A FE
48254V-AA-3	KKR LENDING PARTNERS III CLO LLC - CDO		.08/20/2021	Bank of America Merrill Lynch	2,000,000				0 1.A FE
55280H-AW-7	MCFL 6R ARR - CDO		.09/28/2021	WELLS FARGO SECURITIES LLC	2,000,000				0 1.D Z
61034V-AC-7	MCML 12 A1 - CDO	C.	.08/17/2021	SMBI SECURITIES INC	1,500,000				0 1.A FE
62954J-AB-0	NPRL 2019-1 A2 - ABS		.09/13/2021	CANTOR FITZGERALD + CO	509,219				.1,125 1.F FE
641062-AV-6	NESTLE HOLDINGS INC		.09/07/2021	JP Morgan	998,870				0 1.D FE
69120V-AA-9	OWIL ROCK CORE INCOME CORP		.09/21/2021	DEUTSCHE BANK SECURITIES, INC.	.997,380				0 2.C FE
69546R-AA-4	PAID 213 A - ABS		.09/10/2021	CREDIT SUISSE SECURITIES (USA)	1,000,000				0 1.G FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		.09/24/2021	NOMURA SECURITIES/FIXED INCOME	.989,046				0 1.A FE
86271P-AA-3	STRTA 2 A1 - CDO	C.	.09/20/2021	Bank of America Merrill Lynch	1,000,000				0 1.D Z
97988P-BA-3	WDMNT 171RR A1R - CDO		.09/24/2021	DEUTSCHE BANK SECURITIES, INC.	1,000,000				0 1.D Z
98877G-AQ-1	ZCOP 191R A1R - CDO	C.	.09/17/2021	Amherst Securities Group LLC	2,000,000				0 1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					24,732,088				25,167 XXX
8399997. Total - Bonds - Part 3					24,732,088				25,167 XXX
8399998. Total - Bonds - Part 5					XXX				XXX
8399999. Total - Bonds					24,732,088				25,167 XXX
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		.09/08/2021	CITIGROUP	1,000,000,000				0 2.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,000,000				0 XXX
8999997. Total - Preferred Stocks - Part 3					1,000,000				0 XXX
8999998. Total - Preferred Stocks - Part 5					XXX				XXX
8999999. Total - Preferred Stocks					1,000,000				0 XXX
9799997. Total - Common Stocks - Part 3					0				0 XXX
9799998. Total - Common Stocks - Part 5					XXX				XXX
9799999. Total - Common Stocks					0				0 XXX
9899999. Total - Preferred and Common Stocks					1,000,000				0 XXX
9999999 - Totals					25,732,088				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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	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 Modi- fier and SVO Adminis- trative Symbol
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.36241L-S7-2	GN 783242 - RMBS		.09/01/2021	Paydown		.880	.880	.931	.904	0	(24)	0	(24)	0	.880	0	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	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	0	.617	.07/20/2039	1.A
.38375G-26-5	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	0	.23	.09/20/2040	1.A
.38379X-KD-1	GNR 2016-089 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	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	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	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	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	0	.2,076	.06/01/2049	1.B FE
.68609T-SH-2	OREGON ST		.09/01/2021	Direct		25,000	25,000	25,184	25,184	0	(184)	0	(184)	0	25,000	0	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	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	0	.961	.05/01/2048	1.A FE
.196479-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		.09/01/2021	Paydown		1,875	1,875	1,877	1,877	0	(2)	0	(2)	0	1,875	0	0	0	0	.40	.02/01/2044	1.B FE
.196479-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		.09/01/2021	Paydown		6,130	6,130	6,130	6,130	0	0	0	0	6,130	0	0	0	0	.153	.10/01/2057	1.A FE	
.20775C-B6-3	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	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	125,000	0	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	0	.244	.02/01/2031	1.A
.3128PT-5B-5	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	0	.25	.01/01/2034	1.A
.3128PT-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	0	.41	.11/01/2034	1.A
.3128PT-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	0	.41	.06/01/2031	1.A
.3128PT-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	0	.520	.03/01/2031	1.A
.3128PT-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	0	.123	.10/01/2032	1.A
.3128PT-XX-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	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	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	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	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	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	0	.50	.09/25/2040	1.A
.3136A7-SE-5	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	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	0	.376	.05/25/2039	1.A
.3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		.09/01/2021	Paydown		206	206	210	209	0	(2)	0	(2)	0	206	0	0	0	0	.3	.02/25/2042	1.A
.3136AA-V7-4	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	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	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	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	0	.016	.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	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	0	.118	.03/25/2041	1.A
.3136AR-R4-2	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	0	.353	.11/25/2042	1.A
.3136AT-CK-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	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	0	.33	.09/25/2045	1.A
.3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		.09/01/2021	Paydown																		

