



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

NAIC Group Code	0084 (Current)	0084 (Prior)	NAIC Company Code	21172	Employer's ID Number	86-0114294
Organized under the Laws of	Ohio			State of Domicile or Port of Entry	OH	
Country of Domicile	United States of America					
Incorporated/Organized	04/16/1953			Commenced Business	04/01/1954	
Statutory Home Office	3250 Interstate Drive (Street and Number)			Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)		
Main Administrative Office	3250 Interstate Drive (Street and Number)			330-659-8900 (Area Code) (Telephone Number)		
	Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)					
Mail Address	3250 Interstate Drive (Street and Number or P.O. Box)			Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	3250 Interstate Drive (Street and Number)			330-659-8900 (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 (Name)			330-659-8900-5498 (Area Code) (Telephone Number)		
	Leah.Blazek@natl.com (E-mail Address)			330-659-8904 (FAX Number)		

OFFICERS

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

OTHER

Anthony Joseph Mercurio, Executive Vice President	Gary Norman Monda, VP, Chief Investment 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 #, Vice President
Keith Raymond Boyle #, Vice President	David Bernard Slisz, Assistant Vice President	Jeannine Eileen Novak #, Vice President
Howard Kim Baird, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer	Stephen Charles Beraha, Assistant Secretary
Ryan Edward Herrmann #, Assistant Vice President		

DIRECTORS OR TRUSTEES

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

State of	Ohio	SS
County of	Summit	

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

Colleen Frances Shepherd President	Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer	Matthew David Felvus Secretary
a. Is this an original filing? Yes [X] No []		
b. If no,		
1. State the amendment number.....		
2. Date filed		
3. Number of pages attached.....		
Subscribed and sworn to before me this		
18th day of February, 2022		

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	4,837,112	1.058	4,837,112	0	4,837,112	1.058
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,715,340	1.031	4,715,340	0	4,715,340	1.031
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	49,761,126	10.880	49,761,126	0	49,761,126	10.880
1.06 Industrial and miscellaneous	326,192,153	71.321	326,192,153	0	326,192,153	71.321
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	808,382	0.177	808,382	0	808,382	0.177
1.11 Total long-term bonds	386,314,114	84.466	386,314,114	0	386,314,114	84.466
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	8,646,180	1.890	8,646,180	0	8,646,180	1.890
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	8,646,180	1.890	8,646,180	0	8,646,180	1.890
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,869,212	0.409	1,869,212	0	1,869,212	0.409
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	1,869,212	0.409	1,869,212	0	1,869,212	0.409
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	67,892	0.015	67,892	0	67,892	0.015
6.02 Cash equivalents (Schedule E, Part 2)	60,426,420	13.212	60,426,420	0	60,426,420	13.212
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	60,494,312	13.227	60,494,312	0	60,494,312	13.227
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	36,309	0.008	36,309	0	36,309	0.008
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	457,360,127	100.000	457,360,127	0	457,360,127	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	372,635,884
2.	Cost of bonds and stocks acquired, Part 3, Column 7	139,771,238
3.	Accrual of discount	668,608
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	35,261
	4.2. Part 2, Section 1, Column 15	(193,781)
	4.3. Part 2, Section 2, Column 13	404,315
	4.4. Part 4, Column 11	(54,233)
		191,563
5.	Total gain (loss) on disposals, Part 4, Column 19	226,000
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	116,097,957
7.	Deduct amortization of premium	668,412
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
		0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	102,582
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	396,829,506
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	396,829,506

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	4,837,112	4,920,756	4,826,875	4,852,536
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	4,837,112	4,920,756	4,826,875	4,852,536
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	4,715,340	4,980,039	4,164,181	4,965,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	49,761,126	51,675,226	50,611,361	48,647,351
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	238,856,312	241,518,835	238,664,750	240,583,639
	9. Canada	1,000,036	1,065,000	999,950	1,000,000
	10. Other Countries	87,144,187	87,408,960	87,066,434	87,271,163
	11. Totals	327,000,535	329,992,795	326,731,134	328,854,802
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	386,314,114	391,568,817	386,333,551	387,319,689
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	8,646,180	8,646,180	8,166,002	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	8,646,180	8,646,180	8,166,002	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	8,646,180	8,646,180	8,166,002	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	1,168,900	1,168,900	509,943	
	21. Canada	0	0	0	
	22. Other Countries	700,313	700,313	391,421	
	23. Totals	1,869,212	1,869,212	901,365	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	1,869,212	1,869,212	901,365	
	26. Total Stocks	10,515,392	10,515,392	9,067,366	
	27. Total Bonds and Stocks	396,829,506	402,084,210	395,400,917	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	49,709	4,776,652	8,643	2,108	0	XXX	4,837,112	1.3	4,979,337	1.4	4,837,112	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	49,709	4,776,652	8,643	2,108	0	XXX	4,837,112	1.3	4,979,337	1.4	4,837,112	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,916,308	623,940	1,175,092	0	0	XXX	4,715,340	1.2	8,068,307	2.2	4,715,340	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	2,916,308	623,940	1,175,092	0	0	XXX	4,715,340	1.2	8,068,307	2.2	4,715,340	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,008,307	17,780,576	21,634,875	3,319,655	2,017,713	XXX	49,761,126	12.9	67,917,663	18.7	49,761,126	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	5,008,307	17,780,576	21,634,875	3,319,655	2,017,713	XXX	49,761,126	12.9	67,917,663	18.7	49,761,126	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	56,860,476	144,393,144	35,486,912	20,217,779	9,962,981	XXX	266,921,293	69.1	238,973,238	65.8	34,884,241	232,037,051
6.2 NAIC 2	5,379,463	33,958,258	9,609,081	5,890,998	2,592,541	XXX	57,430,341	14.9	41,120,371	11.3	26,800,874	30,629,467
6.3 NAIC 3	163,189	1,461,616	0	0	0	XXX	1,624,805	0.4	2,117,596	0.6	1,624,805	0
6.4 NAIC 4	115,660	0	0	0	0	XXX	115,660	0.0	114,769	0.0	115,660	0
6.5 NAIC 5	17,152	82,902	0	0	0	XXX	100,055	0.0	101,259	0.0	0	100,055
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	62,535,939	179,895,922	45,095,993	26,108,777	12,555,522	XXX	326,192,153	84.4	282,427,233	77.7	63,425,581	262,766,573
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	808,382	0	0	0	XXX	808,382	0.2	0	0.0	808,382	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	808,382	0	0	0	XXX	808,382	0.2	0	0.0	808,382	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 64,834,800	167,574,312	58,305,522	23,539,543	11,980,695	0	326,234,871	84.4	XXX	XXX	94,197,820	232,037,051
11.2 NAIC 2	(d) 5,379,463	33,958,258	9,609,081	5,890,998	2,592,541	0	57,430,341	14.9	XXX	XXX	26,800,874	30,629,467
11.3 NAIC 3	(d) 163,189	2,269,998	0	0	0	0	2,433,187	0.6	XXX	XXX	2,433,187	0
11.4 NAIC 4	(d) 115,660	0	0	0	0	0	115,660	0.0	XXX	XXX	115,660	0
11.5 NAIC 5	(d) 17,152	82,902	0	0	0	(c) 100,055	0	0.0	XXX	XXX	0	100,055
11.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
11.7 Totals	70,510,263	203,885,470	67,914,604	29,430,541	14,573,236	0	(b) 386,314,114	100.0	XXX	XXX	123,547,541	262,766,573
11.8 Line 11.7 as a % of Col. 7	18.3	52.8	17.6	7.6	3.8	0.0	100.0	XXX	XXX	XXX	32.0	68.0
12. Total Bonds Prior Year												
12.1 NAIC 1	52,507,876	176,963,363	66,463,733	16,685,998	7,317,575	0	XXX	XXX	319,938,545	88.0	118,903,478	201,035,067
12.2 NAIC 2	1,678,185	32,192,752	3,933,077	1,711,838	1,604,519	0	XXX	XXX	41,120,371	11.3	14,864,440	26,255,931
12.3 NAIC 3	244,536	873,978	999,082	0	0	0	XXX	XXX	2,117,596	0.6	1,629,030	488,566
12.4 NAIC 4	27,533	87,236	0	0	0	0	XXX	XXX	114,769	0.0	114,769	0
12.5 NAIC 5	12,926	88,333	0	0	0	0	XXX	XXX	(c) 101,259	0.0	0	101,259
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	54,471,056	210,205,662	71,395,892	18,397,836	8,922,094	0	XXX	XXX	(b) 363,392,540	100.0	135,511,717	227,880,823
12.8 Line 12.7 as a % of Col. 9	15.0	57.8	19.6	5.1	2.5	0.0	XXX	XXX	100.0	XXX	37.3	62.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	15,501,987	46,821,416	25,211,429	4,053,332	2,609,655	0	94,197,820	24.4	118,903,478	32.7	94,197,820	XXX
13.2 NAIC 2	1,795,459	19,848,993	5,156,423	0	0	0	26,800,874	6.9	14,864,440	4.1	26,800,874	XXX
13.3 NAIC 3	163,189	2,269,998	0	0	0	0	2,433,187	0.6	1,629,030	0.4	2,433,187	XXX
13.4 NAIC 4	115,660	0	0	0	0	0	115,660	0.0	114,769	0.0	115,660	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	17,576,294	68,940,407	30,367,851	4,053,332	2,609,655	0	123,547,541	32.0	135,511,717	37.3	123,547,541	XXX
13.8 Line 13.7 as a % of Col. 7	14.2	55.8	24.6	3.3	2.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.5	17.8	7.9	1.0	0.7	0.0	32.0	XXX	XXX	XXX	32.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	49,332,813	120,752,895	33,094,094	19,486,210	9,371,039	0	232,037,051	60.1	201,035,067	55.3	XXX	232,037,051
14.2 NAIC 2	3,584,004	14,109,265	4,452,659	5,890,998	2,592,541	0	30,629,467	7.9	26,255,931	7.2	XXX	30,629,467
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	488,566	0.1	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	17,152	82,902	0	0	0	0	100,055	0.0	101,259	0.0	XXX	100,055
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	52,933,969	134,945,063	37,546,752	25,377,208	11,963,580	0	262,766,573	68.0	227,880,823	62.7	XXX	262,766,573
14.8 Line 14.7 as a % of Col. 7	20.1	51.4	14.3	9.7	4.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	13.7	34.9	9.7	6.6	3.1	0.0	68.0	XXX	XXX	XXX	XXX	68.0

(a) Includes \$ 259,766,573 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 0 current year of bonds with Z designations and \$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 100,055 current year, \$ 101,259 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	4,712,954	0	0	0	XXX	4,712,954	1.2	4,707,080	1.3	4,712,954	0
1.02 Residential Mortgage-Backed Securities	49,709	63,698	8,643	2,108	0	XXX	124,158	0.0	272,257	0.1	124,158	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	49,709	4,776,652	8,643	2,108	0	XXX	4,837,112	1.3	4,979,337	1.4	4,837,112	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,916,308	623,940	1,175,092	0	0	XXX	4,715,340	1.2	8,068,307	2.2	4,715,340	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	2,916,308	623,940	1,175,092	0	0	XXX	4,715,340	1.2	8,068,307	2.2	4,715,340	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,476,382	1,225,854	2,743,968	388,317	0	XXX	5,834,522	1.5	6,355,390	1.7	5,834,522	0
5.02 Residential Mortgage-Backed Securities	1,274,369	2,288,438	659,898	109,530	1,847	XXX	4,334,083	1.1	10,121,136	2.8	4,334,083	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	2,257,556	14,266,284	18,231,008	2,821,808	2,015,866	XXX	39,592,522	10.2	51,441,137	14.2	39,592,522	0
5.05 Totals	5,008,307	17,780,576	21,634,875	3,319,655	2,017,713	XXX	49,761,126	12.9	67,917,663	18.7	49,761,126	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	14,153,081	53,452,578	10,138,574	2,046,990	0	XXX	79,791,222	20.7	59,266,558	16.3	52,030,502	27,760,721
6.02 Residential Mortgage-Backed Securities	5,890,363	9,622,749	6,955,821	5,902,486	5,223,931	XXX	33,595,351	8.7	29,553,245	8.1	6,567,986	27,027,365
6.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.3	1,000,000	0.3	0	1,000,000
6.04 Other Loan-Backed and Structured Securities	41,492,496	116,820,594	28,001,598	18,159,301	7,331,591	XXX	211,805,580	54.8	192,607,430	53.0	4,827,093	206,978,487
6.05 Totals	62,535,939	179,895,922	45,095,993	26,108,777	12,555,522	XXX	326,192,153	84.4	282,427,233	77.7	63,425,581	262,766,573
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	808,382	0	0	0	XXX	808,382	0.2	0	0.0	808,382	0
10.03 Totals	0	808,382	0	0	0	XXX	808,382	0.2	0	0.0	808,382	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	18,545,771	60,015,326	14,057,635	2,435,307	0	XXX	95,054,039	24.6	XXX	XXX	67,293,318	27,760,721
11.02 Residential Mortgage-Backed Securities	7,214,440	11,974,885	7,624,362	6,014,125	5,225,779	XXX	38,053,591	9.9	XXX	XXX	11,026,226	27,027,365
11.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.3	XXX	XXX	0	1,000,000
11.04 Other Loan-Backed and Structured Securities	43,750,052	131,086,878	46,232,606	20,981,109	9,347,457	XXX	251,398,103	65.1	XXX	XXX	44,419,615	206,978,487
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	808,382	0	0	0	XXX	808,382	0.2	XXX	XXX	808,382	0
11.08 Totals	70,510,263	203,885,470	67,914,604	29,430,541	14,573,236	0	386,314,114	100.0	XXX	XXX	123,547,541	262,766,573
11.09 Line 11.08 as a % of Col. 7	18.3	52.8	17.6	7.6	3.8	0.0	100.0	XXX	XXX	XXX	32.0	68.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	7,909,879	61,618,156	8,370,815	498,485	0	XXX	XXX	XXX	78,397,335	21.6	56,487,151	21,910,184
12.02 Residential Mortgage-Backed Securities	12,065,769	17,736,404	7,561,024	1,546,400	1,037,041	XXX	XXX	XXX	39,946,638	11.0	23,540,138	16,406,500
12.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	XXX	XXX	1,000,000	0.3	0	1,000,000
12.04 Other Loan-Backed and Structured Securities	33,495,408	130,851,102	55,464,053	16,352,951	7,885,053	XXX	XXX	XXX	244,048,567	67.2	55,484,428	188,564,139
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	54,471,056	210,205,662	71,395,892	18,397,836	8,922,094	0	XXX	XXX	363,392,540	100.0	135,511,717	227,880,823
12.09 Line 12.08 as a % of Col. 9	15.0	57.8	19.6	5.1	2.5	0.0	XXX	XXX	100.0	XXX	37.3	62.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	12,300,952	44,529,060	10,074,990	388,317	0	XXX	67,293,318	17.4	56,487,151	15.5	67,293,318	XXX
13.02 Residential Mortgage-Backed Securities	2,684,876	5,702,065	1,874,991	469,483	294,810	XXX	11,026,226	2.9	23,540,138	6.5	11,026,226	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	2,590,467	17,900,901	18,417,870	3,195,532	2,314,845	XXX	44,419,615	11.5	55,484,428	15.3	44,419,615	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	808,382	0	0	0	XXX	808,382	0.2	0	0.0	808,382	XXX
13.08 Totals	17,576,294	68,940,407	30,367,851	4,053,332	2,609,655	0	123,547,541	32.0	135,511,717	37.3	123,547,541	XXX
13.09 Line 13.08 as a % of Col. 7	14.2	55.8	24.6	3.3	2.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.5	17.8	7.9	1.0	0.7	0.0	32.0	XXX	XXX	XXX	32.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	6,244,819	15,486,266	3,982,645	2,046,990	0	XXX	27,760,721	7.2	21,910,184	6.0	XXX	27,760,721
14.02 Residential Mortgage-Backed Securities	4,529,564	6,272,820	5,749,371	5,544,641	4,930,968	XXX	27,027,365	7.0	16,406,500	4.5	XXX	27,027,365
14.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.3	1,000,000	0.3	XXX	1,000,000
14.04 Other Loan-Backed and Structured Securities	41,159,585	113,185,977	27,814,736	17,785,577	7,032,612	XXX	206,978,487	53.6	188,564,139	51.9	XXX	206,978,487
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	52,933,969	134,945,063	37,546,752	25,377,208	11,963,580	0	262,766,573	68.0	227,880,823	62.7	XXX	262,766,573
14.09 Line 14.08 as a % of Col. 7	20.1	51.4	14.3	9.7	4.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	13.7	34.9	9.7	6.6	3.1	0.0	68.0	XXX	XXX	XXX	XXX	68.0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	27,468,580	0	27,468,580	0
2. Cost of cash equivalents acquired	150,396,032	0	150,396,032	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	117,438,192	0	117,438,192	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	60,426,420	0	60,426,420	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	60,426,420	0	60,426,420	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-5P-1	UNITED STATES TREASURY	.SD			1.A	402,813	104.0938	416,375	400,000	401,129	.0	(568)	.0	.0	2.875	2.723	MN	1,011	11,500	12/07/2018	11/30/2023
912828-XT-2	UNITED STATES TREASURY	.SD			1.A	583,761	102.7500	595,950	580,000	581,868	.0	(750)	.0	.0	2.000	1.863	MN	1,020	11,600	06/06/2019	05/31/2024
912828-YE-4	UNITED STATES TREASURY				1.A	29,442	100.9219	30,277	30,000	29,696	.0	31	.0	.0	1.250	1.641	FA	127	8	09/12/2019	08/31/2024
912828-YE-4	UNITED STATES TREASURY	.SD			1.A	1,442,667	100.9219	1,483,552	1,470,000	1,455,087	.0	5,522	.0	.0	1.250	1.641	FA	6,243	18,743	09/12/2019	08/31/2024
912828-YM-6	UNITED STATES TREASURY	.SD			1.A	858,656	101.5938	873,706	860,000	859,228	.0	265	.0	.0	1.500	1.533	AO	2,209	12,900	11/01/2019	10/31/2024
912828-YM-6	UNITED STATES TREASURY				1.A	139,781	101.5938	142,231	140,000	139,874	.0	43	.0	.0	1.500	1.533	AO	360	2,100	11/01/2019	10/31/2024
912828-YV-6	UNITED STATES TREASURY	.SD			1.A	742,090	101.5938	761,953	750,000	745,280	.0	1,567	.0	.0	1.500	1.723	MN	989	11,250	12/12/2019	11/30/2024
912828-ZL-7	UNITED STATES TREASURY	.SD			1.A	310,727	97.8125	303,219	310,000	310,492	.0	(145)	.0	.0	0.375	0.327	AO	199	1,148	05/22/2020	04/30/2025
912828-ZL-7	UNITED STATES TREASURY				1.A	190,445	97.8125	185,844	190,000	190,302	.0	(92)	.0	.0	0.375	0.327	AO	122	727	05/22/2020	04/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,700,382	XXX	4,793,106	4,730,000	4,712,954	0	5,874	0	0	XXX	XXX	XXX	12,281	69,975	XXX	XXX
36241L-S7-2	GN 783242 - RMBS			4	1.A	5,481	104.3827	5,413	5,186	5,302	.0	(24)	.0	.0	3.000	1.593	MON	13	156	06/25/2012	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS			4	1.A	32,566	107.1184	33,116	30,915	32,013	.0	(44)	.0	.0	4.000	2.999	MON	103	1,237	09/07/2011	08/20/2039
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS			4	1.A	67,577	103.9001	68,479	65,909	66,158	.0	(17)	.0	.0	4.000	3.582	MON	220	2,636	12/31/2010	07/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS			4	1.A	12,363	100.5357	12,437	12,370	12,360	.0	.0	.0	.0	1.500	1.510	MON	15	186	08/27/2012	09/20/2040
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS			4	1.A	8,506	100.6088	8,205	8,156	8,325	.0	(93)	.0	.0	3.000	2.131	MON	20	245	07/28/2016	10/20/2045
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						126,493	XXX	127,650	122,536	124,158	0	(178)	0	0	XXX	XXX	XXX	372	4,459	XXX	XXX
0599999. Total - U.S. Government Bonds						4,826,875	XXX	4,920,756	4,852,536	4,837,112	0	5,695	0	0	XXX	XXX	XXX	12,652	74,434	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
100853-RV-4	BOSTON MASS	.SD		2	1.A FE	80,711	101.4430	101,443	100,000	88,258	.0	1,066	.0	.0	3.000	4.649	AO	750	3,000	09/04/2013	10/01/2030
100853-RV-4	BOSTON MASS			2	1.A FE	121,067	101.4430	152,165	150,000	152,387	.0	1,599	.0	.0	3.000	4.649	AO	1,125	4,500	09/04/2013	10/01/2030
521841-AB-2	LEANDER TEX INDPT SCH DIST	.#		3	1.A FE	350,818	89.9520	494,736	550,000	485,513	.0	16,432	.0	.0	0.000	3.434	N/A	0	0	06/25/2012	08/15/2025
521841-AB-2	LEANDER TEX INDPT SCH DIST	.SD		3	1.A FE	928,072	89.9520	1,308,802	1,455,000	1,284,403	.0	43,469	.0	.0	0.000	3.407	N/A	0	0	06/25/2012	08/15/2025
68609T-DW-7	OREGON ST			2	1.B FE	645,990	111.1700	667,020	600,000	623,940	.0	(9,233)	.0	.0	4.000	3.118	JD	2,000	24,671	12/14/2017	12/01/2048
68609T-HV-3	OREGON ST			2	1.B FE	258,847	114.6690	280,939	245,000	254,837	.0	(9,489)	.0	.0	4.250	3.570	JD	868	11,563	11/01/2018	06/01/2049
68609T-SH-2	OREGON ST			2	1.B FE	934,347	111.2260	962,105	865,000	920,256	.0	(10,246)	.0	.0	3.500	2.563	JD	2,523	30,639	10/17/2019	12/01/2049
882722-4A-6	TEXAS ST	.SD		2	1.A FE	844,330	101.2830	1,012,830	1,000,000	925,747	.0	11,451	.0	.0	3.000	4.520	FA	12,500	30,000	09/03/2013	08/01/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,164,181	XXX	4,980,039	4,965,000	4,715,340	0	45,049	0	0	XXX	XXX	XXX	19,766	104,373	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,164,181	XXX	4,980,039	4,965,000	4,715,340	0	45,049	0	0	XXX	XXX	XXX	19,766	104,373	XXX	XXX
59465H-UA-2	MICHIGAN ST HCSP FIN AUTH REV	.SD			1.B FE	1,000,000	102.5170	1,025,170	1,000,000	999,993	.0	(7)	.0	.0	2.400	2.400	MN	3,067	24,000	02/23/2017	11/15/2047
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,768,060	100.0230	1,768,467	1,768,060	1,768,060	.0	0	.0	.0	2.050	2.050	MON	3,826	0	11/10/2021	12/01/2051
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	.SD			1.A FE	227,045	115.1970	259,193	225,000	225,861	.0	(165)	.0	.0	4.000	3.909	MS	3,000	13,500	08/30/2013	09/01/2026
647200-SU-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	388,317	102.4500	397,831	388,317	388,317	.0	.0	.0	.0	2.980	2.979	MON	964	11,572	05/03/2017	08/01/2038
91754R-UY-1	UTAH ST BRD HIGHER ED REV			2	1.C FE	418,369	103.9480	363,818	350,000	356,368	.0	(7,475)	.0	.0	5.000	2.769	MN	2,917	17,500	09/19/2012	11/01/2027
91754R-UY-1	UTAH ST BRD HIGHER ED REV	.SD		2	1.C FE	1,314,874	103.9480	1,143,428	1,100,000	1,120,014	.0	(23,494)	.0	.0	5.000	2.769	MN	9,167	55,000	09/19/2012	11/01/2027
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1.D FE	776,584	110.2450	881,960	800,000	780,724	.0	1,241	.0	.0	3.375	3.600	FA	10,200	32,400	11/30/2017	08/15/2035
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	.SD		2	1.D FE	194,146	110.2450	220,490	200,000	195,185	.0	113	.0	.0	3.375	3.600	FA	2,550	1,350	11/30/2017	08/15/2035
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,087,395	XXX	6,060,356	5,831,377	5,834,522	0	(29,788)	0	0	XXX	XXX	XXX	35,690	155,322	XXX	XXX
3128MM-UM-3	FH G18587 - RMBS			4	1.A	106,704	105.2226	106,708	104,960	104,960	.0	(235)	.0	.0	3.000	1.810	MON	254	3,042	07/22/2016	02/01/2031
3128P7-5B-5	FH C91742 - RMBS			4	1.A	10,772	107.0659	10,757	10,047	10,660	.0	(23)	.0	.0	3.500	1.534	MON	29	352	09/27/2016	01/01/2034
3128P7-7L-1	FH C91799 - RMBS			4	1.A	15,146	107.0077	15,495	14,481	15,052	.0	(18)	.0	.0	3.500	2.254	MON	42	507	12/07/2016	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS			4	1.A	15,914	108.1528	15,918	14,718	15,622	.0	(52)	.0	.0	4.500	2.214	MON	55	662	12/13/2016	06/01/2031
3128P7-QN-6	FH C91361 - RMBS			4	1.A	233,867	107.1271	234,556	218,951	230,512	.0	(693)	.0	.0	4.000	2.000	MON	730	8,758	02/14/2017	03/01/2031
3128P7-IW-8	FH C91568 - RMBS			4	1.A	75,064	105.8029	75,458	71,320	74,282	.0	(158)	.0	.0	3.000	1.733	MON	178	2,140	07/22/2016	10/01/2032
3128P7-XX-6	FH C91594 - RMBS			4	1.A	253,486	105.8040	255,048	241,057	250,929	.0	(512)	.0	.0	3.000	1.769	MON	603	7,232	08/16/2016	01/01/2033
3128PV-BS-8	FH J15449 - RMBS			4	1.A	1,636	105.3028	1,614	1,533	1,587	.0	(10)	.0	.0	4.000	1.698	MON	5	61	09/27/2016	05/01/2026
3132J4-H3-6	FH G30949 - RMBS			4	1.A	152,481	106.9561	154,769	144,704	150,357	.0	(167)	.0	.0	3.500	2.278	MON	422	5,065	11/16/2016	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	839,878	103.4382	854,556	826,151	835,836	.0	(834)	.0	.0	3.500	3.083	MON	2,410	28,915	11/08/2019	11/01/2049
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS				1.A	1,654	100.0272	1,676	1,676	1,670	.0	7	.0	.0	2.000	3.442	MON	3	34	07/24/2014	07/25/2040
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS				1.A	22,272	101.3868	22,476	22,168	22,188	.0	(11)	.0	.0	2.000	1.864	MON	37	443	04/25/2012	09/25/2040