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.313780-TR-5	FHR 4186 MC - CMOR/MBs		09/01/2021	Paydown		4,092	4,092	3,920	4,000	0	.92	0	.92	0	4,092	0	0	0	0	0	03/15/2028	1.A	
.313787-3L-1	FHR 4289 WE - CMOR/MBs		09/01/2021	Paydown		416	416	426	421	0	(5)	0	(5)	0	416	0	0	0	0	0	08/15/2031	1.A	
.313787-WH-8	FHR 4311 EA - CMOR/MBs		09/01/2021	Paydown		256	256	252	254	0	2	0	2	0	256	0	0	0	0	0	09/15/2043	1.A	
.31378A-HX-3	FHR 4345 AB - CMOR/MBs		09/01/2021	Paydown		403	403	413	408	0	(5)	0	(5)	0	403	0	0	0	0	0	02/15/2040	1.A	
.31378B-FW-5	FHR 4349 CD - CMOR/MBs		09/01/2021	Paydown		3,255	3,255	3,252	3,217	0	.39	0	.39	0	3,255	0	0	0	0	0	03/15/2044	1.A	
.31378C-GX-0	FHR 4360 KA - CMOR/MBs		09/01/2021	Paydown		9,692	9,692	10,086	9,908	0	(215)	0	(215)	0	9,692	0	0	0	0	0	193	01/01/2040	1.A
.31378D-4U-7	FHR 4378 AC - CMOR/MBs		09/01/2021	Paydown		677	677	663	665	0	.12	0	.12	0	677	0	0	0	0	0	9	02/15/2044	1.A
.31378R-6T-7	FHR 4608 HA - CMOR/MBs		09/01/2021	Paydown		26,377	26,377	27,218	26,927	0	(549)	0	(549)	0	26,377	0	0	0	0	0	426	06/15/2041	1.A
.31378S-GS-6	FHR 4621 KA - CMOR/MBs		09/01/2021	Paydown		7,210	7,210	7,321	7,289	0	(79)	0	(79)	0	7,210	0	0	0	0	0	120	04/15/2046	1.A
.31378S-YX-5	FHR 4631 AC - CMOR/MBs		09/01/2021	Paydown		2,814	2,814	2,873	2,873	0	(59)	0	(59)	0	2,814	0	0	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	0	0	170	01/01/2037	1.A
.3138ES-BB-0	FN AL9962 - RMBS		09/01/2021	Paydown		17,886	17,886	18,725	18,559	0	(673)	0	(673)	0	17,886	0	0	0	0	0	430	01/01/2036	1.A
.3138WV-9D-1	FN A50098 - RMBS		09/01/2021	Paydown		431	431	449	446	0	(16)	0	(16)	0	431	0	0	0	0	0	10	08/01/2033	1.A
.3139TP-PS-3	FHM M012 A1B - CMBS		08/01/2021	Paydown		69,814	69,814	69,757	69,757	0	.57	0	.57	0	69,814	0	0	0	0	0	1,147	08/15/2051	1.A
.3139TP-PS-3	FHM M012 A1B - CMBS		09/01/2021	Paydown		62,214	62,214	62,164	62,164	0	.50	0	.50	0	62,214	0	0	0	0	0	1,260	08/15/2051	1.B FE
.31400B-N5-3	FN CA40111 - RMBS		09/01/2021	Paydown		47,183	47,183	47,979	47,787	0	(604)	0	(604)	0	47,183	0	0	0	0	0	1,076	08/01/2049	1.A
.31400C-DT-0	FN C44613 - 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	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	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	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	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	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	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	0	0	180	07/01/2036	1.A
.31418D-JI-0	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	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	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	0	0	227	02/01/2047	1.A FE
.57419R-JV-2	MARYLAND ST CMITY 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	0	0	1,097	09/01/2044	1.C FE
.57419R-LB-6	MARYLAND ST CMITY 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	0	0	1,204	09/01/2048	1.C FE
.57419T-DL-2	MARYLAND ST CMITY 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	0	0	1,400	03/01/2050	1.C FE
.57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY REV		07/12/2021	Direct		30,000	30,000	31,700	30,151	0	(151)	0	(151)	0	30,000	0	0	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	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	0	0	0	0	0	9,500	0	0	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	0	0	0	0	0	29,667	0	0	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	0	0	0	0	0	45,870	0	0	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	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	0	0	1,637	01/01/2048	1.B FE
.605350-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	0	0	272	12/01/2032	1.A FE
.60637B-HV-5	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2021	Direct		15,000	15,000	16,271	15,152	0	(152)	0	(152)	0	15,000	0	0	0	0	0	323	11/01/2036	1.B FE
.60637B-PZ-7	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2021	Direct		55,000	55,000	58,915	55,500	0	(500)	0	(500)	0	55,000	0	0	0	0	0	1,178	05/01/2047	1.B FE
.60637B-SP-6	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2021	Direct		35,000	35,000	37,043	35,272	0	(272)	0	(272)	0	35,000	0	0	0	0	0	786	05/01/2049	1.B FE
.60637B-VE-7	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2021	Direct		60,000	60,000	65,816	60,678	0	(678)	0	(678)	0	60,000	0	0	0	0	0	1,249	05/01/2050	1.B FE
.61212W-BB-0	MONTANA ST BRH HSG SINGLE FAMILY MTG		07/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4	12/01/2042	1.B FE
.63968M-RE-1	NEBRASKA INV 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	0	0	951	09/01/2048	1.B FE
.63968M-UU-1	NEBRASKA INV 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	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	0	0	1,212	03/01/2049	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	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	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	16,124	15,721	15,779	0	(345)	0	(345)	0	16,124	0	0	0	0	0	297	02/01/2043	1.B FE
.647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		29,525	29,525	29,008	29,262	0	(263)	0	(263)	0	29,525	0	0	0	0	0	536	07/01/2043	1.B FE
.647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		6,766	6,766	6,766	6,902	0	(136)	0	(136)										