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS			4	.1.A	4,248	100.6107	4,219	4,194	4,207	.0	(8)	.0	.0	2.000	1.363	MON	.7	.84	08/27/2012	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS			4	.1.A	3,076	101.1999	3,053	3,017	3,049	.0	(3)	.0	.0	2.000	1.620	MON	.5	.60	02/20/2013	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS			4	.1.A	37,590	100.4485	37,886	37,717	37,641	.0	6	.0	.0	1.250	1.324	MON	.39	.471	01/24/2013	11/25/2042
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS			4	.1.A	1,736	101.7953	1,803	1,771	1,751	.0	2	.0	.0	2.000	2.517	MON	.3	.35	06/25/2014	11/25/2041
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	.1.A	16,152	102.2274	16,134	15,782	15,874	.0	(49)	.0	.0	3.000	2.531	MON	.39	.473	06/21/2013	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS			4	.1.A	8,113	103.2776	8,157	7,899	7,971	.0	(19)	.0	.0	3.250	2.766	MON	.21	.257	09/24/2013	08/25/2026
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS			4	.1.A	16,884	101.0211	16,344	16,179	16,365	.0	(218)	.0	.0	3.000	0.542	MON	.40	.485	08/25/2016	03/25/2041
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS			4	.1.A	42,597	101.4186	41,415	40,836	41,491	.0	(346)	.0	.0	3.000	0.292	MON	.102	.1,225	08/19/2016	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS			4	.1.A	19,098	103.9661	19,012	18,287	18,843	.0	(3)	.0	.0	3.000	1.865	MON	.46	.549	09/26/2016	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS			4	.1.A	14,250	103.5102	14,379	13,892	14,157	.0	(5)	.0	.0	3.000	2.445	MON	.35	.417	05/24/2017	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS			4	.1.A	99,758	102.5290	98,822	96,385	98,212	.0	(183)	.0	.0	2.500	1.473	MON	.201	2,410	09/22/2016	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS			4	.1.A	28,524	100.5648	27,599	27,444	27,729	.0	(365)	.0	.0	3.500	0.175	MON	.80	.961	04/26/2017	08/25/2040
3137A2-W9-8	FHR 3752 PD - CMO/RMBS			4	.1.A	3,422	103.1844	3,428	3,323	3,395	.0	(1)	.0	.0	2.750	1.928	MON	.8	.91	12/26/2012	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS			4	.1.A	3,647	102.1410	3,813	3,733	3,682	.0	6	.0	.0	2.500	3.115	MON	.8	.93	03/24/2014	02/15/2041
3137AJ-HW-7	FHR 3960 YH - CMO/RMBS			4	.1.A	4,750	100.2155	4,658	4,648	4,662	.0	(27)	.0	.0	2.000	0.043	MON	.8	.93	09/20/2012	08/15/2040
3137AP-GN-4	FHR 4029 NE - CMO/RMBS			4	.1.A	3,381	101.6502	3,320	3,323	3,323	.0	(9)	.0	.0	2.500	1.340	MON	.7	.82	03/25/2013	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS			4	.1.A	7,281	100.8792	7,250	7,187	7,222	.0	(17)	.0	.0	2.000	1.120	MON	.12	.144	08/08/2016	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS			4	.1.A	5,678	102.2871	5,639	5,513	5,599	.0	(18)	.0	.0	2.500	1.240	MON	.11	.138	08/08/2016	10/15/2031
3137AW-VA-0	FHR 4145 UC - CMO/RMBS			4	.1.A	138,942	100.5208	140,302	139,575	139,261	.0	32	.0	.0	1.500	1.581	MON	.174	2,094	03/20/2013	12/15/2027
3137BD-DW-1	FHR 4183 ME - CMO/RMBS			4	.1.A	46,610	101.4829	46,783	46,099	46,372	.0	(49)	.0	.0	2.000	1.665	MON	.77	.922	08/17/2016	02/15/2042
3137BD-TR-5	FHR 4186 MC - CMO/RMBS			4	.1.A	30,095	100.4665	31,567	31,421	30,787	.0	74	.0	.0	1.500	2.427	MON	.39	.471	07/22/2013	03/15/2028
3137B7-3L-1	FHR 4289 WE - CMO/RMBS			4	.1.A	2,384	102.9017	2,395	2,327	2,348	.0	(7)	.0	.0	3.000	2.226	MON	.6	.70	02/12/2014	08/15/2031
3137B7-VH-8	FHR 4311 EA - CMO/RMBS			4	.1.A	421	100.4307	429	427	425	.0	.1	.0	.0	2.000	2.581	MON	.1	.9	07/22/2014	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS			4	.1.A	1,864	101.1471	1,842	1,821	1,835	.0	(8)	.0	.0	3.000	1.840	MON	.5	.55	07/24/2014	02/15/2040
3137BB-FW-5	FHR 4349 CD - CMO/RMBS			4	.1.A	12,916	102.2797	13,223	12,929	12,790	.0	16	.0	.0	2.500	3.169	MON	.27	.323	06/25/2014	03/15/2044
3137BC-GX-0	FHR 4360 KA - CMO/RMBS			4	.1.A	3,667	100.0368	3,526	3,524	3,531	.0	(71)	.0	.0	3.000	0.451	MON	.9	.106	08/24/2016	05/15/2040
3137BD-4U-7	FHR 4378 AC - CMO/RMBS			4	.1.A	1,070	100.5012	1,098	1,093	1,079	.0	5	.0	.0	2.000	3.991	MON	.2	.22	08/26/2014	02/15/2044
3137BR-6T-7	FHR 4608 HA - CMO/RMBS			4	.1.A	25,092	100.1531	24,354	24,317	24,404	.0	(419)	.0	.0	2.500	1.776	MON	.51	.608	09/26/2016	06/15/2041
3137BS-GS-6	FHR 4621 KA - CMO/RMBS			4	.1.A	170,329	103.1625	173,066	167,760	169,490	.0	(100)	.0	.0	2.500	2.272	MON	.350	4,194	11/10/2016	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS			4	.1.A	13,664	102.7759	13,568	13,202	13,416	.0	(63)	.0	.0	3.500	2.038	MON	.39	.462	12/19/2016	08/15/2043
3138ER-VP-2	FN AL9621 - RMBS			4	.1.A	62,530	108.4167	63,600	58,662	61,711	.0	(74)	.0	.0	4.000	2.448	MON	.196	2,346	03/27/2017	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS			4	.1.A	124,639	106.5006	126,797	119,058	123,398	.0	(137)	.0	.0	3.500	2.320	MON	.347	4,167	04/26/2017	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS			4	.1.A	7,589	106.9743	7,790	7,282	7,535	.0	(10)	.0	.0	3.500	2.298	MON	.21	.255	12/09/2016	08/01/2033
3140QB-N5-3	FN CA4011 - RMBS			4	.1.A	86,527	103.4569	88,033	85,091	86,070	.0	(111)	.0	.0	3.500	2.884	MON	.248	2,978	10/16/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	.1.A	253,314	103.4512	258,104	249,494	251,999	.0	(384)	.0	.0	3.500	2.951	MON	.728	8,732	11/07/2019	11/01/2049
3140QC-PN-0	FN CA4928 - RMBS			4	.1.A	513,359	101.6175	510,495	502,370	510,936	.0	(1,321)	.0	.0	3.000	2.202	MON	.1,256	15,071	02/28/2020	01/01/2050
31418A-AJ-7	FN MA0908 - RMBS			4	.1.A	64,362	107.7193	65,560	60,862	63,511	.0	(141)	.0	.0	4.000	2.381	MON	.203	2,434	12/28/2016	11/01/2031
31418A-F2-9	FN MA1084 - RMBS			4	.1.A	206,136	107.0217	206,652	193,094	203,644	.0	(520)	.0	.0	3.500	1.577	MON	.563	6,758	09/27/2016	06/01/2032
31418A-H0-4	FN MA1138 - RMBS			4	.1.A	9,069	106.6534	9,061	8,496	8,955	.0	(22)	.0	.0	3.500	1.609	MON	.25	.297	08/11/2016	08/01/2032
31418A-SN-9	FN MA1424 - RMBS			4	.1.A	15,500	107.0257	16,023	14,972	15,404	.0	(18)	.0	.0	3.500	2.480	MON	.44	.524	12/16/2016	04/01/2033
31418B-7E-0	FN MA2692 - RMBS			4	.1.A	84,021	106.9792	85,300	79,735	83,028	.0	(84)	.0	.0	3.500	2.245	MON	.233	2,791	11/16/2016	07/01/2036
31418D-JH-3	FN MA3876 - RMBS			4	.1.A	443,803	101.6133	449,838	442,696	443,326	.0	(223)	.0	.0	3.000	2.869	MON	1,107	13,281	10/25/2019	12/01/2049
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,366,966	XXX	4,405,371	4,245,593	4,334,083	0	(7,597)	0	0	XXX	XXX	XXX	11,187	134,249	XXX	XXX
196479-E6-2	COLORADO HSG & FIN AUTH		2		.1.A FE	553,753	106.1240	541,232	510,000	535,747	.0	(10,457)	.0	.0	4.000	3.062	MM	3,567	21,223	10/06/2017	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		2		.1.B FE	143,628	126.1570	181,198	143,629	143,629	.0	0	.0	.0	3.200	3.200	MON	.383	4,596	06/20/2013	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		2		.1.A FE	2,298,568	108.8180	2,501,256	2,298,568	2,298,568	.0	0	.0	.0	3.750	3.750	MON	.7,183	86,196	08/04/2017	10/01/2057
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		2		.1.A FE	673,926	106.1300	679,232	640,000	660,041	.0	(6,015)	.0	.0	4.000	3.358	MM	3,271	27,295	04/25/2018	11/15/2039
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		2		.1.A FE	500,000	107.3700	536,850	500,000	499,997	.0	0	.0	.0	3.400	3.400	MM	2,172	18,173	04/26/2017	11/15/2032
31397P-PS-3	FHM M012 A1B - CMBS		4		.1.B FE	1,141,026	100.9540	1,151,912	1,141,026	1,139,919	.0	(183)	.0	.0	2.700	2.684	MON	2,567	30,808	09/11/2015	08/15/2051
373539-K6-1	GEORGIA ST HSG & FIN AUTH REV		2		.1.A FE	818,173	101.4430	821,688	810,000	811,161	.0	(1,231)	.0	.0	3.450	3.290	JD	2,329	27,945	10/01/2015	12/01/2032
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		2		.1.B FE	1,004,993	113.5800	1,027,899	905,000	991,954	.0	(13,956)	.0	.0	4.000	3.024	JJ	18,100	36,200	10/04/2019	01/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		2		.1.A FE	437,360	105.8580	462,981	437,360	437,360	.0	(32,699)	.0	.0	3.125	3.125	MON	1,139	13,696	01/25/2017	02/01/2047

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	.1.C FE	144,823	100.2200	140,308	140,000	140,943	0	(1,469)	0	0	3.250	2.832	MS	1,517	5,695	01/30/2014	09/01/2044
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	.1.C FE	400,000	102.9440	411,776	400,000	399,998	0	(1)	0	0	3.242	3.242	MS	4,323	14,513	04/07/2017	09/01/2048
57419R-S9-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	.1.A FE	2,000,000	106.4290	2,128,580	2,000,000	2,000,080	0	(15)	0	0	3.350	3.349	MS	19,728	67,000	07/27/2017	09/15/2034
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	.1.C FE	402,855	108.5990	407,246	375,000	396,876	0	(7,283)	0	0	3.500	2.602	MS	4,375	13,522	10/04/2019	03/01/2050
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	.1.B FE	153,217	104.2150	151,112	145,000	147,022	0	(1,464)	0	0	3.500	3.067	JD	423	5,265	11/18/2015	06/01/2042
594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	.1.C FE	613,157	105.0020	603,762	575,000	595,238	0	(8,741)	0	0	3.500	2.730	JD	1,677	20,125	10/13/2017	06/01/2048
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	.1.C FE	658,167	107.7420	668,000	620,000	642,358	0	(9,110)	0	0	4.000	3.268	JD	2,067	24,800	03/09/2018	12/01/2048
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	.1.A FE	190,783	102.1750	194,932	190,783	190,783	0	0	0	0	2.875	2.875	MON	457	5,485	10/15/2014	11/01/2044
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	.1.A FE	247,815	102.7980	254,748	247,815	247,815	0	0	0	0	3.000	2.999	MON	620	7,434	03/11/2015	04/01/2045
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	.1.A FE	272,428	103.4270	281,764	272,428	272,428	0	0	0	0	2.900	2.900	MON	658	7,900	10/09/2015	11/01/2045
60416S-BU-3	MINNESOTA ST HSG FIN AGY			2	.1.B FE	52,518	100.5140	50,257	50,000	50,292	0	(628)	0	0	3.000	2.406	JJ	750	1,762	05/15/2013	07/01/2031
60416S-WD-8	MINNESOTA ST HSG FIN AGY			2	.1.B FE	575,376	106.4130	569,310	535,000	555,964	0	(8,794)	0	0	4.000	3.147	JJ	10,700	22,470	12/05/2017	01/01/2048
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	.1.A FE	118,404	100.6740	119,202	118,404	118,404	0	0	0	0	2.750	2.750	MON	271	3,256	06/20/2013	12/01/2032
60637B-HV-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	.1.B FE	189,833	104.0630	182,110	175,000	180,354	0	(3,187)	0	0	4.000	3.027	MN	1,200	7,420	11/20/2015	11/01/2036
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	.1.B FE	621,284	107.4480	623,198	580,000	602,100	0	(9,830)	0	0	4.000	3.216	MN	3,967	24,425	12/01/2017	05/01/2047
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	.1.B FE	735,574	110.1530	765,563	695,000	722,668	0	(9,714)	0	0	4.250	3.490	MN	4,994	30,806	11/01/2018	05/01/2049
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	.1.B FE	1,788,012	110.0340	1,793,554	1,630,000	1,750,411	0	(32,146)	0	0	4.000	2.805	MN	11,033	67,165	06/27/2019	05/01/2050
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG			2	.1.B FE	262,335	103.7910	259,478	250,000	256,694	0	(4,646)	0	0	3.500	2.674	JD	729	8,754	09/10/2015	12/01/2042
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	.1.B FE	643,617	107.5250	650,526	605,000	629,366	0	(8,504)	0	0	4.000	3.335	MS	8,200	25,342	03/07/2018	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	.1.B FE	833,851	108.8280	848,858	780,000	822,601	0	(12,514)	0	0	3.750	2.901	MS	9,938	30,223	10/03/2019	09/01/2049
647200-2F-0	NEW MEXICO MTG FIN AUTH			2	.1.B FE	198,675	101.5910	187,943	185,000	187,022	0	(2,335)	0	0	4.000	3.036	MS	2,467	7,574	12/06/2013	03/01/2044
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS			2	.1.B FE	257,978	101.9540	269,763	264,593	259,126	0	190	0	0	2.600	2.729	MON	573	6,879	08/08/2014	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS			2	.1.B FE	359,007	101.2070	369,812	365,401	362,249	0	104	0	0	2.850	2.904	MON	868	10,414	08/08/2014	07/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS			2	.1.B FE	105,226	101.6830	102,882	101,179	102,477	0	(741)	0	0	4.500	4.408	MON	379	4,553	08/08/2013	10/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH			2	.1.A FE	803,670	109.1700	829,692	760,000	790,405	0	(10,017)	0	0	4.250	3.504	JJ	16,150	32,888	11/02/2018	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH			2	.1.A FE	1,384,140	108.6550	1,385,351	1,275,000	1,359,023	0	(22,606)	0	0	3.750	2.710	JJ	23,906	48,558	07/10/2019	01/01/2050
64972C-P6-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	.1.C FE	2,000,000	105.7940	2,115,880	2,000,000	2,000,021	0	(13)	0	0	3.350	3.349	MN	11,167	67,000	09/28/2017	11/01/2036
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	.1.B FE	556,437	106.0480	546,147	515,000	535,565	0	(10,058)	0	0	4.000	3.089	AO	5,150	20,777	10/11/2017	10/01/2037
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	.1.B FE	941,841	108.1550	946,356	875,000	927,361	0	(12,348)	0	0	3.500	2.589	AO	7,656	30,625	09/12/2019	10/01/2032
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	.1.B FE	766,231	109.0010	790,257	725,000	753,173	0	(9,160)	0	0	4.250	3.526	JJ	15,406	31,447	11/01/2018	07/01/2047
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY			2	.1.B FE	615,817	106.9110	609,393	570,000	590,423	0	(9,981)	0	0	4.000	3.140	JJ	11,400	22,800	04/05/2017	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY			2	.1.B FE	702,920	107.4410	703,739	655,000	680,414	0	(10,868)	0	0	4.000	3.155	JJ	13,100	26,200	12/01/2017	07/01/2048
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	.1.A FE	487,473	100.9860	482,279	487,473	487,473	0	0	0	0	3.750	3.750	MON	1,523	18,280	10/10/2013	03/01/2044
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	.1.A FE	423,397	101.8950	431,420	423,397	423,397	0	0	0	0	3.350	3.350	MON	1,182	14,184	10/10/2013	09/01/2035
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	.1.C FE	110,000	110.0000	110,620	110,000	109,999	0	0	0	0	2.500	2.500	JJ	1,375	3,092	05/31/2013	07/01/2034
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	.1.C FE	183,831	101.7970	178,145	175,000	176,099	0	(1,487)	0	0	3.125	2.863	JJ	2,734	5,955	12/10/2014	07/01/2044
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	.1.C FE	563,550	107.7650	560,378	520,000	539,165	0	(9,496)	0	0	4.000	3.116	JJ	10,400	21,774	05/03/2017	07/01/2047
708796-AR-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	.1.B FE	909,558	106.0770	906,958	855,000	875,575	0	(7,637)	0	0	4.000	3.387	AO	9,163	35,252	01/11/2017	10/01/2046
708796-X3-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	.1.B FE	200,000	106.5780	213,156	200,000	200,006	0	(4)	0	0	3.850	3.849	AO	1,925	7,700	11/05/2015	10/01/2030
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP			2	.1.B FE	1,076,331	105.9230	1,149,265	1,085,000	1,077,959	0	3,655	0	0	3.400	3.460	AO	9,223	37,226	10/03/2017	10/01/2035
76221T-DH-9																					

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						40,156,999	XXX	41,209,499	38,570,382	39,592,522	0	(350,948)	0	0	XXX	XXX	XXX	368,908	1,453,091	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						50,611,361	XXX	51,675,226	48,647,351	49,761,126	0	(388,333)	0	0	XXX	XXX	XXX	415,785	1,742,662	XXX	XXX
00206R-GL-0	AT&T INC			1,2	2.B FE	162,076	111.1258	180,024	162,000	162,049	0	(7)	0	0	4.100	4.095	FA	2,509	6,642	12/01/2017	02/15/2028
023135-BX-3	AMAZON.COM INC			1,2	1.D FE	1,732,483	98.9427	1,721,603	1,740,000	1,733,420	0	1,035	0	0	1.000	1.089	MN	2,368	9,225	05/10/2021	05/12/2026
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	258,877	98.9427	257,251	260,000	259,017	0	43	0	0	1.000	1.089	MN	354	775	05/10/2021	05/12/2026
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	4.B FE	116,197	99.5374	115,680	116,197	115,680	19,640	(16)	0	0	4.375	4.333	AO	1,271	5,084	09/02/2014	04/01/2024
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	3.B FE	625,366	100.7500	630,056	625,366	625,558	43,684	15	0	0	3.700	3.690	AO	5,785	23,139	09/02/2018	04/01/2028
03666H-AA-9	ANTARES HOLDINGS LP		C	1,2	2.C FE	999,950	106.5000	1,065,000	1,000,000	1,000,036	0	(21)	0	0	6.000	5.998	FA	22,667	60,000	07/19/2018	08/15/2023
03761U-AG-1	APOLLO INVESTMENT CORP			1	2.C FE	495,215	103.8882	519,441	500,000	498,225	0	501	0	0	5.250	5.373	MS	8,604	26,250	02/24/2015	03/03/2025
037833-CG-3	APPLE INC	SD		1,2	1.B FE	1,999,120	104.0836	2,081,672	2,000,000	1,999,732	0	122	0	0	3.000	3.007	FA	23,667	60,000	02/02/2017	02/09/2024
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	1,000,000	99.1646	991,646	1,000,000	1,000,000	0	0	0	0	5.000	4.998	AO	8,472	25,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	101.0380	1,010,380	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,125	0	08/31/2021	09/01/2026
05541T-AP-6	BGC PARTNERS INC			1,2	2.C FE	399,208	107.2105	428,842	400,000	399,417	0	132	0	0	4.375	4.416	JD	778	17,500	07/08/2020	12/15/2025
05579H-AE-2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR		C		1.E FE	998,240	100.3370	1,003,370	1,000,000	999,949	0	364	0	0	2.900	2.937	FA	10,472	29,000	02/13/2017	02/21/2022
05580M-B2-7	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	25.5000	1,020,000	1,000,000	1,000,000	0	0	0	0	5.500	5.501	JAJO	9,319	32,236	03/25/2021	03/31/2026
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	991,960	99.5654	995,654	1,000,000	993,184	0	1,224	0	0	2.950	3.125	MS	9,096	14,750	03/03/2021	03/10/2026
07330M-AC-1	TRUIST BANK	SD		2	1.F FE	1,000,000	103.0932	1,030,932	1,000,000	1,000,000	0	0	0	0	2.636	2.636	MS	7,615	26,360	09/09/2019	09/17/2029
09259E-AB-4	BLACKROCK TOP CAPITAL CORP			1	2.C FE	1,015,430	100.7424	1,007,424	1,000,000	1,014,300	0	(1,130)	0	0	2.850	2.481	FA	11,242	0	08/18/2021	02/09/2026
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	992,990	97.2620	972,620	1,000,000	993,385	0	395	0	0	2.625	2.768	JD	7,729	0	09/10/2021	12/15/2026
09261L-AD-0	BLACKSTONE SECURED LENDING FUND				2.C FE	497,855	103.0709	515,355	500,000	498,871	0	701	0	0	3.650	3.803	JJ	8,466	18,199	07/08/2020	07/14/2023
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,910	100.0570	1,000,570	1,000,000	989,560	0	1,650	0	0	2.750	2.990	MS	8,021	13,750	03/09/2021	09/16/2026
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	995,370	99.9247	999,247	1,000,000	995,690	0	320	0	0	2.500	2.572	JJ	12,917	0	06/22/2021	07/15/2028
09581J-AA-4	BLUE OIL FINANCE LLC			1,2	2.B FE	987,300	97.8063	978,063	1,000,000	987,908	0	608	0	0	3.125	3.275	JD	1,823	15,625	06/03/2021	06/10/2031
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC	SD		1,2	1.F FE	2,000,000	105.4443	2,108,886	2,000,000	1,999,987	0	6	0	0	3.790	3.790	FA	30,531	75,800	11/01/2018	02/06/2024
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	999,730	105.8724	1,058,724	1,000,000	999,902	0	48	0	0	4.500	4.505	JD	3,375	45,000	11/29/2018	12/04/2023
11135F-BL-4	BROADCOM INC			1,2	2.C FE	1,011,070	104.1235	1,041,235	1,000,000	1,010,552	0	(518)	0	0	3.469	3.363	AO	7,323	18,790	03/31/2021	04/15/2034
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	1,993,960	99.9732	1,999,464	2,000,000	1,979,892	0	(14,068)	0	0	3.250	3.316	MS	16,431	32,881	03/24/2021	03/30/2026
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	1,021,100	104.8758	1,048,758	1,000,000	1,017,832	0	(3,268)	0	0	4.500	4.022	JJ	18,875	26,500	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	994,180	100.2052	1,002,052	1,000,000	994,564	0	384	0	0	3.375	3.500	AO	11,625	0	08/24/2021	10/01/2026
166764-BN-9	CHEVRON CORP	SD		1,2	1.D FE	2,000,000	100.1263	2,002,526	2,000,000	2,000,000	0	0	0	0	2.498	2.497	MS	16,376	49,960	02/28/2017	03/03/2022
166764-BT-6	CHEVRON CORP	SD		1,2	1.D FE	355,000	103.9609	369,061	355,000	355,000	0	0	0	0	2.895	2.895	MS	3,369	10,277	02/28/2017	03/03/2024
17288X-AB-0	CITADEL LP			1,2	2.B FE	498,570	107.0155	535,078	500,000	498,809	0	182	0	0	4.875	4.923	JJ	11,104	24,375	09/11/2019	01/15/2027
20454P-AA-1	COMPEER FINANCIAL, FLCA				2.B FE	2,000,000	98.5669	1,971,337	2,000,000	2,000,000	0	0	0	0	2.750	2.750	JD	4,583	29,639	05/12/2021	06/01/2031
22822R-BF-6	CROCAS 181 C - RWBS	SD			1.F FE	1,000,000	101.3115	1,013,115	1,000,000	1,000,016	0	(3)	0	0	3.720	3.720	MON	1,653	37,200	06/26/2018	07/15/2043
233851-CS-1	DAHLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,351,202	99.9999	1,339,999	1,340,000	1,340,035	0	(2,523)	0	0	2.850	2.658	JJ	18,565	38,190	05/02/2017	01/06/2022
24422E-UE-7	JOHN DEERE CAPITAL CORP	SD			1.F FE	2,999,070	106.7242	3,201,726	3,000,000	2,999,614	0	112	0	0	3.450	3.454	MS	31,050	103,500	03/08/2018	03/13/2025
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.F FE	999,340	100.6142	1,006,142	1,000,000	999,506	0	90	0	0	1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
278642-AN-3	EBAY INC			1,2	2.A FE	997,720	100.4086	1,004,086	1,000,000	999,925	0	400	0	0	3.800	3.841	MS	11,822	38,000	03/02/2016	03/09/2022
278642-AW-3	EBAY INC			1,2	2.A FE	998,430	102.2780	1,022,780	1,000,000	998,684	0	142	0	0	2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	996,540	114.1220	1,141,220	1,000,000	998,526	0	338	0	0	5.875	5.919	AO	12,403	58,750	10/01/2015	10/15/2025
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	999,240	102.8750	1,028,750	1,000,000	999,489	0	142	0	0	2.900	2.916	MN	3,706	29,000	01/07/2020	05/15/2025
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.C FE	995,350	111.4519	1,114,519	1,000,000	997,939	0	439	0	0	5.000	5.056	FA	18,889	50,000	12/01/2015	02/15/2026
36143L-2A-2	GA GLOBAL FUNDING TRUST				1.G FE	1,997,700	99.3745	1,987,490	2,000,000	1,998,128	0	428	0	0	1.625	1.649	AJ	14,986	16,250	01/08/2021	01/15/2026
37254B-AB-6	GENPACT LUXEMBOURG SARL		C	1,2	2.C FE	499,885	100.4960	502,480	500,000	499,996	0	17	0	0	3.700	3.670	AO	4,625	18,500	03/21/2017	04/01/2022
38173M-AB-8	GOLUB CAPITAL BOC INC			1,2	2.C FE	996,990	98.3263	983,263	1,000,000	997,430	0	440	0	0	2.500	2.559	FA	8,819	12,500	02/17/2021	08/24/2026
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING	SD			1.B FE	679,143	100.7000	684,760	680,000	679,939	0	172	0	0	2.500	2.526	MN	6,878	12,625	05/03/2017	05/08/2022
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	724,087	100.7000	730,075	725,000	724,934	0	187	0	0	2.500	2.526	MN	2,668	22,500	05/03/2017	05/08/2022
40434L-AA-3	HP INC			1,2	2.B FE	997,690	102.1850	1,021,850	1,000,000	998,375	0	447	0	0	2.200	2.249	JD	856	22,000	06/09/2020	06/17/2025
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	998,630	104.7369	1,047,369	1,000,000	999,035	0	261	0	0	3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	1,000,000	99.9735	999,735	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MS	8,632	0	08/31/2021	09/15/2031
446150-AW-4	HUNTINGTON BANCSHARES INC			2	2.A FE	1,034,974	96.0428	1,068,956	1,113,000	1,036,438	0	1,464	0	0	2.487	3.074	FA	10,380	0	08/24/2021	08/15/2036