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	Foreign	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	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative 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	.75,000	0	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	.80,629	0	-.629	0	-.629	.80,000	0	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	.32,933	0	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	.30,218	0	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	.35,000	0	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	.20,000	0	0	0	0	7,012	.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	.120,000	0	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	.25,000	0	0	0	0	622	.11/01/2044	1.A FE
.83756C-IQ-0	SOUTH DAKOTA HSG DEV AUTH		.08/04/2021	Direct		.155,000	.155,000	.165,427	.156,277	0	-.277	0	-.277	.155,000	0	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	.130	0	.130	.25,000	0	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	.30,000	0	0	0	0	1,235	.07/01/2042	1.B FE
.880461-03-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		.09/01/2021	Direct		.20,000	.20,000	.21,719	.20,125	0	-.125	0	-.125	.20,000	0	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	.10,002	0	0	0	0	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	.35,000	0	0	0	0	1,014	.03/01/2050	1.B FE
.92812U-04-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		.09/01/2021	Paydown		.44,206	.44,206	.44,206	.44,206	0	0	0	0	.44,206	0	0	0	0	1,044	.10/25/2037	1.A FE
.97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		.09/01/2021	Direct		.100,000	.100,000	.106,760	.100,645	0	-.645	0	-.645	.100,000	0	0	0	0	4,000	.09/01/2045	1.C FE
.97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		.09/01/2021	Direct		.55,000	.55,000	.59,661	.55,284	0	-.284	0	-.284	.55,000	0	0	0	0	2,200	.03/01/2048	1.C FE
319999. 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	.32,688	0	0	0	0	755	.10/16/2039	1.G FE
.00214M-AA-1	ARLF 1406 A1 - RMBS		.07/15/2021	Paydown		.209,337	.209,337	.203,133	.209,337	0	0	0	0	.209,337	0	0	0	0	3,566	.06/15/2044	1.F FE
.00214M-AB-9	ARLF 1406 A2 - RMBS		.07/15/2021	Paydown		1,000,000	1,000,000	.996,563	.991,900	0	8,100	0	8,100	1,000,000	0	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	.135,218	0	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	.12,650	0	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-3	AALLC 181 A - RMBS		.09/02/2021	Paydown		.23,697	.23,697	.23,693	.23,693	0	.5	0	.5	.23,697	0	0	0	0	609	.12/02/2033	1.F FE
.00443P-AA-7	ACE 2007-H2 A1 - RMBS		.09/27/2021	Paydown		.23,855	.23,855	.18,746	.18,746	0	5,109	0	5,109	.0	0	0	0	0	40	.12/25/2036	1.D FM
.02666A-AA-6	AHAR 2015-SFR1 A - RMBS		.09/01/2021	Paydown		.7,268	.7,268	.7,268	.7,268	0	8	0	8	.7,268	0	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	0	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	0	0	0	0	.57	.12/20/2044	5.B GI
.038413-AA-8	AOFIT 2020-A A - ABS		.09/17/2021	Paydown		.127,286	.127,286	.127,263	.127,263	0	.23	0	.23	.0	0	0	0	0	1,612	.07/17/2046	1.F FE
.04544N-AD-6	ABSH 2006-HE6 A4 - RMBS		.09/27/2021	Paydown		.33,456	.33,456	.28,103	.32,030	0	1,426	0	1,426	.0	0	0	0	0	.58	.11/25/2036	1.D FM
.05492E-AE-3	BDA 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	0	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	0	0	0	0	7,266	.08/15/2036	1.A FE
.054968-AB-8	BFRN 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	0	0	0	0	45,194	.03/25/2030	1.B FE
.05530M-AA-7	BCAP 2006-A2 A1 - RMBS		.09/27/2021	Paydown		.19,882	.19,882	.17,797	.19,046	0	.836	0	.836	0	0	0	0	0	.40	.01/25/2037	1.D FM
.05586A-AA-6	BSPRT 2018-FL4 A - CDO		.09/15/2021	Paydown		.297,697	.297,697	.297,697	.297,697	0	.28	0	.28	0	0	0	0	0	2,320	.09/17/2035	1.A FE
.05587T-AA-4	BSPRT 2019-FL5 A - CMBs		.09/15/2021	Paydown		.366,208	.366,208	.366,379	.366,374	0	(167)	0	(167)	0	0	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	.458,403	0	0	0	0	1,866	.02/17/2037	1.A FE
.05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		.09/01/2021	Paydown		.48,875	.48,875	.49,239	.47,989	0	.885	0	.885	0	0	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	0	0	0	0	.706	.09/25/2033	1.D FM
.073880-AG-1	BSAR 2007-1 3A1 - CMO/RMBS		.09/01/2021	Paydown		.3,723	.3,723	.3,568	.3,007	0	.3,582	0	.3,582	0	0	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	.457,544	.457,269	0	.29	0	.29	0	0	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	.6,856	0	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	.2,683	.2,664	0	(27)	0	(27)	0	0	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	0	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	0	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	0	0	.179,973	0	0	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	.0	0	.5	0	.5	0	0	0	0	0	.317	.10/18/2045	1.F FE
.12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		.09/01/2021	Paydown		.26,152	.26,152	.25,903	.25,937	0	.215	0	.215	0	0	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	.7,869	.7,869	0	(74)	0	(74)	0	0	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	0	0	0	0	.300	.09/15/2021	1.F FE
.14576A-AA-0	CARM 201 A1 - RMBS		.09/15/2021																		