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44891A-AM-9	HYUNDAI CAPITAL AMERICA			1	2.A FE	499,470		100,5842	500,000	499,972	.0	.107	.0	.0	3.100	3.122	AO	3,703	15,500	03/29/2017	04/05/2022
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING	.SD			1.F FE	1,998,500		104,1624	2,000,000	1,999,534	.0	.213	.0	.0	3.250	3.262	JJ	27,264	65,000	01/24/2017	01/30/2024
478160-CD-4	JOHNSON & JOHNSON	.SD	1,2		1.A FE	997,280		100,1852	1,000,000	999,904	.0	.562	.0	.0	2.250	2.307	MS	7,375	22,500	02/28/2017	03/03/2022
532457-B0-0	ELI LILLY AND CO		1		1.F FE	1,128,294		100,7599	1,130,000	1,129,869	.0	.348	.0	.0	2.350	2.382	MN	3,393	26,555	05/04/2017	05/15/2022
58013M-FL-3	MCDONALD'S CORP		1,2		2.A FE	998,160		100,8158	1,000,000	998,755	.0	.328	.0	.0	1.450	1.485	MS	4,833	14,500	03/03/2020	09/01/2025
62947Q-AZ-1	NXP BV	C	1,2		2.B FE	999,710		107,3657	1,000,000	999,845	.0	.66	.0	.0	4.875	4.883	MS	16,250	48,750	12/03/2018	03/01/2024
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN	.SD	1,2		1.E FE	998,050		103,6937	1,000,000	999,391	.0	.277	.0	.0	2.950	2.980	FA	11,800	29,500	01/31/2017	02/07/2024
641062-AV-6	NESTLE HOLDINGS INC		1,2		1.D FE	799,096		97,6891	800,000	799,143	.0	.54	.0	.0	1.150	1.172	JJ	2,734	.0	09/07/2021	01/14/2027
641062-AV-6	NESTLE HOLDINGS INC	.SD	1,2		1.D FE	199,774		97,6891	200,000	199,786	.0	.195	.0	.0	1.150	1.172	JJ	.684	.0	09/07/2021	01/14/2027
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.				2.A PL	500,000		99,1698	500,000	500,000	.0	.0	.0	.0	5.750	5.747	AO	4,872	14,615	04/15/2021	04/30/2026
654740-AV-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC	.SD	1		2.C FE	1,998,800		99,9993	2,000,000	1,999,992	.0	.249	.0	.0	2.800	2.813	JJ	26,133	56,000	01/10/2017	01/13/2022
65535H-AP-4	NOMURA HOLDINGS INC	C			2.A FE	1,000,000		102,8912	1,000,000	1,000,000	.0	.0	.0	.0	2.648	2.648	JJ	12,137	26,480	01/09/2020	01/16/2025
69120V-AA-9	OWIL ROCK CORE INCOME CORP		1,2		2.C FE	997,380		96,6199	1,000,000	997,515	.0	.135	.0	.0	3.125	3.182	MS	8,507	.0	09/21/2021	09/23/2026
695016-SC-4	PACIFIC WESTERN BANK		2,5		2.C FE	1,000,000		101,0185	1,000,000	1,000,000	.0	.0	.0	.0	3.250	3.251	MN	5,417	16,340	04/27/2021	05/01/2031
713448-DT-2	PEPSICO INC		1,2		1.E FE	1,995,960		100,4784	2,009,568	1,999,719	.0	.830	.0	.0	2.250	2.293	MN	7,375	45,000	04/27/2017	05/02/2022
71654Q-BW-1	PETROLEOS MEXICANOS	C	1		3.C FE	998,200		101,5199	1,000,000	999,248	.0	.165	.0	.0	4.500	4.520	JJ	19,750	45,000	01/15/2015	01/23/2026
74153W-CL-1	PRICOA GLOBAL FUNDING I				1.D FE	999,910		103,2605	1,000,000	999,950	.0	.18	.0	.0	2.400	2.402	MS	6,533	24,000	09/16/2019	09/23/2024
74930B-AG-0	RBB BANCORP		2,5		2.B FE	1,000,000		102,3215	1,000,000	1,000,000	.0	.0	.0	.0	4.000	4.001	AO	10,000	20,556	03/23/2021	04/01/2031
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II		1		1.E FE	473,680		104,0402	475,000	474,021	.0	.203	.0	.0	2.750	2.794	JJ	5,806	16,491	01/13/2020	01/21/2027
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	.SD	1		1.E FE	523,541		104,0402	525,000	523,929	.0	.183	.0	.0	2.750	2.794	JJ	6,417	11,009	01/13/2020	01/21/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		1,2		2.A FE	997,720		103,1585	1,000,000	997,858	.0	.138	.0	.0	3.350	3.377	AO	6,979	16,750	04/13/2021	04/16/2031
85325W-AA-6	STANDARD CHARTERED PLC	C	2,5		1.G FE	999,990		102,6813	1,000,000	1,000,015	.0	.8	.0	.0	2.819	2.820	JJ	11,824	28,190	01/07/2020	01/30/2026
86275H-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	1,000,000		99,0357	1,000,000	1,000,000	.0	.0	.0	.0	4.250	4.253	JAJO	10,625	21,368	03/31/2021	04/01/2026
882508-BB-9	TEXAS INSTRUMENTS INC	.SD	1,2		1.E FE	893,079		103,5438	900,000	897,543	.0	1,006	.0	.0	2.625	2.745	MN	3,019	23,625	04/27/2017	05/15/2024
882508-BB-9	TEXAS INSTRUMENTS INC		1,2		1.E FE	138,923		103,5438	140,000	139,615	.0	.162	.0	.0	2.625	2.746	MN	.470	3,675	04/27/2017	05/15/2024
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	.SD	1		1.E FE	999,100		102,1444	1,000,000	999,499	.0	.174	.0	.0	2.000	2.019	AO	4,667	20,000	10/02/2019	10/07/2024
904764-AX-5	UNILEVER CAPITAL CORP	.SD	1,2		1.E FE	1,237,588		103,4565	1,293,206	1,245,614	.0	1,821	.0	.0	2.600	2.756	MN	5,056	32,500	05/02/2017	05/05/2024
910304-AA-2	PEOPLE'S UNITED FINANCIAL INC				2.B FE	1,000,000		108,3155	1,000,000	1,000,000	.0	.0	.0	.0	5.750	5.748	AO	14,375	57,500	09/18/2014	10/01/2024
96524V-AA*-7	WHITEHORSE FINANCE, INC.				2.A PL	1,000,000		101,8100	1,000,000	1,000,000	.0	.0	.0	.0	6.000	5.998	FA	24,000	60,000	08/07/2018	08/07/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						79,767,352	XXX	81,546,132	79,936,563	79,791,222	63,324	(1,689)	0	0	XXX	XXX	XXX	745,653	1,994,975	XXX	XXX
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		4		1.A FM	428,005		92,8135	520,553	560,859	.0	9,449	.0	.0	0.243	6.949	MON	19	1,375	02/23/2015	12/25/2036
026929-AA-7	AHM 2006-3 111 - RMBS		4		1.A FM	121,081		96,6313	149,285	123,781	.0	5,065	.0	.0	0.462	4.841	MON	10	722	02/24/2016	12/25/2046
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		4		1.A FM	24,149		99,5997	28,634	28,749	.0	.807	.0	.0	0.263	8.766	MON	.1	.76	01/16/2014	11/25/2036
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		4		1.A FM	324,898		99,2202	421,146	424,456	.0	30,051	.0	.0	0.442	9.931	MON	26	1,540	09/18/2014	01/25/2037
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		4		1.D FM	181,997		91,7976	183,396	189,783	(2,731)	6,793	.0	.0	2.106	5.856	MON	351	4,643	07/22/2013	10/25/2035
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		4		1.A FM	367,632		102,5428	373,017	363,767	.0	(582)	.0	.0	5.500	5.356	MON	1,667	19,517	07/10/2013	09/25/2033
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		4		1.D FM	53,831		99,0880	63,284	63,867	.0	3,995	.0	.0	3.139	14.986	MON	167	2,008	03/03/2016	02/25/2047
12530B-AA-7	CFMT 21HB7 A - RMBS		4		1.A FE	1,966,584		99,3800	1,954,394	1,966,587	.0	.2	.0	.0	1.151	1.151	MON	252	3,585	10/22/2021	10/27/2031
12667F-SE-1	CWALT 2005-6CB 1A3 - CMO/RMBS		4		1.D FM	446,982		95,4162	465,135	487,480	.0	6,118	.0	.0	5.250	7.703	MON	2,133	25,593	01/16/2014	04/25/2035
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		4		1.A FM	55,617		102,9159	56,255	55,164	.0	(16)	.0	.0	6.500	6.190	MON	.296	3,553	01/10/2014	10/25/2034
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		4		1.A	207,774		101,8989	202,954	207,438	.0	(85)	.0	.0	3.500	2.990	MON	.592	7,103	01/14/2020	03/25/2050
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		4		1.D FM	87,394		93,2899	99,975	107,166	.0	5,266	.0	.0	3.081	9.621	MON	275	3,495	10/04/2013	09/25/2036
17309A-AD-1	CWALT 2006-A1 1A4 - CMO/RMBS		4		1.D FM	358,107		100,2561	396,279	395,267	.0	16,193	.0	.0	5.750	11.909	MON	1,894	22,721	08/16/2012	04/25/2036
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		4		1.A FE	796,704		99,7672	796,701	796,687	.0	(12)	.0	.0	1.390	1.387	MON	923	11,072	10/06/2020	01/26/2065
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		4		1.A FM	326,530		95,9824	397,983	414,641	.0	8,296	.0	.0	0.252	9.335	MON	15	9,337	09/23/2013	12/25/2036
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		4		1.A FE	1,324,062		100,1277	1,336,400	1,334,696	.0	.973	.0	.0	1.710	1.797	MON	1,902	22,823	07/20/2020	07/25/2030
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		4		1.A	1,976,797		99,8765	1,963,008	1,965,435	.0	(67)	.0	.0	2.500	2.424	MON	4,095	8,189	10/20/2021	11/27/2051
33853G-AB-9	FSMT 2112 A2 - CMO/RMBS		4		1.A FE	1,491,686		99,8347	1,489,824	1,491,679	.0	(8)	.0	.0	2.500	2.486	MON	3,104	3,104	11/10/2021	10/02/2051
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		4		1.D FM	282,890		44,6486	220,046	492,839	.0	(16,028)	.0	.0	6.000	5.239	MON	2,464	27,656	09/03/2013	09/25/2037
46637V-AA-3	JPTPE A - CMO/RMBS		4		1.A FE	179,398		101,8800	186,026	182,593	.0	.44	.0	.0	3.000	3.330	MON	456	5,478	12/02/2013	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		4		1.A FE	87,709		99,8800	91,254	88,152	.0	.62	.0	.0	2.500	3.142	MON	.190	2,284	08/11/2014	12/27/2042
52522D-AG-6	LXS 2006-16N AA1 - RMBS		4		1.A FM	379,793		106,9131	489,095	468,398	.0	37,095	.0	.0	0.503	8.832	MON	34	1,743	10/07/2015	11/25/2046

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	869,432	99.8116	865,901	867,535	869,421	0	(11)	0	0	2.436	2.436	MON	1,761	3,615	10/22/2021	07/01/2051
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS			4	1.A	1,939,837	100.5000	1,936,826	1,927,190	1,939,787	0	(51)	0	0	2.500	2.469	MON	4,015	8,030	10/15/2021	09/25/2051
64352V-MA-6	NCHET 2005-A A6 - RMBS			4	1.A FM	48,181	103.2822	53,293	51,600	45,627	0	226	0	0	4.954	10.237	MON	2,13	2,493	01/27/2012	08/25/2035
67448J-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	2,443,984	99.8504	2,408,341	2,411,950	2,443,798	0	(186)	0	0	2.500	2.430	MON	5,025	15,075	10/01/2021	10/25/2051
69359Y-AC-1	PMTLT 211NV1 A3 - CMO/RMBS			4	1.A	970,494	99.8672	966,337	967,622	970,480	0	(15)	0	0	2.500	2.478	MON	2,016	4,032	10/21/2021	07/25/2051
69368A-AA-0	PSMC 201 A1 - CMO/RMBS			4	1.A	162,148	100.5475	159,473	158,605	161,820	0	(5,229)	0	0	3.500	0.752	MON	463	5,551	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	142,211	100.1569	139,641	139,422	142,728	0	(5,936)	0	0	3.500	0.330	MON	407	4,880	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	149,572	100.1747	147,687	147,429	149,487	0	(5,203)	0	0	3.500	0.035	MON	430	5,160	10/28/2019	11/26/2049
74387A-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	1.A	249,033	101.1582	248,386	245,542	248,868	0	(36)	0	0	3.000	2.624	MON	614	7,366	02/14/2020	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	401,857	100.8968	399,500	395,950	401,467	0	(126)	0	0	3.000	2.573	MON	990	11,878	03/04/2020	12/27/2049
74923G-AC-7	RALI 2007-QA1 A3 - RMBS			4	1.A FM	190,113	97.2281	235,195	241,901	204,375	0	12,063	0	0	0.272	8.428	MON	9	666	11/24/2015	01/25/2037
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	164,384	101.1860	163,800	161,880	165,619	0	(2,805)	0	0	3.500	1.761	MON	472	5,817	10/11/2019	09/27/2049
74938A-AA-1	RCKT 215 A1 - CMO/RMBS			4	1.A FE	1,980,316	99.8732	1,977,495	1,980,006	1,980,310	0	(6)	0	0	2.500	2.491	MON	4,125	4,125	11/12/2021	11/25/2051
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS			4	1.D FM	466,291	97.9807	539,389	550,505	434,488	0	36,987	0	0	6.000	16.870	MON	2,753	33,030	09/02/2011	06/25/2036
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	485,569	99.8500	488,623	489,357	486,254	0	82	0	0	2.750	2.939	MON	224	13,457	10/09/2019	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	980,235	98.6600	977,811	991,091	980,279	0	44	0	0	2.120	2.161	MON	350	5,090	09/24/2021	09/25/2061
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS			4	1.D FM	683,492	96.4464	846,518	877,709	720,244	0	34,551	0	0	0.702	7.435	MON	86	6,180	02/11/2016	05/25/2036
75403J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,905,353	99.8246	1,887,267	1,890,583	1,905,270	0	(82)	0	0	2.500	2.455	MON	3,939	7,877	10/13/2021	07/25/2051
81441N-AC-0	SMILT 062 A3 - RMBS			4	1.A FM	53,163	99.1938	52,407	52,833	52,833	0	77	0	0	6.310	14.460	MON	278	3,334	01/09/2014	10/25/2036
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	553,843	101.6619	553,363	544,317	553,051	0	(462)	0	0	3.500	3.156	MON	1,588	19,051	11/14/2019	12/27/2049
81746J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	193,106	101.1309	191,285	189,146	194,794	0	(5,054)	0	0	3.500	1.581	MON	552	6,620	10/08/2019	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS			4	1.A	646,489	101.5699	640,818	630,913	652,439	0	(10,186)	0	0	3.500	1.676	MON	1,840	22,082	02/13/2020	03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS			4	1.A	1,502,170	99.8424	1,484,265	1,486,608	1,502,097	0	(73)	0	0	2.500	2.451	MON	3,097	6,194	10/06/2021	11/25/2051
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS			4	1.A FM	350,443	99.7464	456,934	458,095	447,244	0	8,134	0	0	0.803	3.501	MON	51	3,717	10/09/2013	12/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	1.D FM	372,405	73.3727	342,359	466,603	309,009	0	12,650	0	0	2.941	8.623	MON	1,144	13,973	02/16/2016	07/25/2035
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.E FE	1,247,513	98.3235	1,297,988	1,320,120	1,251,493	0	2,678	0	0	0.383	6.197	MON	70	5,104	07/09/2020	05/25/2047
872225-AD-9	TBIW 2006-5 A3 - RMBS			4	1.A FM	287,782	99.6677	357,545	358,737	273,940	0	1,898	0	0	5.950	10.306	MON	1,779	8,388	02/18/2014	11/25/2036
91824N-AC-6	UIM 211 A3 - CMO/RMBS			4	1.A	1,385,297	99.8242	1,371,717	1,374,133	1,385,082	0	(216)	0	0	2.500	2.363	MON	5,726	5,726	10/13/2021	08/25/2051
929227-AT-0	WAMU 2003-S4 2A1 - CMO/RMBS			4	1.A FM	83,092	105.3024	87,144	82,756	81,332	0	(82)	0	0	5.500	6.084	MON	379	4,540	03/03/2016	06/25/2033
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS			4	1.D FM	388,863	97.0102	487,003	502,013	431,855	0	21,018	0	0	2.893	8.374	MON	1,210	15,810	02/17/2016	05/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS			4	1.D FM	128,531	99.6449	143,731	144,243	136,401	0	4,995	0	0	2.557	6.715	MON	307	3,928	02/23/2016	11/25/2036
95002K-AA-1	WFMB 2020-1 A1 - CMO/RMBS			4	1.A	554,537	101.1965	554,586	548,029	557,458	0	(3,893)	0	0	3.000	2.236	MON	1,370	16,441	02/14/2020	12/27/2049
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						33,449,357	XXX	34,380,620	34,921,694	33,595,351	(2,731)	209,164	0	0	XXX	XXX	XXX	65,283	466,848	XXX	XXX
05608B-AA-8	JBX 2019-1MC A - CMBS			4	1.A	1,000,000	99.8117	998,117	1,000,000	1,000,000	0	0	0	0	1.110	1.113	MON	524	11,192	05/02/2019	04/17/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,000,000	XXX	998,117	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	524	11,192	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS			2	2.A FE	1,258,557	95.2203	1,198,410	1,258,565	1,258,577	0	0	0	0	3.376	3.376	MON	524	42,489	10/07/2019	10/16/2039
000825-AA-7	ACAM 19FL1 A - CDO			4	1.A FE	1,000,000	100.1398	1,001,398	1,000,000	1,000,000	0	0	0	0	1.407	1.515	MON	626	15,596	12/10/2019	11/16/2034
000844-AC-4	ABPCI 8 A1B - CDO			4	1.A FE	500,000	99.9996	499,998	500,000	500,000	0	0	0	0	2.462	2.469	JAJO	2,428	12,310	03/10/2020	04/20/2032
00086A-AS-3	ABPCI 1RR AB2 - CDO			4	1.A FE	2,000,000	99.5970	1,991,940	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJO	10,847	23,986	04/29/2021	07/20/2033
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	1,998,009	99.9774	1,997,631	1,998,083	1,998,630	0	(159)	0	0	1.819	1.817	MON	3,029	36,345	03/04/2020	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.B FE	999,998	99.3448	1,000,997	1,000,997	1,000,997	0	(287)	0	0	2.120	2.098	MON	21,200	21,200	03/04/2020	04/17/2037
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS			4,5	1.A FE	418,612	99.7805	417,693	418,612	418,612	0	0	0	0	1.184	1.758	MON	220	4,912	08/09/2019	09/16/2036
00217L-AC-6	AREIT 2019-CRE3 AS - CDO/CMBS			4,5	1.A FE	1,000,000	99.8003	998,003	1,000,000	1,000,000	0	0	0	0	1.464	1.741	MON	651	14,573	08/09/2019	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	794,821	93.8492	745,946	794,835	794,832	0	4	0	0	3.351	3.351	MON	1,184	26,635	02/03/2020	01/17/2040
00436M-AA-3	AALLC 181 A - RMBS			4	1.F FE	332,709	102.7948	342,093	332,793	332,733	0	7	0	0	3.870	3.913	MON	1,037	12,879	06/13/2018	12/02/2033
02666A-AA-6	AH4R 2015-SFR1 A - RMBS			4	1.A FE	1,315,106	104.6269	1,376,011	1,315,159	1,313,647	0	(136)	0	0	3.467	3.480	MON	3,800	45,747	02/26/2015	04/17/2052
02666A-AB-4	AH4R 2015-SFR1 B - RMBS			4	1.A FE	349,984	103.3885	361,860	350,000	349,554	0	(40)	0	0	3.813	3.830	MON	1,112	13,346	02/26/2015	04/18/2052
02666A-AC-2	AH4R 2015-SFR1 C - RMBS			4	1.A FE	249,989	103.8333	259,583	250,000	249,658	0	(31)	0	0	4.110	4.131	MON	856	10,275	02/26/2015	04/18/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS	SD		1,2	1.A FE	1,948,240	99.8594	1,997,188	2,000,000	1,986,094	0	10,869	0	0	3.070	3.688	MON	2,729	61,400	06/11/2018	03/15/2048
03235T-AA-5	ACEF 2014-1 A - CMO			4	5.B GI	100,055	30.4200	100,055	328,911	100,055	(25,332)	25,332	0	0	8.000	47.003	MON	804	26,581	08/10/2015	12/20/2024