## 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 CUSIP Ident- ification	2 Description	For- eign	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 Modifer and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.16159II-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	0	52,637	0	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	0	14,802	0	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	29,351	29,351	0	2	0	2	0	0	29,353	0	0	0	0	311	03/20/2043	1.C FE
.17309A-AD-1	CMALT 2006-1 A14 - CMO/RMBS		09/01/2021	Paydown	51,039	52,196	47,289	49,828	0	1,211	0	1,211	0	0	51,039	0	0	0	0	1,931	04/25/2036	1.D FM
.19421U-AA-2	CASL 2019-1 A1 - ABS		09/27/2021	Paydown	56,112	56,112	56,095	56,084	0	29	0	29	0	0	56,112	0	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	0	458	01/26/2065	1.A FE	
.21872F-AA-5	CAFL 2019-1 A - CMBS		09/01/2021	Paydown	75,853	75,853	75,814	75,814	0	39	0	39	0	0	75,853	0	0	0	0	2,275	03/15/2052	1.A FE
.23304G-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	0	213	05/20/2049	2.B FE	
.23342K-AC-8	DRB 2017-1 A2B - ABS		09/25/2021	Paydown	57,837	57,837	57,816	57,823	0	14	0	14	0	0	57,837	0	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	0	28,602	0	0	0	0	420	12/25/2036	1.D FM
.31737V-AA-4	FAHB 20HED A - CMO/RMBS		09/25/2021	Paydown	40,510	40,510	40,187	40,200	0	309	0	309	0	0	40,510	0	0	0	0	480	07/25/2030	1.A FE
.36255C-AC-3	GPMT 2018-FL21 AS - CDO		09/21/2021	Paydown	561,367	561,367	553,617	553,617	0	7,750	0	7,750	0	0	561,367	0	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	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	0	4,987	03/16/2035	1.A FE	
.40432B-AZ-2	HALO 2007-2 A36 - CMO/RMBS		09/01/2021	Paydown	0	0	692	397	0	12	0	(12)	0	0	0	0	0	0	0	22	09/25/2037	1.D FM
.41170T-AD-4	HNGR 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	0	93	06/22/2048	2.B FE	
.43133A-AA-5	HITR 2018-1 A1 - CDO	C.	07/12/2021	Paydown	38,622	38,622	37,849	37,956	0	665	0	665	0	0	38,622	0	0	0	0	459	07/11/2038	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	0	24,030	0	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	0	5,694	07/20/2026	1.A FE	
.46618A-AA-2	HEND 2014-2 A - RMBS		09/15/2021	Paydown	7,084	7,084	7,159	7,153	0	(69)	0	(69)	0	0	7,084	0	0	0	0	173	01/17/2073	1.A FE
.46619X-AA-1	HEND 2015-3 A - RMBS		09/15/2021	Paydown	8,741	8,741	8,733	8,734	0	7	0	7	0	0	8,741	0	0	0	0	235	03/17/2070	1.A FE
.46637V-AA-3	JTEP A - CMO/RMBS		09/01/2021	Paydown	12,310	12,310	12,117	12,117	0	192	0	192	0	0	12,310	0	0	0	0	246	09/17/2042	1.A FE
.46639A-AA-7	JTEP A - CMO/RMBS		09/01/2021	Paydown	11,516	11,516	11,055	11,103	0	413	0	413	0	0	11,516	0	0	0	0	192	12/27/2042	1.A FE
.52522D-AG-6	LX5 2006-16N A11 - RMBS		09/27/2021	Paydown	27,165	27,161	21,091	25,813	0	1,352	0	1,352	0	0	27,165	0	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	0	1,089,820	0	0	0	0	9,532	05/15/2036	1.A FE