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03290A-AA-8	ANCHF 13 A1 - CDO	C	1,2		1.A FE	1,000,000	.99.6000	.996,000	1,000,000	1,000,000	.0	.0	.0	.0	2.875	2.878	JAJO	13,896	.0	.05/25/2021	.07/27/2039
032395-AA-4	ANCHF 14 A - CDO	C	2		1.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	3.000	2.999	JAJO	.750	.0	.11/16/2021	.01/23/2040
03329L-AS-0	ANCHF 2R AR - CDO	C	4		1.A FE	1,000,000	102.7000	1,027,000	1,000,000	1,000,000	.0	.0	.0	.0	3.928	3.927	AO	7,201	39,280	.01/17/2020	.04/26/2038
03666L-AL-6	ANTR 201R A1R - CDO	C	4		1.A FE	1,000,000	.99.8722	.998,722	1,000,000	1,000,000	.0	.0	.0	.0	1.635	1.657	JAJO	1,454	.0	.11/16/2021	.10/23/2033
038413-AA-8	AGFIT 2020-A A - ABS	C	4		1.F FE	862,189	100.0745	.862,991	.862,348	.862,204	.0	.11	.0	.0	1.900	1.915	MON	.637	16,425	.08/19/2020	.07/17/2046
03880V-AA-8	AROLO 2019-FL2 A - CDO	C	4,5		1.A FE	1,000,000	100.0964	1,000,964	1,000,000	1,000,000	.0	.0	.0	.0	1.364	1.368	MON	.644	13,567	.11/01/2019	.09/15/2034
03880W-AC-2	AROLO 2020-FL1 AS - CDO	C	4		1.A FE	1,000,000	.99.9044	.999,044	1,000,000	1,000,000	.0	.0	.0	.0	1.564	1.535	MON	.739	15,595	.02/21/2020	.02/15/2035
05377R-CQ-5	AESOP 2017-1 A - ABS	2			1.A FE	1,214,806	101.2680	1,230,407	1,215,000	1,214,478	.0	(476)	.0	.0	3.070	3.197	MON	1,140	37,300	.03/08/2017	.09/20/2023
05377R-CY-8	AESOP 2018-1 A - ABS	4			1.A FE	.999,753	103.7190	1,037,190	1,000,000	.999,263	.0	(629)	.0	.0	3.700	3.788	MON	1,131	37,000	.04/24/2018	.09/20/2024
05377R-DY-7	AESOP 2020-2 A - ABS	4			1.B FE	2,998,579	101.0790	.3,032,371	3,000,000	2,995,373	.0	(2,566)	.0	.0	2.020	2.072	MON	1,852	60,600	.08/05/2020	.02/22/2027
05492K-AA-7	BDS 2019-FL4 A - CDO	C	4		1.A FE	3,372,827	.99.8943	.3,367,039	3,370,603	3,370,690	.0	(996)	.0	.0	1.209	1.197	MON	1,697	41,111	.01/08/2021	.08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	4,5		1.A FE	2,469,063	100.0261	2,500,653	2,500,000	2,488,065	.0	13,829	.0	.0	1.314	1.855	MON	1,095	32,847	.01/12/2021	.02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	4		1.A FE	1,500,000	.99.5206	1,492,809	1,500,000	1,500,000	.0	.0	.0	.0	1.204	1.221	MON	.702	3,278	.10/01/2021	.11/18/2038
05586A-AA-6	BSPT 2018-FL4 A - CMBS	4			1.A FE	.361,123	100.0000	.361,123	.361,123	.361,116	.0	.28	.0	.0	1.160	1.158	MON	.198	4,223	.09/27/2018	.09/17/2035
05586A-AC-2	BSPT 2018-FL4 AS - CMBS	2			1.A FE	2,000,000	100.0920	2,001,840	2,000,000	1,999,753	.0	.92	.0	.0	1.410	1.423	MON	1,331	28,460	.09/27/2018	.09/17/2035
05587T-AA-4	BSPT 2019-FL5 A - CMBS	4			1.A FE	2,944,976	.99.8846	2,940,200	2,943,597	2,944,128	.0	(809)	.0	.0	1.260	1.218	MON	1,751	37,410	.12/16/2020	.05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	4		1.A FE	.744,044	100.0307	.744,273	.744,044	.744,044	.0	.0	.0	.0	0.960	0.950	MON	.337	5,626	.02/12/2021	.02/17/2037
05602C-AA-2	BSPT 21FL7 A - CDO	C	4		1.A FE	2,000,000	100.0432	2,000,865	2,000,000	2,000,000	.0	.0	.0	.0	1.420	1.441	MON	.868	.0	.12/09/2021	.12/15/2038
05973B-AE-7	BANC 2019-CRE6 AS - CMBS	4			1.A FE	.990,059	.99.9082	.989,151	.990,059	.990,059	.0	.0	.0	.0	1.410	1.430	MON	.659	14,438	.09/13/2019	.09/17/2036
09261M-AA-4	BLKMM V1 A - CDO	C	4		1.A FE	2,000,000	100.3059	2,006,119	2,000,000	2,000,000	.0	.0	.0	.0	1.831	1.829	JAJO	7,428	24,791	.02/08/2021	.04/20/2033
09748R-AA-6	BOJA 2020-1 A2 - ABS	4			2.B FE	1,500,000	102.2388	1,533,582	1,500,000	1,500,000	.0	.0	.0	.0	3.832	3.832	JAJO	11,336	59,715	.09/29/2020	.10/20/2050
12434L-AA-2	BXMT 2020-FL2 A - CDO/CMBS	4,5			1.A FE	2,000,000	.99.7743	1,995,485	2,000,000	2,000,000	.0	.0	.0	.0	1.009	1.027	MON	.841	21,049	.01/31/2020	.02/18/2038
12479R-AD-9	CAUTO 2017-1 A1 - ABS	4			1.E FE	.587,740	100.0134	.587,989	.587,911	.587,902	.0	.31	.0	.0	3.870	3.906	MON	1,011	22,754	.03/30/2017	.04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS	4			1.E FE	.230,077	.99.1232	.224,137	.226,119	.227,812	.0	(663)	.0	.0	4.180	3.865	MON	.420	9,452	.01/09/2020	.04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS	4			1.A FE	.449,353	101.2421	.455,053	.449,470	.449,362	.0	.4	.0	.0	2.690	2.691	MON	.537	12,086	.01/15/2020	.02/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS	4			1.A FE	.898,791	103.0755	.926,587	.898,940	.898,808	.0	.7	.0	.0	3.030	3.031	MON	1,211	27,230	.01/15/2020	.02/15/2050
12528C-AQ-4	CFIP 2014-1 BR - CDO	4			1.C FE	1,000,000	.99.8508	.998,508	1,000,000	.999,946	.0	.37	.0	.0	1.972	1.983	JAJO	4,382	20,694	.06/30/2017	.07/13/2029
12529K-AA-0	CFMT 21GRN1 A - RMBS	4			1.D FE	1,308,421	.98.8969	1,294,000	1,308,433	1,308,421	.0	.1	.0	.0	1.100	1.100	MON	.440	12,034	.02/11/2021	.03/20/2041
12563L-AS-6	CLIF 203 A - ABS	4			1.F FE	.643,617	.99.2686	.639,042	.643,750	.643,623	.0	.5	.0	.0	2.070	2.068	MON	.481	13,326	.10/02/2020	.10/18/2045
14576A-AA-0	CARM 201 A1 - RMBS	4			1.A FE	.989,590	.97.9366	.969,573	.990,000	.989,602	.0	.12	.0	.0	2.010	2.012	MON	.884	19,900	.11/18/2020	.12/15/2050
15137E-BN-2	CECLO 21 A1R - CDO	4			1.A FE	1,000,000	.99.9004	.999,004	1,000,000	1,000,000	.0	.0	.0	.0	1.105	1.168	JAJO	2,025	6,680	.03/23/2021	.07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	4		1.A FE	2,000,000	.99.9998	1,999,995	2,000,000	1,999,542	.0	.69	.0	.0	1.524	1.612	JAJO	6,603	32,379	.06/29/2018	.07/15/2030
15672R-AC-9	CERB 24 B - CDO	C	4		1.C FE	1,000,000	100.0286	1,000,286	1,000,000	.999,647	.0	(44)	.0	.0	2.024	2.109	JAJO	4,385	21,259	.06/29/2018	.07/15/2030
15673N-AA-1	CERB 22 A - CDO	C	4		1.A FE	1,000,000	.99.9998	.999,998	1,000,000	1,000,222	.0	(234)	.0	.0	1.524	1.584	JAJO	3,301	16,190	.02/08/2018	.04/15/2030
15674P-AA-5	CERB XXX111 A - CDO	C	2		1.A FE	1,000,000	100.2923	1,002,924	1,000,000	1,000,000	.0	.0	.0	.0	1.684	1.757	JAJO	3,648	3,946	.06/23/2021	.07/23/2033
17181C-AA-6	CIMLT 181 A - RMBS	4			1.C FE	.140,556	.99.2333	.139,478	.140,556	.140,551	.0	.3	.0	.0	1.571	1.593	MON	.74	2,169	.05/15/2018	.03/20/2043
19421U-AA-2	CASL 2019-A A1 - ABS	4			1.A FE	.1,087,333	102.0789	1,110,284	1,087,673	1,087,175	.0	.57	.0	.0	1.502	1.573	MON	.227	16,523	.07/10/2019	.12/28/2048
21872B-AG-1	CAFL 181 B - RMBS	4			1.D FE	.499,980	101.6643	.508,322	.500,000	.499,308	.0	(1)	.0	.0	4.003	4.002	MON	1,668	20,015	.06/27/2018	.06/01/2051
21872F-AA-5	CAFL 2019-1 A - CMBS	4			1.A FE	1,579,696	104.7064	1,654,118	1,579,767	1,578,609	.0	(343)	.0	.0	3.324	3.297	MON	4,376	66,140	.04/03/2019	.03/15/2052
23342K-AC-8	DRB 2017-A A2B - ABS	4			1.A FE	.103,611	100.8572	.104,538	.103,650	.103,630	.0	.5	.0	.0	2.850	2.887	MON	.49	2,954	.04/13/2017	.05/27/2042
24460R-AA-1																					

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38175B-AA-2	GOCAP 36 A - CDO	C	2		1.A FE	2,000,000	99.5954	1,991,907	2,000,000	2,000,116	0	(165)	0	0	1.440	1.494	FIAN	4,559	29,997	02/23/2018	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO	C	4		1.C FE	1,500,000	99.6826	1,495,239	1,500,000	1,499,887	0	74	0	0	2.031	2.105	JAJO	6,179	31,801	07/17/2018	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO				1.A FE	1,000,000	100.0154	1,000,154	1,000,000	999,660	0	195	0	0	1.774	1.868	JAJO	3,351	18,537	08/07/2017	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO				1.C FE	800,000	100.0144	800,115	800,000	799,629	0	139	0	0	2.274	2.367	JAJO	3,436	18,874	08/07/2017	10/25/2030
38175L-AC-6	GOCAP 18 BR - CDO				1.C FE	1,580,000	99.9994	1,579,991	1,580,000	1,579,318	0	310	0	0	2.124	2.147	JAJO	6,339	34,881	09/29/2017	10/25/2029
38175W-AA-6	GOCAP 31 A1R - CDO				1.A FE	1,500,450	99.8830	1,498,245	1,500,000	1,500,418	0	(32)	0	0	1.560	1.601	FIAN	3,704	0	12/14/2021	08/05/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	4		1.A FE	1,000,000	100.0702	1,000,702	1,000,000	1,000,000	0	0	0	0	1.820	1.877	FIAN	2,881	18,851	02/27/2020	05/05/2032
38177X-AA-2	GBDC3 1 A - CDO				1.A FE	1,500,000	100.1444	1,502,166	1,500,000	1,500,000	0	1,726	0	0	1.724	1.726	JAJO	5,602	15,875	02/22/2021	04/15/2033
38178E-AA-3	GOCAP 16RR 1R2 - CDO	C	4		1.A FE	440,000	100.1886	440,830	440,000	440,000	0	0	0	0	1.734	1.810	JAJO	1,441	2,595	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO				1.A FE	1,500,000	100.0739	1,501,108	1,500,000	1,500,000	0	0	0	0	1.652	1.675	JAJO	8,809	0	08/06/2021	08/26/2033
390556-AL-2	GRTLK 141R AR - CDO				1.A FE	2,066,233	100.0085	2,066,409	2,066,233	2,066,307	0	(379)	0	0	1.744	1.812	JAJO	7,806	38,061	10/06/2017	10/15/2029
39809P-AA-3	GSTNE 21FL3 A - CMBS	4,5			1.A FE	1,000,000	99.4962	994,962	1,000,000	1,000,000	0	0	0	0	1.107	1.107	MON	492	3,916	07/29/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS				2.B FE	967,500	104.9079	1,014,984	967,500	967,500	0	0	0	0	4.959	4.989	MJSD	1,466	47,978	05/23/2018	06/22/2048
43133A-AA-5	HITR 2018-1 A1 - CDO	C	4		1.B FE	2,204,258	100.0306	2,249,931	2,249,243	2,213,629	0	3,126	0	0	1.481	1.657	JAJO	7,496	35,219	08/13/2018	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO	C	4		1.C FE	1,893,462	99.6289	1,893,537	1,900,590	1,893,121	0	783	0	0	1.920	1.999	FIAN	4,054	37,069	04/16/2019	05/23/2039
43133K-AC-9	HCOMF ARR - CDO	C	4		1.C FE	1,000,000	100.1250	1,001,250	1,000,000	1,000,000	0	0	0	0	2.600	2.638	FIAN	2,672	0	11/15/2021	11/01/2035
43283A-AA-3	HGVT 2017-A A - RMBS				1.C FE	200,515	101.3644	203,279	200,543	200,529	0	3	0	0	2.660	2.680	MON	89	5,334	02/22/2017	12/26/2028
46618A-AA-2	HENDR 2014-2 A - RMBS	2			1.A FE	312,506	107.9798	333,895	309,220	312,128	0	(109)	0	0	3.610	3.479	MON	496	11,163	07/26/2016	01/17/2073
46619X-AA-1	HENDR 2015-3 A - RMBS	2			1.A FE	676,177	113.9870	771,429	676,769	676,235	0	11	0	0	4.080	4.125	MON	1,227	27,612	11/20/2015	03/17/2070
46636S-AA-1	JACK 2019-1 A21 - RMBS	4			2.B FE	2,977,500	100.4862	2,991,977	2,977,500	2,977,500	0	0	0	0	3.982	3.982	FIAN	11,856	118,564	06/28/2019	08/25/2049
470473-AH-2	JTWIN SR B2R - CDO	4			1.A FE	221,587	100.0632	221,727	221,587	221,600	0	(4)	0	0	3.840	3.835	JAJO	1,749	8,509	03/24/2017	01/19/2027
476681-AB-7	JMIKE 211 A21 - ABS				2.B FE	2,000,000	100.2000	2,004,000	2,000,000	2,000,000	0	0	0	0	2.891	2.891	FIAN	3,533	0	12/03/2021	02/15/2052
48254V-AE-3	KKRLP 3 A2 - CDO				1.A FE	2,000,000	99.9048	1,998,095	2,000,000	2,000,000	0	0	0	0	1.666	1.749	JAJO	10,087	0	08/20/2021	10/20/2030
48669R-AA-9	KCAP F3C A - CDO				1.A FE	2,996,563	100.0449	3,001,348	3,000,000	2,998,975	0	535	0	0	2.114	2.126	MJSD	2,114	62,803	01/07/2019	12/20/2029
50209T-AA-8	LMREC 2019-CRE3 A - CMBS				1.A FE	3,500,000	99.9495	3,498,234	3,500,000	3,500,000	0	0	0	0	1.503	1.513	MON	1,459	49,473	04/16/2021	12/24/2035
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	2		1.A FE	637,439	99.9690	658,861	659,065	658,256	0	13,423	0	0	1.240	4.296	MON	386	8,244	06/02/2020	05/15/2036
543190-AA-0	LTRAN 111 A1 - RMBS				1.F FE	183,490	101.0690	192,251	190,218	186,637	0	400	0	0	2.980	4.377	MON	252	5,668	06/23/2016	01/17/2045
55280H-AW-7	MOFCL 6R ARR - CDO	4,5			1.A FE	2,000,000	99.9400	1,998,800	2,000,000	2,000,000	0	0	0	0	1.620	1.698	JAJO	5,489	0	09/28/2021	10/23/2033
55280Q-AU-1	MOFCL V ARR - CDO	4			1.A FE	1,000,000	100.0726	1,000,726	1,000,000	1,000,000	0	0	0	0	1.681	1.749	JAJO	3,410	9,613	03/10/2021	04/20/2033
55283T-AA-6	MF1 2021-FL6 A - CMBS	4			1.A FE	2,500,000	99.6031	2,490,077	2,500,000	2,500,000	0	0	0	0	1.209	1.259	MON	1,341	14,523	06/10/2021	07/18/2036
55446M-AA-5	MAACH 1 A - ABS	C	2		1.G FE	778,042	97.8543	761,373	778,068	778,059	0	.4	0	0	3.474	3.474	MON	1,201	27,030	10/04/2019	10/15/2039
55819T-AS-0	MDPK 20R BR - CDO	C	4		1.C FE	1,950,000	100.1163	2,002,325	2,000,000	1,967,481	0	5,919	0	0	1.685	2.076	JAJO	6,177	35,177	12/07/2018	07/29/2030
56577J-AA-1	MNRON 212R AR - CDO	C	4		1.A FE	4,000,000	100.2251	4,009,003	4,000,000	4,000,000	0	0	0	0	1.814	1.887	JAJO	15,719	22,925	05/28/2021	07/15/2033
56577J-AC-7	MNRON 212R BR - CDO	C	4		1.C FE	3,000,000	100.2413	3,007,238	3,000,000	3,000,000	0	0	0	0	2.174	2.249	JAJO	14,129	20,613	05/28/2021	07/15/2033
56577L-AC-2	MNRON 2021-1 AR2 - CDO	C	4		1.A FE	1,000,000	99.6911	996,911	1,000,000	1,000,000	0	0	0	0	2.720	2.729	JAJO	5,742	11,031	04/27/2021	07/17/2034
56577P-AE-9	MCL0 1X A2 - CDO	C	4		1.C FE	993,600	99.8506	998,506	1,000,000	997,599	0	685	0	0	1.874	3.176	JAJO	4,060	19,738	02/24/2017	04/16/2029
58003U-AA-6	MF1 2020-FL4 A - CDO	4,5			1.A FE	1,000,000	100.8256	1,008,256	1,000,000	1,000,000	0	0	0	0	1.864	1.837	MON	777	18,583	10/28/2020	12/17/2035
58550L-AA-3	MWST 211 A - CMO/RMBS	4,5			1.A FE	1,000,000	99.3991	993,991	1,000,000	1,000,000	0	0	0	0	0.806	1.444	MON	112	7,264	01/29/2021	02/25/2055
58551V-AA-0	MWST 202 A - CMO/RMBS	4			1.A FE	1,000,000	99.6237	996,237	1,000,000	1,000,000	0	0	0	0	0.902	0.915	MON	125	9,419	12/14/2020	11/25/2053
58319W-AA-9	MF1 2020-FL3 A - CDO	4,5			1.A FE	411,904	100.1833	412,659	411,904	411,904	0	0	0	0	2.214	2.222	MON	431	9,138	06/12/2020	07/16/2035
61033R																					