.54319O-AA-0	LTRAN 111 A1 - RMBS		09/15/2021	Paydown	3,162	3,162	3,050	3,096	0	66	0	66	0	0	3,162	0	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	180,728	0	(395)	0	(395)	0	0	180,728	0	0	0	0	2,137	11/27/2034	1.A FE
.55446M-AA-5	MACH 1 A - ABS		09/15/2021	Paydown	5,537	5,537	5,537	5,537	0	0	0	0	0	5,537	0	0	0	0	115	05/15/2039	1.G FE	
.565849-AL-9	MARATHON OIL CORP		09/03/2021	Call @ 100.00	277,303	250,000	234,013	241,494	0	1,185	0	1,185	0	0	242,679	0	7,321	7,321	0	34,575	06/01/2025	2.C FE
.59319II-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	0	5,058	07/16/2035	1.A FE	
.59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2021	Paydown	62,284	62,284	62,264	62,266	0	23	0	23	0	0	62,284	0	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	0	20,167	03/15/2025	3.B FE	
.62947A-AA-9	NPRL 2019-2 A2 - ABS		09/19/2021	Paydown	74,505	74,505	74,501	74,502	0	2	0	2	0	0	74,505	0	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	0	825	09/20/2049	1.F FE	
.62955I-AA-9	NRZ FNT EXCESS LLC - ABS		09/25/2021	Paydown	81,576	81,576	82,903	82,903	0	0	0	0	0	81,576	0	0	0	0	662	05/25/2026	2.C FE	
.63862X-AC-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	0	415	09/25/2030	1.A FE	
.64352V-MA-6	NCHET 2005-A6 - RMBS		09/01/2021	Paydown	11,686	11,686	10,912	10,282	0	1,404	0	1,404	0	0	11,686	0	0	0	0	359	08/25/2035	1.D FM
.64829T-AA-9	NZES 18FNT1 A - CMO/RMBS		09/25/2021	Paydown	44,201	44,201	44,192	44,196	0	4	0	4	0	0	44,201	0	0	0	0	1,063	05/25/2023	2.C FE
.64829T-AA-9	NZES 18FNT2 B - ABS		09/25/2021	Paydown	23,350	23,350	23,345	23,345	0	5	0	5	0	0	23,350	0	0	0	0	636	07/25/2054	2.C FE
.64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		09/25/2021	Paydown	52,775																	

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

## 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 CUSIP Ident- ification	2 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 Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
9799999. Total - Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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**

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

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
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

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

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
82525-40-6 .....	INVESCO TREASURY INST .....		09/30/2021	.010		69,025,420	.458	2,843
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						69,025,420	.458	2,843
711991-00-0 .....	TD BANK DEPOSIT SWEEP .....	SD .....	09/01/2021	.000		4,500	.0	0
8699999. Subtotal - All Other Money Market Mutual Funds						4,500	0	0
9999999 - Total Cash Equivalents						69,029,920	.459	2,844