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65130P-AA-0	NEWFL 2016-1 A2R - CDO	C	4		1.A FE	357,627	100.0737	357,890	357,627	357,613	.0	.8	.0	.0	3.868	3.890	JAUJ	2,728	13,833	05/21/2018	04/20/2028
65251X-AN-6	NSBKY 1 AR - CDO	2			1.A FE	144,064	100.0005	144,065	144,064	144,064	.0	.0	.0	.0	1.724	1.789	JAUJ	.469	2,598	03/29/2019	10/25/2028
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS	4			1.A FE	490,534	99.0698	485,991	490,554	490,539	.0	.4	.0	.0	1.850	1.851	MON	.277	9,075	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS	4			1.A FE	490,349	98.8581	484,952	490,554	490,380	.0	.28	.0	.0	2.210	2.216	MON	.331	10,841	11/06/2020	11/21/2050
68267B-AA-8	OMFIT 2018-1 A - ABS	4			1.A FE	279,393	100.0616	279,641	279,469	279,469	.0	.2	.0	.0	3.300	3.323	MON	.436	9,222	02/21/2018	03/14/2029
691204-AA-9	OR III ATL - CDO	C	4		1.A FE	1,500,000	100.2215	1,503,322	1,500,000	1,500,000	.0	.0	.0	.0	1.931	2.000	JAUJ	5,875	30,281	03/06/2020	04/20/2032
69120L-AA-1	ORTF 201 A - CDO	C	4		1.F FE	1,990,000	100.0991	2,001,981	2,000,000	1,992,242	.0	2.125	.0	.0	3.170	3.304	JAUJ	13,738	53,363	11/24/2020	01/15/2031
69346T-AA-2	PPF 2019-5 A - CMBS	4			1.A FE	282,558	99.8196	282,048	282,558	282,558	.0	.0	.0	.0	1.077	1.694	MON	.135	3,072	04/11/2019	04/14/2036
69546R-AA-4	PAID 213 A - ABS	4			1.G FE	957,563	99.5476	953,231	957,563	957,563	.0	.0	.0	.0	1.150	1.213	MON	.489	2,722	09/10/2021	05/15/2029
69547J-AA-1	PAID 211 A - ABS	4			1.G FE	1,545,748	99.7643	1,542,108	1,545,752	1,545,751	.0	.3	.0	.0	1.180	1.180	MON	.811	13,832	03/02/2021	11/15/2027
70163Q-AE-8	PARLI AR - CDO	C	4		1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	1.438	1.448	JAUJ	1,318	.0	11/15/2021	10/20/2031
70806U-AA-0	PNTPK 2 A1 - CDO	C	4,5		1.A FE	1,000,000	100.1390	1,001,390	1,000,000	1,000,000	.0	.0	.0	.0	2.115	2.095	JAUJ	4,583	14,974	12/24/2020	01/15/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	2		2.B FE	438,330	98.9718	433,826	438,333	438,325	.0	.4	.0	.0	3.967	4.000	MON	.773	17,389	05/23/2019	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS	4			1.A FE	499,983	99.2603	496,302	500,000	499,877	.0	(.60)	.0	.0	1.732	1.720	MON	.722	8,660	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - RMBS	4			1.D FE	999,988	99.3863	993,863	1,000,000	999,778	.0	(151)	.0	.0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74333N-AA-0	PROG 19SFR2 A - RMBS	4			1.A FE	990,349	100.5883	996,187	990,361	982,680	.0	(7,347)	.0	.0	3.147	3.440	MON	2,597	31,174	04/11/2019	05/19/2036
74333N-AC-6	PROG 19SFR2 B - RMBS	4			1.B FE	999,986	100.2604	1,002,604	1,000,000	991,485	.0	(8,149)	.0	.0	3.446	3.763	MON	1,340	34,460	04/11/2019	05/19/2036
74969T-AA-8	RBIT 21H1 A - ABS	4			1.A FE	2,370,520	99.9800	2,370,049	2,370,523	2,370,482	.0	(38)	.0	.0	1.260	1.278	MON	.581	2,652	11/17/2021	11/25/2031
74983D-AQ-0	RACEP 10R A2R - CDO	C	4		1.A FE	2,000,000	99.9091	1,998,181	2,000,000	1,999,117	.0	.280	.0	.0	1.574	1.660	JAUJ	5,946	33,030	07/12/2018	07/25/2031
75575J-AA-3	RCMT 2020-FL4 A - CMBS	4			1.A FE	2,729,960	100.2210	2,735,993	2,729,960	2,729,960	.0	.0	.0	.0	2.252	2.302	MON	.854	63,151	06/19/2020	02/26/2035
784034-AB-6	SCFET 2019-2 A2 - ABS	4			1.A FE	1,999,590	101.3477	2,026,955	2,000,000	1,999,875	.0	.129	.0	.0	2.470	2.489	MON	1,509	49,263	10/22/2019	04/20/2026
78403D-AM-2	SBATOW 2018-1 1C - RMBS	4			1.F FE	1,000,000	100.3870	1,003,870	1,000,000	1,000,011	.0	(3)	.0	.0	3.448	3.472	MON	1,532	34,480	02/16/2018	03/16/2048
803169-AQ-4	SRANC 3R AFR - CDO	C	4		1.A FE	987,925	99.9365	987,298	987,925	988,013	.0	(18)	.0	.0	4.088	4.103	MJSD	1,010	40,386	04/30/2018	06/24/2030
81742L-AA-4	SEQI 1 A - CDO	4			1.A FE	1,674,304	99.9201	1,672,966	1,674,304	1,674,304	.0	.0	.0	.0	1.524	1.537	JAUJ	5,528	14,246	02/22/2021	04/15/2031
817743-AA-5	SPRO 2019-1 A2 - ABS	1,2			2.C FE	980,000	102.0908	1,000,490	980,000	980,000	.0	.0	.0	.0	3.882	3.901	JAUJ	6,975	38,044	09/17/2019	10/25/2049
83546D-AM-0	SONIC CAPITAL LLC - ABS	4,5			1.C FE	1,048,574	100.7000	993,573	986,667	1,046,427	.0	(1,437)	.0	.0	2.745	2.446	MON	.828	27,084	06/15/2020	01/20/2050
85572R-AA-7	STARR 2018-1 A - ABS	C	2		2.A FE	1,289,824	98.2252	1,271,814	1,294,795	1,291,633	.0	.568	.0	.0	4.089	4.218	MON	2,353	52,944	04/17/2019	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	4		2.B FE	589,100	99.4007	585,596	589,127	589,121	.0	.4	.0	.0	4.089	4.089	MON	1,071	24,089	04/12/2019	03/15/2044
86271P-AA-3	STRTA II A1 - CDO	C	4		1.A FE	1,000,000	99.9517	999,517	1,000,000	1,000,000	.0	.0	.0	.0	1.701	1.784	JAUJ	3,828	.0	09/20/2021	10/20/2033
87267C-AA-6	TRP 211 A - ABS	4			1.F FE	1,983,206	98.9436	1,962,661	1,983,616	1,983,210	.0	.5	.0	.0	2.070	2.071	MON	1,597	20,759	05/04/2021	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	4		1.B FE	820,912	100.2500	822,964	820,912	820,531	.0	.251	.0	.0	2.018	2.005	MJSD	.92	16,474	11/20/2018	09/30/2039
88603U-AA-7	THRST 2021 A - ABS	C	4		1.F FE	1,974,788	100.1538	1,977,899	1,974,863	1,974,830	.0	.42	.0	.0	4.163	4.163	MON	3,654	38,138	06/17/2021	06/15/2040
89613T-AA-6	TAH 18SFR1 A - RMBS	4			1.A FE	982,505	103.0287	1,018,133	988,203	988,203	.0	.0	.0	.0	3.530	3.506	MON	2,907	35,187	04/11/2018	05/19/2037
89657B-AA-2	TRL 191 A1 - RMBS	4			1.F FE	886,874	102.6968	911,248	887,319	887,002	.0	.60	.0	.0	3.820	3.861	MON	1,318	33,896	04/02/2019	04/17/2049
89657B-AC-8	TRL 2019-2 A2 - RMBS	4			1.F FE	969,375	100.6532	1,006,532	1,000,000	977,070	.0	4,229	.0	.0	3.100	3.649	MON	1,206	31,000	03/11/2020	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS	4			1.F FE	1,965,830	99.4319	1,955,464	1,966,636	1,965,833	.0	.3	.0	.0	2.150	2.152	MON	1,644	21,376	05/25/2021	06/20/2051
898203-AA-2	TFINS 2017-2 A1 - CDO	C	4		1.D FE	1,300,133	98.5213	1,307,049	1,326,667	1,304,199	.0	2,111	.0	.0	1.784	1.951	MJSD	.789	23,346	10/02/2017	09/20/2039
89822P-AA-1	TFINS 201 A1 - CDO	4			1.C FE	957,995	100.2500	960,390	957,995	957,995	.0	.0	.0	.0	3.321	3.290	JAUJ	6,717	38,001	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS	4			1.F FE	1,439,631	99.7489	1,436,050	1,439,666	1,439,608	.0	(23)	.0	.0	2.250	2.251	MON	.270	27,264	01/15/2021	02/28/2051
92259T-AA-9	VCC 211 A1 - RMBS	4			1.A FE	1,397,530	97.9117	1,368,465	1,397,652	1,397,511	.0	(19)	.0	.0	1.400	1.397	MON	1,631	13,045	05/10/2021	05/25/2051
96033W-AA-6	WESTR 181 A - RMBS	4			1.A FE	200,787	100.3490	201,843	201,141	200,785	.0	.0	.0	.0	3.380	3.380	MON	.567	6,799	04/19/2018	12/20/2031
97064G-AA-1	WESTF 2021-A - ABS	4			1.F FE	1,964,884	99.9136	1,963,289	1,964,986	1,964,884	.0	.0	.0	.0	3.104	3.104	MON	2,711	35,410	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS	2			2.B FE	995,000	99.8454	993,462	995,000	995,000	.0	.0	.0	.0	2.841	2.841	MJSD	2,042	31,016	10/09/2020	12/05/2050
97988L-AC-9	WDMNT 185 A2 - CDO	4			1.A FE	1,625,000	100.0116	1,625,188	1,625,000	1,623,877	.0	.412	.0	.0	1.724	1.752	JAUJ	5,291	29,302	07/20/2018	07/25/2030
97988P-BA-3	WDMNT 171RR A1R - CDO	4			1.A FE	1,000,000	100.0719	1,000,719	1,000,000	1,000,000	.0	.0	.0	.0	1.759	1.887	JAUJ	.0	.0	09/24/2021	10/18/2033
97988W-AA-9	WDMNT 207 A1A - CDO	C	2		1.A FE	1,000,000	100.4458	1,004,458	1,000,000	1,000,000	.0	.0	.0	.0	2.024	2.025	JAUJ	4,385	17,390	11/20/2020	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO	C	4		1.C FE	1,000,000	99.7107	997,107	1,000,000	1,000,047	.0	.17	.0	.0	3.540	3.554	JAUJ	6,982	35,400	06/19/2018	07/21/2031
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	4		1.A FE	2,000,000	100.0187	2,000,375	2,000,000	2,000,000	.0	.0	.0	.0	1.632	1.705	JAUJ	6,801	1,818	09/17/2021	07/16/2031
98878C-AA-4	ZCCP 181 A1 - CDO	4			1.A FE	1,000,000	100.0106	1,000,106	1,000,000	1,000,000	.0	.0	.0	.0	1.892	1.966	JAUJ	3,942	19,985	11/29/2018	01/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS	4			2.B FE	997,500	101.5084	1,012,546	997,500	997,500	.0	.0	.0	.0	3.238	3.238	JAUJ	5,473	12,471	05/27/2021	07/31/2051
98955R-AG-4	OR 2R AFR - CDO	C	4		1.A FE	1,000,000	99.3987	993,987	1,000,000	1,000,000	.0	.0	.0	.0	2.480	2.488	JAUJ	4,891	13,158	03/10/2021	04/20/2033

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					211,707,135	XXX	212,255,196	212,181,100	211,805,580	(25,332)	59,417	0	0	XXX	XXX	XXX	523,399	3,704,262	XXX	XXX
3899999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					325,923,843	XXX	329,180,066	328,039,357	326,192,154	35,261	266,892	0	0	XXX	XXX	XXX	1,334,859	6,177,277	XXX	XXX
4899999.	Total - Hybrid Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999.	Total - Parent, Subsidiaries and Affiliates Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
35180Y-AB-9	FRG TL B 1L USD			5	3.C FE	807,291	99.6670	812,730	815,445	808,382	0	2,878	0	0	5.500	5.819	MON	2,741	26,918	02/24/2021	02/24/2026
6499999.	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired					807,291	XXX	812,730	815,445	808,382	0	2,878	0	0	XXX	XXX	XXX	2,741	26,918	XXX	XXX
6599999.	Subtotal - Unaffiliated Bank Loans					807,291	XXX	812,730	815,445	808,382	0	2,878	0	0	XXX	XXX	XXX	2,741	26,918	XXX	XXX
7699999.	Total - Issuer Obligations					94,719,310	XXX	97,379,634	95,462,940	95,054,039	63,324	19,445	0	0	XXX	XXX	XXX	813,390	2,324,645	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					37,942,816	XXX	38,913,641	39,289,823	38,053,591	(2,731)	201,388	0	0	XXX	XXX	XXX	76,842	605,556	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities					1,000,000	XXX	998,117	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	524	11,192	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					251,864,134	XXX	253,464,695	250,751,482	251,398,103	(25,332)	(291,531)	0	0	XXX	XXX	XXX	892,306	5,157,353	XXX	XXX
8099999.	Total - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999.	Total - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans					807,291	XXX	812,730	815,445	808,382	0	2,878	0	0	XXX	XXX	XXX	2,741	26,918	XXX	XXX
8399999.	Total Bonds					386,333,551	XXX	391,568,817	387,319,689	386,314,114	35,261	(67,819)	0	0	XXX	XXX	XXX	1,785,803	8,125,664	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number

1A	1A ...\$	191,624,882	1B ...\$	33,844,196	1C ...\$	31,360,195	1D ...\$	15,733,719	1E ...\$	10,346,489	1F ...\$	33,693,443	1G ...\$	9,631,946
1B	2A ...\$	13,375,200	2B ...\$	22,111,834	2C ...\$	21,943,307								
1C	3A ...\$	0	3B ...\$	625,558	3C ...\$	1,807,629								
1D	4A ...\$	0	4B ...\$	115,660	4C ...\$	0								
1E	5A ...\$	0	5B ...\$	100,055	5C ...\$	0								
1F	6 ...\$	0												

SCHEDULE D - PART 2 - SECTION 1

[illegible]

E11

SCHEDULE D - PART 2 - SECTION 2

[illegible]

E12

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		11/10/2021	RBC CAPITAL MARKETS		1,768,060	1,768,060	0
3199999	Subtotal - Bonds - U.S. Special Revenues					1,768,060	1,768,060	0
00086A-AS-3	ABPCI DIRECT LENDING FUND CLO 1 LTD - CD	C.	04/29/2021	Natixis		2,000,000	2,000,000	0
023135-BX-3	AMAZON.COM INC		09/14/2021	JP Morgan		1,991,360	2,000,000	0
03290A-AA-8	ANCHF 13 A - CDO	C.	05/25/2021	GREENSLIDGE CAPITAL MARKETS LLC		1,000,000	1,000,000	0
033295-AA-4	ANCHF 14 A - CDO	C.	11/16/2021	GREENSLIDGE CAPITAL MARKETS LLC		1,000,000	1,000,000	0
03666L-AL-6	ANTR 201R A1R - CDO	C.	11/16/2021	BNP Paribas		1,000,000	1,000,000	0
038923-AU-2	ARBOR REALTY TRUST, INC.		04/30/2021	AFG PRIVATE PLACEMENT		1,000,000	1,000,000	0
038923-AX-6	ARBOR REALTY TRUST INC		08/31/2021	AFG PRIVATE PLACEMENT		1,000,000	1,000,000	0
05492K-AA-7	BDS 2019-FL4 A - CDO	C.	01/08/2021	WELLS FARGO SECURITIES LLC		1,000,625	1,000,000	905
05492Q-AA-4	BDS 2020-FL5 A - CDO	C.	01/12/2021	WELLS FARGO SECURITIES LLC		1,001,875	1,000,000	981
05493N-AA-0	BDS 21FL9 A - CMBS	C.	10/01/2021	GOLDMAN		1,500,000	1,500,000	0
05580M-82-7	B. RILEY FINANCIAL INC		03/25/2021	B RILEY & CO., LLC		1,000,000	1,000,000	0
05601G-AA-4	BPCRE 21FL1 A - CDO	C.	02/12/2021	JP Morgan		1,500,000	1,500,000	0
05602C-AA-2	BSPR2 21FL7 A - CDO	C.	12/09/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC		03/03/2021	GOLDMAN		991,960	1,000,000	0
09259E-AB-4	BLACKROCK TOP CAPITAL CORP		08/18/2021	Bank of America Merrill Lynch		1,015,430	1,000,000	1,425
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		09/10/2021	CITIGROUP		992,990	1,000,000	0
09261M-AA-4	BLKMM 4 A - CDO	C.	02/08/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
09261X-AA-0	BLACKSTONE SECURED LENDING FUND		03/09/2021	CITIGROUP		987,910	1,000,000	0
093662-AJ-3	BLOCK FINANCIAL LLC		06/22/2021	JP Morgan		995,370	1,000,000	0
09581J-AA-4	BLUE OIL FINANCE LLC		06/03/2021	GOLDMAN		987,300	1,000,000	0
11135F-BL-4	BROADCOM INC		03/31/2021	EXCHANGE		1,011,070	1,000,000	0
12325J-AH-4	BUSINESS DEVELOPMENT CORPORATION OF AMER		03/24/2021	WELLS FARGO SECURITIES LLC		1,993,960	2,000,000	0
12529K-AA-0	CFMT 21GRN1 A - RMBS		02/11/2021	GOLDMAN		1,999,981	2,000,000	0
12530B-AA-7	CFMT 21HB7 A - RMBS		10/22/2021	BARCLAYS CAPITAL INC FIXED INC		1,999,997	2,000,000	0
140501-AB-3	CAPITAL SOUTHWEST CORP		02/22/2021	RAYMOND JAMES & ASSOCIATES INC.		1,021,100	1,000,000	7,125
140501-AC-1	CAPITAL SOUTHWEST CORP		08/24/2021	RAYMOND JAMES & ASSOCIATES INC.		994,180	1,000,000	0
15137E-BN-2	CENT CLO 21 LIMITED - CDO		03/23/2021	JP Morgan		1,000,000	1,000,000	0
15674P-AA-5	CERB 33 A - CDO	C.	06/23/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
20454P-AA-1	COMPEER FINANCIAL, FLCA		05/12/2021	PIPR		2,000,000	2,000,000	0
25402J-AA-7	DIGITALBRIDGE ISSUER LLC - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
28853R-AL-3	ECL0 4R AR - CDO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
28853R-AN-9	ECL0 4R BR - CDO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		500,000	500,000	0
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		10/20/2021	Anherst Securities Group LLC		2,011,563	2,000,000	3,750
33853G-AB-9	FSMT 2112 A2 - CMO/RMBS		11/10/2021	Anherst Securities Group LLC		1,501,875	1,500,000	1,875
34961J-AY-0	FCO 9R A1T - CDO		09/20/2021	Natixis		1,000,000	1,000,000	0
34961J-BE-3	FCOCL0-9R-BR - CDO		09/20/2021	Natixis		1,200,000	1,200,000	0
36143L-2A-2	GA GLOBAL FUNDING TRUST		01/08/2021	WELLS FARGO SECURITIES LLC		1,997,700	2,000,000	0
38173M-AB-8	GOLUB CAPITAL BDC INC		02/17/2021	SMBC SECURITIES INC		996,990	1,000,000	0
38175W-AA-6	GOCAP 31 A1R - CDO		12/14/2021	RAYMOND JAMES & ASSOCIATES INC.		1,500,450	1,500,000	2,665
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO		02/22/2021	DEUTSCHE BANK SECURITIES, INC.		1,500,000	1,500,000	0
38178E-AA-3	GOCAP 16RR 1R2 - CDO	C.	06/08/2021	Natixis		440,000	440,000	0
38178G-AA-8	GOCAP 49R AR - CDO		08/06/2021	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	0
39809P-AA-3	GSTNE 21FL3 A - CDO		07/29/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
42234Q-AE-2	HEARTLAND FINANCIAL USA INC		08/31/2021	PIPR		1,000,000	1,000,000	0
43133K-AC-9	HILDENE COMMUNITY FUNDING CDO LTD. - CDO	C.	11/15/2021	PIPR		1,000,000	1,000,000	0
44615Q-AW-4	HUNTINGTON BANCSHARES INC		08/24/2021	EXCHANGE		1,034,974	1,113,000	22,617
476681-AB-7	JMIKE 211 A21 - ABS		12/03/2021	GUGGENHEIM		2,000,000	2,000,000	0
48254V-AE-3	KKR LENDING PARTNERS 1111 CLO LLC - CDO		08/20/2021	Bank of America Merrill Lynch		2,000,000	2,000,000	0
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		04/16/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	1,131
55280H-AW-7	MCFL 6R ARR - CDO		09/28/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
55280Q-AU-1	MCFL 5RR ARR - CDO		03/10/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
55283T-AA-6	MF1 2021-FL6 A - CDO		06/10/2021	JP Morgan		2,500,000	2,500,000	0
56577J-AA-1	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C.	05/28/2021	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	0
56577J-AC-7	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C.	05/28/2021	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0
56577L-AC-2	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C.	04/27/2021	MORGAN STANLEY CO		1,000,000	1,000,000	0
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		10/22/2021	Bank of America Merrill Lynch		922,764	920,749	1,599
58550L-AA-3	MIWT 211 A - CMO/RMBS		01/29/2021	Jefferies		1,000,000	1,000,000	0
61033R-AJ-2	MONROE CAPITAL MML CLO 2017-1, LTD. - CD		04/22/2021	BNP Paribas		2,000,000	2,000,000	2,081
61034V-AC-7	MCMLL 12 A1 - CDO	C.	08/17/2021	SMBC SECURITIES INC		1,500,000	1,500,000	0
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		10/15/2021	MORGAN STANLEY CO		2,013,125	2,000,000	3,750
62947A-AF-0	NPRL 2021-1A A1 - ABS		03/03/2021	WELLS FARGO SECURITIES LLC		1,999,020	2,000,000	0
62954J-AB-0	NPRL 2019-1 A2 - ABS		09/13/2021	CANTOR FITZGERALD + CO.		509,219	500,000	1,125
62955W-AA-2	NRZ FNT EXCESS LLC - ABS		05/18/2021	CITI GROUP		1,499,991	1,500,000	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
641062-AV-6	NESTLE HOLDINGS INC		09/07/2021	JP Morgan		998,870	1,000,000	0
643821-AA-9	USRE 211 A1 - ABS		10/25/2021	GOLDMAN		981,870	1,000,000	0
64830Y-AC-1	NEW RESIDENTIAL MORTGAGE LLC - CMO		03/12/2021	CITIGROUP		999,989	1,000,000	0
64831J-AA-7	NPART 20T1 A1 - RMBS		01/01/2021	Reclassification		999,999	1,000,000	0
649604-AE-5	NEW YORK MORTGAGE TRUST INC		04/15/2021	PIPER SANDLER & CO		500,000	500,000	0
67448X-AA-4	CBX 2021-J3 A1 - CMO/RMBS		10/01/2021	Bank of America Merrill Lynch		2,533,203	2,500,000	6,424
69120V-AA-9	OWL ROCK CORE INCOME CORP		09/21/2021	DEUTSCHE BANK SECURITIES, INC.		997,380	1,000,000	0
69359Y-AC-1	PMTLT 211NV1 A3 - CMO/RMBS		10/22/2021	Bank of America Merrill Lynch		1,002,969	1,000,000	1,875
69506Y-SC-4	PACIFIC WESTERN BANK		04/27/2021	PIPR		1,000,000	1,000,000	0
69546R-AA-4	PAID 213 A - ABS		09/10/2021	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	0
69547J-AA-1	PAID 211 A - ABS		03/02/2021	CREDIT SUISSE SECURITIES (USA)		1,999,995	2,000,000	0
70163Q-AE-8	PARLI AR - CDO	C	11/15/2021	SG AMERICAS SECURITIES, LLC		1,500,000	1,500,000	0
74930B-AG-0	RBB BANCORP		03/23/2021	JANNEY MONTGOMERY SCOTT		1,000,000	1,000,000	0
749384-AA-1	RCKT 215 A1 - CMO/RMBS		11/12/2021	Bank of America Merrill Lynch		2,000,313	2,000,000	2,083
74969B-AA-7	RBIT 202 A - ABS		01/25/2021	Direct		0	0	0
74969B-AA-7	RBIT 202 A - ABS		02/01/2021	NOMURA SECURITIES/FIXED INCOME		0	0	0
74969T-AA-8	RBIT 21HB1 A - ABS		11/17/2021	NOMURA SECURITIES/FIXED INCOME		2,499,997	2,500,000	0
74969V-AA-3	RPI1 212 A - CMO/RMBS		09/24/2021	NOMURA SECURITIES/FIXED INCOME		989,046	1,000,000	0
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		10/13/2021	BANC OF AMERICA/FIXED INCOME		1,932,529	1,917,549	1,864
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		04/13/2021	Bank of America Merrill Lynch		997,720	1,000,000	0
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING I LTD. -	C	02/22/2021	GOLDMAN		2,000,000	2,000,000	0
81748T-AA-1	SENT 217 A1 - CMO/RMBS		10/06/2021	Bank of America Merrill Lynch		1,515,703	1,500,000	1,458
86271P-AA-3	STRTA 2 A1 - CDO	C	09/20/2021	Bank of America Merrill Lynch		1,000,000	1,000,000	0
86275H-AA-1	STRATEGIC CR OPP 4.25 04/01/2026		03/31/2021	AFG Private Placement		1,000,000	1,000,000	0
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		10/01/2021	Direct		0	187	0
87267C-AA-6	TRP 2021 LLC - ABS		05/04/2021	CREDIT SUISSE SECURITIES (USA)		1,999,586	2,000,000	0
88603U-AA-7	THRUST ENGINE LEASING 2021 DAC - ABS	C	06/17/2021	MIZUHO SECURITIES USA INC.		1,999,924	2,000,000	0
89683L-AA-8	TRIUMPH RAIL LLC - ABS		05/25/2021	CREDIT SUISSE SECURITIES (USA)		1,999,180	2,000,000	0
90352W-AD-6	STEAM 211 A - RMBS		01/15/2021	CREDIT SUISSE SECURITIES		1,499,964	1,500,000	0
91824N-AC-6	UWM 211 A3 - CMO/RMBS		10/13/2021	MORGAN STANLEY CO		(22,485)	0	(22)
91824N-AC-6	UWM 211 A3 - CMO/RMBS		10/13/2021	MORGAN STANLEY CO		1,472,706	1,438,523	1,420
92259T-AA-9	VCC 211 A1 - RMBS		05/10/2021	CITIGROUP		1,499,869	1,500,000	2,508
97064G-AA-1	WESTF 2021-A - ABS		05/07/2021	Bank of America Merrill Lynch		1,999,896	2,000,000	0
97988P-BA-3	WDMNT 171RR A1R - CDO		09/24/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	0
98877G-AQ-1	ZCCP 191R A1R - CDO	C	09/17/2021	Anherst Securities Group LLC		2,000,000	2,000,000	0
98920M-AA-0	ZAXBY 211 A2 - ABS		05/27/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
98955R-AG-4	OR 2R AFR - CDO	C	03/10/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						135,010,991	135,030,008	68,639
35180Y-AB-9	FRG TL B 1L USD		02/24/2021	JP MORGAN		990,000	1,000,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						990,000	1,000,000	0
8399997. Total - Bonds - Part 3						137,769,051	137,798,068	68,639
8399998. Total - Bonds - Part 5						1,002,188	1,000,000	438
8399999. Total - Bonds						138,771,238	138,798,068	69,077
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		09/08/2021	CITIGROUP	1,000,000.000	1,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						1,000,000	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						1,000,000	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						1,000,000	XXX	0
9999999 - Totals						139,771,238	XXX	69,077

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
36241L-S7-2	GN 783242 - RMBS		12/01/2021	Paydown		3,529	3,529	3,730	3,624	0	(95)	0	(95)	0	3,529	0	0	0	.57	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2021	Paydown		11,663	11,663	12,286	12,094	0	(431)	0	(431)	0	11,663	0	0	0	.245	08/20/2039
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		12/01/2021	Paydown		96,040	96,040	98,471	96,429	0	(389)	0	(389)	0	96,040	0	0	0	2,004	07/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		12/01/2021	Paydown		8,539	8,539	8,534	8,532	0	8	0	8	0	8,539	0	0	0	.65	09/20/2040
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		12/01/2021	Paydown		26,391	26,391	27,525	27,241	0	(850)	0	(850)	0	26,391	0	0	0	.330	10/20/2045
0599999 Subtotal - Bonds - U.S. Governments						146,162	146,162	150,546	147,920	0	(1,757)	0	(1,757)	0	146,162	0	0	0	2,701	XXX
463020-PY-7	IRONDALE ALA		10/01/2021	Maturity @ 100.00		200,000	200,000	198,684	199,856	0	144	0	144	0	200,000	0	0	0	5,400	10/01/2021
490278-3L-0	KENT CNTY MICH		08/30/2021	Call @ 100.00		900,000	900,000	986,643	905,322	0	(5,322)	0	(5,322)	0	900,000	0	0	0	52,375	01/01/2022
68609T-DM-7	OREGON ST		12/01/2021	Call @ 100.00		160,000	160,000	172,264	162,777	0	(932)	0	(932)	0	161,845	0	(1,845)	(1,845)	3,229	12/01/2048
68609T-HV-3	OREGON ST		12/01/2021	Call @ 100.00		410,000	410,000	433,173	420,565	0	(3,404)	0	(3,404)	0	417,161	0	(7,161)	(7,161)	8,412	06/01/2049
68609T-SH-2	OREGON ST		12/01/2021	Call @ 100.00		100,000	100,000	108,017	103,605	0	(584)	0	(584)	0	103,021	0	(3,021)	(3,021)	1,868	12/01/2049
755638-VG-5	READING PA SCH DIST		04/01/2021	Call @ 100.00		1,605,000	1,605,000	1,633,409	1,605,892	0	(892)	0	(892)	0	1,605,000	0	0	0	32,100	04/01/2022
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,375,000	3,375,000	3,532,190	3,398,016	0	(10,989)	0	(10,989)	0	3,387,027	0	(12,027)	(12,027)	103,384	XXX
196479-E6-2	COLORADO HSG & FIN AUTH		11/01/2021	Direct		130,000	130,000	141,153	131,097	0	(1,097)	0	(1,097)	0	130,000	0	0	0	2,233	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2021	Various		122,810	122,808	122,807	122,808	0	.2	0	.2	0	122,810	0	0	0	1,968	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2021	Paydown		24,381	24,381	24,381	24,381	0	0	0	0	0	24,381	0	0	0	499	10/01/2057
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Call @ 100.00		160,000	160,000	168,482	163,186	0	(362)	0	(362)	0	162,824	0	(2,824)	(2,824)	1,932	11/15/2039
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/24/2021	Direct		500,000	500,000	500,000	500,001	0	(1)	0	(1)	0	500,000	0	0	0	11,462	11/15/2032
249218-AU-2	DENVER COLO PUB SCHS CTFS PARTN		12/15/2021	Maturity @ 100.00		150,000	150,000	142,109	148,972	0	1,028	0	1,028	0	150,000	0	0	0	3,897	12/15/2021
3128MM-UM-3	FH G18587 - RMBS		12/01/2021	Paydown		48,428	48,428	50,955	50,234	0	(1,807)	0	(1,807)	0	48,428	0	0	0	.741	02/01/2031
3128P7-5B-5	FH C91742 - RMBS		12/01/2021	Paydown		4,489	4,489	4,813	4,773	0	(284)	0	(284)	0	4,489	0	0	0	.81	01/01/2034
3128P7-7L-1	FH C91799 - RMBS		12/01/2021	Paydown		7,108	7,108	7,435	7,397	0	(289)	0	(289)	0	7,108	0	0	0	.123	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS		12/01/2021	Paydown		5,317	5,317	5,749	5,662	0	(345)	0	(345)	0	5,317	0	0	0	.127	06/01/2031
3128P7-QN-6	FH C91361 - RMBS		12/01/2021	Paydown		86,803	86,803	92,716	91,661	0	(4,858)	0	(4,858)	0	86,803	0	0	0	1,822	03/01/2031
3128P7-W5-8	FH C91568 - RMBS		12/01/2021	Paydown		28,169	28,169	29,648	29,402	0	(1,233)	0	(1,233)	0	28,169	0	0	0	.415	10/01/2032
3128P7-XX-6	FH C91594 - RMBS		12/01/2021	Paydown		101,854	101,854	107,106	106,241	0	(4,387)	0	(4,387)	0	101,854	0	0	0	1,551	01/01/2033
3128PV-BS-8	FH J15449 - RMBS		12/01/2021	Paydown		890	890	949	927	0	(37)	0	(37)	0	890	0	0	0	.19	05/01/2026
3132J4-H3-6	FH G30949 - RMBS		12/01/2021	Paydown		64,287	64,287	67,742	66,873	0	(2,586)	0	(2,586)	0	64,287	0	0	0	1,184	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS		12/01/2021	Paydown		1,665,209	1,665,209	1,692,876	1,686,410	0	(21,200)	0	(21,200)	0	1,665,209	0	0	0	27,306	11/01/2049
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS		12/01/2021	Paydown		32,771	32,771	32,341	32,527	0	243	0	243	0	32,771	0	0	0	.319	07/25/2040
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		12/01/2021	Paydown		12,169	12,169	12,226	12,186	0	(17)	0	(17)	0	12,169	0	0	0	.141	09/25/2040
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		12/01/2021	Paydown		7,672	7,672	7,772	7,712	0	(40)	0	(40)	0	7,672	0	0	0	.73	07/25/2041
3136A8-XC-9	FNR 2012-99 AB - CMO/RMBS		09/27/2021	Paydown		113,670	113,670	113,324	113,492	0	178	0	178	0	113,670	0	0	0	.772	05/25/2039
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		12/01/2021	Paydown		882	882	900	893	0	(10)	0	(10)	0	882	0	0	0	.9	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		12/01/2021	Paydown		21,541	21,541	21,468	21,494	0	.47	0	.47	0	21,541	0	0	0	.137	11/25/2042
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		12/01/2021	Paydown		1,074	1,074	1,053	1,061	0	.14	0	.14	0	1,074	0	0	0	.11	11/25/2041
3136AE-6N-2	FNR 2013-74 HA - CMO/RMBS		08/25/2021	Paydown		24,675	24,675	25,215	24,807	0	(132)	0	(132)	0	24,675	0	0	0	.272	10/25/2037
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		12/01/2021	Paydown		3,179	3,179	3,254	3,208	0	(28)	0	(28)	0	3,179	0	0	0	.52	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		12/01/2021	Paydown		1,603	1,603	1,647	1,622	0	(19)	0	(19)	0	1,603	0	0	0	.28	08/25/2026
3136AK-MN-0	FNR 2014-39 VA - CMO/RMBS		02/25/2021	Paydown		2,324	2,324	2,389	2,330	0	(6)	0	(6)	0	2,324	0	0	0	.6	08/25/2027
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		12/01/2021	Paydown		32,044	32,044	33,441	32,845	0	(801)	0	(801)	0	32,044	0	0	0	.442	03/25/2041
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		12/01/2021	Paydown		71,354	71,355	74,432	73,104	0	(1,749)	0	(1,749)	0	71,354	0	0	0	1,179	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		12/01/2021	Paydown		11,721	11,721	12,241	12,080	0	(359)	0	(359)	0	11,721	0	0	0	.178	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		12/01/2021	Paydown		5,616	5,616	5,761	5,726	0	(109)	0	(109)	0	5,616	0	0	0	.96	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		12/01/2021	Paydown		63,381	63,381	65,599	64,703	0	(1,322)	0	(1,322)	0	63,381	0	0	0	.767	01/25/2045
3136AU-RZ-6	FNR 2016-92 DA - CMO/RMBS		06/25/2021	Paydown		34,528	34,528	35,289	34,935	0	(406)	0	(406)	0	34,528	0	0	0	.242	02/25/2034
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		12/01/2021	Paydown		84,443	84,443	87,768	86,443	0	(2,000)	0	(2,000)	0	84,443	0	0	0	1,288	08/25/2040
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		12/01/2021	Paydown		2,084	2,084	2,147	2,130	0	(46)	0	(46)	0	2,084	0	0	0	.30	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		12/01/2021	Paydown		1,608	1,608	1,571	1,584	0	25	0	25	0	1,608	0	0	0	.19	02/15/2041
3137AJ-HW-7	FHR 3960 YH - CMO/RMBS		12/01/2021	Paydown		29,185	29,184	29,823	29,440	0	(255)	0	(255)	0	29,185	0	0	0	.298	08/15/2040
3137AP-BF-6	FHR 4033 ED - CMO/RMBS		10/15/2021	Paydown		1,569	1,569	1,574	1,570	0	(1)	0	(1)	0	1,569	0	0	0	.16	10/15/2036
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		12/01/2021	Paydown		2,641	2,641	2,734	2,694	0	(53)	0	(53)	0	2,641	0	0	0	.34	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		12/01/2021	Paydown		13,532	13,532	13,709	13,630	0	(98)	0	(98)	0	13,532	0	0	0	.136	08/15/2040
3137AS-Q8-0	FHR 4088 PA - CMO/RMBS		10/15/2021	Paydown		1,878	1,878	1,967	1,929	0	(51)	0	(51)	0	1,878	0	0	0	.15	12/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		12/01/2021	Paydown		5,180	5,180	5,335	5,278	0	(98)	0	(98)	0	5,180	0	0	0	.65	10/15/2031
3137AT-O5-4	FHR 4097 TG - CMO/RMBS		09/15/2021	Paydown		1,522	1,522	1,478	1,506	0	.16	0	.16	0	1,522	0	0	0	.12	05/15/2039
3137AU-X8-7	FHR 4123 AE - CMO/RMBS		12/15/2021	Paydown		10,983	10,983	11,021	10,992	0	(9)	0	(9)	0	10,983	0	0	0	.112	09/15/2039

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		12/01/2021	Paydown		62,062	62,062	61,780	61,908	0	154	0	154	0	62,062	0	0	0	472	12/15/2027
3137BO-DW-1	FHR 4183 ME - CMO/RMBS		12/01/2021	Paydown		17,584	17,584	17,779	17,707	0	(123)	0	(123)	0	17,584	0	0	0	184	02/15/2042
3137BO-TR-5	FHR 4186 MC - CMO/RMBS		12/01/2021	Paydown		15,994	15,994	15,319	15,634	0	360	0	360	0	15,994	0	0	0	117	03/15/2028
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		12/01/2021	Paydown		1,809	1,809	1,853	1,830	0	(21)	0	(21)	0	1,809	0	0	0	26	08/15/2031
3137B7-IH-8	FHR 4311 EA - CMO/RMBS		12/01/2021	Paydown		748	748	737	743	0	5	0	5	0	748	0	0	0	7	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		12/01/2021	Paydown		2,408	2,408	2,465	2,437	0	(30)	0	(30)	0	2,408	0	0	0	34	02/15/2040
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		12/01/2021	Paydown		14,847	14,847	14,833	14,670	0	177	0	177	0	14,847	0	0	0	147	03/15/2044
3137BC-GX-0	FHR 4360 KA - CMO/RMBS		12/01/2021	Paydown		47,859	47,859	49,803	48,922	0	(1,063)	0	(1,063)	0	47,859	0	0	0	654	05/15/2040
3137BD-AU-7	FHR 4378 AC - CMO/RMBS		12/01/2021	Paydown		2,919	2,919	2,859	2,868	0	51	0	51	0	2,919	0	0	0	26	02/15/2044
3137BH-FN-2	FHR 4463 CA - CMO/RMBS		02/16/2021	Paydown		1,556	1,556	1,616	1,576	0	(20)	0	(20)	0	1,556	0	0	0	4	08/15/2039
3137BR-6T-7	FHR 4608 HA - CMO/RMBS		12/01/2021	Paydown		181,861	181,861	187,658	185,649	0	(3,787)	0	(3,787)	0	181,861	0	0	0	1,965	06/15/2041
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		12/01/2021	Paydown		29,142	29,142	29,588	29,460	0	(318)	0	(318)	0	29,142	0	0	0	390	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		12/01/2021	Paydown		12,411	12,411	12,845	12,671	0	(261)	0	(261)	0	12,411	0	0	0	208	08/15/2043
3138ER-VP-2	FN AL9621 - RMBS		12/01/2021	Paydown		26,465	26,465	28,210	27,874	0	(1,409)	0	(1,409)	0	26,465	0	0	0	544	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS		12/01/2021	Paydown		73,036	73,036	76,459	75,783	0	(2,747)	0	(2,747)	0	73,036	0	0	0	1,223	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS		12/01/2021	Paydown		3,545	3,545	3,695	3,673	0	(128)	0	(128)	0	3,545	0	0	0	59	08/01/2033
31397P-PS-3	FHM M012 A1B - CMBS		12/01/2021	Paydown		291,888	291,885	291,885	291,649	0	239	0	239	0	291,888	0	0	0	4,602	08/15/2051
31400B-N5-3	FN CA4011 - RMBS		12/01/2021	Paydown		206,868	206,868	210,359	209,517	0	(2,649)	0	(2,649)	0	206,868	0	0	0	2,807	08/01/2049
31400C-DT-0	FN CA4613 - RMBS		12/01/2021	Paydown		496,560	496,560	504,163	502,310	0	(5,750)	0	(5,750)	0	496,560	0	0	0	7,382	11/01/2049
31400C-PN-0	FN CA4928 - RMBS		12/01/2021	Paydown		873,909	873,909	893,026	891,109	0	(17,199)	0	(17,199)	0	873,909	0	0	0	9,903	01/01/2050
31418A-AJ-7	FN MA0908 - RMBS		12/01/2021	Paydown		23,905	23,905	25,279	25,001	0	(1,096)	0	(1,096)	0	23,905	0	0	0	501	11/01/2031
31418A-F2-9	FN MA1084 - RMBS		12/01/2021	Paydown		85,548	85,548	91,326	90,452	0	(4,904)	0	(4,904)	0	85,548	0	0	0	1,442	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS		12/01/2021	Paydown		3,359	3,359	3,585	3,549	0	(190)	0	(190)	0	3,359	0	0	0	60	08/01/2032
31418A-SN-9	FN MA1424 - RMBS		12/01/2021	Paydown		6,973	6,973	7,219	7,183	0	(210)	0	(210)	0	6,973	0	0	0	119	04/01/2033
31418B-7E-0	FN MA2692 - RMBS		12/01/2021	Paydown		50,001	50,001	52,689	52,119	0	(2,117)	0	(2,117)	0	50,001	0	0	0	849	07/01/2036
31418D-JU-3	FN MA3876 - RMBS		12/01/2021	Paydown		841,694	841,694	843,798	843,315	0	(1,622)	0	(1,622)	0	841,694	0	0	0	10,384	12/01/2049
373539-K6-1	GEORGIA ST HSG & FIN AUTH REV		12/01/2021	Call @ 100.00		190,000	190,000	191,917	190,561	0	(264)	0	(264)	0	190,297	0	(297)	(297)	6,555	12/01/2032
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2021	Direct		80,000	80,000	88,839	80,322	0	(322)	0	(322)	0	80,000	0	0	0	2,500	01/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		12/01/2021	Paydown		157,001	189,700	189,700	157,001	0	0	0	0	0	157,001	0	0	0	2,515	02/01/2047
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	Direct		145,000	145,000	149,995	145,620	0	(620)	0	(620)	0	145,000	0	0	0	3,061	09/01/2044
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,313	09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	Call @ 100.00		125,000	125,000	134,285	128,668	0	(767)	0	(767)	0	127,902	0	(2,902)	(2,902)	3,630	03/01/2050
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Call @ 100.00		60,000	60,000	63,400	60,155	0	(155)	0	(155)	0	60,000	0	0	0	583	06/01/2042
594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		140,000	140,000	149,290	140,909	0	(909)	0	(909)	0	140,000	0	0	0	3,675	06/01/2048
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		150,000	150,000	159,234	150,916	0	(916)	0	(916)	0	150,000	0	0	0	4,500	12/01/2048
60416Q-EQ-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		07/01/2021	Call @ 100.00		40,000	40,000	42,768	40,163	0	(150)	0	(150)	0	40,014	0	(14)	(14)	1,250	01/01/2035
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		112,496	112,496	112,496	112,496	0	0	0	0	0	112,496	0	0	0	1,384	11/01/2044
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		130,298	130,298	130,298	130,298	0	0	0	0	0	130,298	0	0	0	1,976	04/01/2045
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		172,518	172,518	172,518	172,518	0	0	0	0	0	172,518	0	0	0	2,804	11/01/2045
60416S-BU-3	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		65,000	65,000	68,273	65,407	0	(354)	0	(354)	0	65,053	0	(53)	(53)	1,626	07/01/2050
60416S-WD-8	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		145,000	145,000	155,943	146,736	0	(1,058)	0	(1,058)	0	145,677	0	(677)	(677)	4,630	01/01/2048
605350-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2021	Paydown		145,259	145,259	145,259	145,259	0	0	0	0	0	145,259	0	0	0	3,321	12/01/2032
60637B-CR-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/22/2021	Paydown		194,844	194,844	194,844	194,844	0	0	0	0	0	194,844	0	0	0	1,474	10/01/2034
60637B-HV-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Call @ 100.00		60,000	60,000	65,086	60,670	0	(481)	0	(481)	0	60,189	0	(189)	(189)	1,080	11/01/2036
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Call @ 100.00		175,000	175,000	187,457	176,711	0	(1,276)	0	(1,276)							

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
647201-DM-1	NEW MEXICO MTG FIN AUTH		10/01/2021	Direct		135,000	135,000	142,757	135,659	0	(659)	0	(659)	0	135,000	0	0	0	4,405	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH		10/01/2021	Direct		175,000	175,000	189,980	176,164	0	(1,164)	0	(1,164)	0	175,000	0	0	0	5,021	01/01/2050
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Direct		150,000	150,000	162,069	151,051	0	(1,051)	0	(1,051)	0	150,000	0	0	0	4,252	10/01/2037
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Direct		95,000	95,000	102,257	95,531	0	(531)	0	(531)	0	95,000	0	0	0	2,625	10/01/2032
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/02/2021	Call @ 100.00		155,000	155,000	163,815	156,898	0	(588)	0	(588)	0	156,310	0	(1,310)	(1,310)	5,086	07/01/2047
658909-EV-4	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Call @ 100.00		210,000	210,000	218,705	212,326	0	(1,113)	0	(1,113)	0	211,213	0	(1,213)	(1,213)	6,213	07/01/2043
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		150,000	150,000	162,057	150,652	0	(652)	0	(652)	0	150,000	0	0	0	4,500	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		150,000	150,000	160,974	150,633	0	(633)	0	(633)	0	150,000	0	0	0	4,600	07/01/2048
677377-Y2-3	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/01/2021	Direct		20,000	20,000	21,709	20,069	0	(69)	0	(69)	0	20,000	0	0	0	469	11/01/2028
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2021	Call @ 100.00		103,687	103,687	103,687	103,687	0	0	0	0	0	103,687	0	0	0	2,115	03/01/2044
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2021	Call @ 100.00		109,442	109,442	109,442	109,442	0	0	0	0	0	109,442	0	0	0	1,936	09/01/2035
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,002	07/01/2034
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		185,000	185,000	194,335	185,536	0	(536)	0	(536)	0	185,000	0	0	0	4,592	07/01/2044
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		150,000	150,000	162,563	151,068	0	(1,068)	0	(1,068)	0	150,000	0	0	0	4,976	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2021	Call @ 100.00		120,000	120,000	127,657	120,306	0	(306)	0	(306)	0	120,000	0	0	0	2,548	10/01/2046
708796-X3-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/01/2021	Direct		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,636	10/01/2030
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP		10/01/2021	Direct		540,000	540,000	535,685	539,560	0	440	0	440	0	540,000	0	0	0	15,042	10/01/2035
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV		10/01/2021	Direct		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,778	10/01/2039
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		45,000	45,000	48,067	45,233	0	(233)	0	(233)	0	45,000	0	0	0	663	11/01/2044
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		285,000	285,000	304,172	286,379	0	(1,379)	0	(1,379)	0	285,000	0	0	0	3,913	11/01/2048
88045R-VR-0	TENNESSEE HSG DEV AGY		01/01/2021	Direct		35,000	35,000	35,000	34,998	0	2	0	2	0	35,000	0	0	0	595	07/01/2034
88045R-WH-1	TENNESSEE HSG DEV AGY		01/01/2021	Direct		110,000	110,000	113,985	110,000	0	0	0	0	0	110,000	0	0	0	2,475	07/01/2031
880461-ER-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2021	Various		170,000	170,000	162,988	169,252	0	748	0	748	0	170,000	0	0	0	4,732	07/01/2039
880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Call @ 100.00		130,000	130,000	140,045	130,848	0	(848)	0	(848)	0	130,000	0	0	0	4,039	07/01/2042
880461-Q3-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Direct		60,000	60,000	65,158	60,339	0	(339)	0	(339)	0	60,000	0	0	0	1,892	07/01/2050
882750-NA-6	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		05/03/2021	Call @ 100.00		25,000	25,000	26,993	25,000	0	0	0	0	0	25,000	0	0	0	783	01/01/2034
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Call @ 100.00		105,000	105,000	105,000	105,027	0	(4)	0	(4)	0	105,023	0	(23)	(23)	2,509	03/01/2046
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Call @ 100.00		75,000	75,000	83,383	77,422	0	(420)	0	(420)	0	77,002	0	(2,002)	(2,002)	1,922	03/01/2050
919061-FC-0	VALDEZ ALASKA MARINE TERM REV		01/01/2021	Call @ 100.00		2,000,000	2,000,000	2,281,640	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	01/01/2021
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMILTH MTG - M		12/01/2021	Paydown		204,812	204,812	204,812	204,812	0	0	0	0	0	204,812	0	0	0	3,487	10/25/2037
93978T-ZD-4	WASHINGTON ST HSG FIN COMMN		06/01/2021	Call @ 100.00		1,750,000	1,750,000	1,750,000	1,749,943	0	50	0	50	0	1,749,993	0	7	7	27,720	12/01/2037
93978X-EL-0	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		06/15/2021	Direct		65,000	65,000	70,151	65,155	0	(155)	0	(155)	0	65,000	0	0	0	1,469	10/01/2032
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2021	Call @ 100.00		210,000	210,000	224,196	215,335	0	(817)	0	(817)	0	214,518	0	(4,518)	(4,518)	6,200	09/01/2045
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2021	Call @ 100.00		175,000	175,000	189,830	181,552	0	(434)	0	(434)	0	181,118	0	(6,118)	(6,118)	4,600	03/01/2048
3199999 Subtotal - Bonds - U.S. Special Revenues						19,395,172	19,427,866	20,193,147	19,536,264	0	(114,217)	0	(114,217)	0	19,422,047	0	(26,875)	(26,875)	390,223	XXX
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2021	Paydown		110,700	110,700	110,700	110,701	0	(1)	0	(1)	0	110,700	0	0	0	1,491	10/16/2039
00085U-AA-9	ABPCI 4 A1A - CDO	C	10/20/2021	Paydown		1,000,000	1,000,000	1,000,000	999,470	0	530	0	530	0	1,000,000	0	0	0	17,450	01/20/2030
00102D-AC-2	ACIS 145 A2 - CDO		05/10/2021	Paydown		121,230	121,230	121,230	121,240	0	(10)	0	(10)	0	121,230	0	0	0	1,479	11/02/2026
00214M-AA-1	ARLFR 1406 A1 - RMBS		07/15/2021	Paydown		244,091	244,091	236,857	244,091	0	0	0	0	0	244,091	0	0	0	3,860	06/15/2044
00214M-AB-9	ARLFR 1406 A2 - RMBS		07/15/2021	Paydown		1,000,000	1,000,000	986,563	991,900	0	8,100	0	8,100	0	1,000,000	0	0	0	23,158	06/15/2044
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		12/16/2021	Paydown		581,388	581,388	581,388	581,388	0	0	0	0	0	581,388	0	0	0	5,959	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2021	Paydown		156,029	156,029	156,026	156,028	0	1	0	1	0	156,029	0	0	0	4,370	01/17/2040
00436M-AA-3	AALLC 181 A - RMBS		12/02/2021	Paydown		101,928	101,928	101,902	101,908	0	20	0	20	0	101,928	0	0	0	2,094	12/02/2033
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		12/27/2021	Paydown		74,813	74,813	57,092	58,790	0	16,023	0								

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
054968-AB-8	BFNS 191 A - CDO	C	07/12/2021	Paydown		1,991,505	1,991,505	1,981,548	1,979,439	0	12,067	0	12,067	0	1,991,505	0	0	0	45,194	03/25/2030
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		12/27/2021	Paydown		89,014	84,080	64,359	85,942	0	3,073	0	3,073	0	89,014	0	0	0	148	01/25/2037
05586A-AA-6	BSPT 2018-FL4 A - CDO/CMBS		03/15/2021	Paydown		114,610	114,610	114,610	114,599	0	11	0	11	0	114,610	0	0	0	304	09/17/2035
05586A-AA-6	BSPT 2018-FL4 A - CMBS		12/15/2021	Paydown		1,523,462	1,523,462	1,523,462	1,523,318	0	144	0	144	0	1,523,462	0	0	0	11,234	09/17/2035
05587T-AA-4	BSPT 2019-FL5 A - CMBS		12/15/2021	Paydown		1,056,403	1,056,403	1,056,899	1,056,884	0	(481)	0	(481)	0	1,056,403	0	0	0	11,342	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	11/15/2021	Paydown		755,956	755,956	755,956	0	0	0	0	0	755,956	0	0	0	3,748	02/17/2037	
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		12/01/2021	Paydown		85,240	86,693	78,975	84,099	0	1,140	0	1,140	0	85,240	0	0	0	1,013	10/25/2035
05973B-AE-7	BANC 2019-CRE6 AS - CMBS		12/15/2021	Paydown		259,941	259,941	259,941	259,941	0	0	0	0	0	259,941	0	0	0	3,791	09/17/2036
07330N-AA-8	TRUIST BANK		12/15/2021	Call @ 100.00		1,000,000	1,000,000	999,310	999,849	0	138	0	138	0	999,988	0	12	12	37,188	01/15/2022
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		12/01/2021	Paydown		79,122	79,122	79,963	79,189	0	(68)	0	(68)	0	79,122	0	0	0	2,249	09/25/2033
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		12/01/2021	Paydown		30,591	29,632	24,976	29,645	0	945	0	945	0	30,591	0	0	0	561	02/25/2047
11134L-AF-6	BROADCOM CORP		03/31/2021	EXCHANGE		1,092,620	1,000,000	998,960	999,521	0	37	0	37	0	999,558	0	93,062	93,062	33,431	01/15/2024
12479R-AB-3	CAUTO 2014-1 A - ABS		08/16/2021	Paydown		461,821	461,821	461,543	461,792	0	29	0	29	0	461,821	0	0	0	11,254	10/17/2044
12479R-AD-9	CAUTO 2017-1 A1 - ABS		12/15/2021	Paydown		9,705	9,705	9,702	9,704	0	1	0	1	0	9,705	0	0	0	230	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2021	Paydown		3,733	3,733	3,798	3,771	0	(39)	0	(39)	0	3,733	0	0	0	96	04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2021	Paydown		14,724	14,724	14,720	14,720	0	4	0	4	0	14,724	0	0	0	253	02/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS		12/15/2021	Paydown		33,186	29,448	29,443	29,443	0	3,743	0	3,743	0	33,186	0	0	0	566	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - RMBS		10/20/2021	Paydown		580,324	580,324	580,319	0	0	5	0	5	0	580,324	0	0	0	2,104	03/20/2041
12529K-AA-0	CFMT 21GRN1 A - RMBS		12/20/2021	Paydown		111,243	111,243	0	0	0	1	0	1	0	111,243	0	0	0	973	03/20/2041
12530B-AA-7	CFMT 21HB7 A - RMBS		12/27/2021	Paydown		33,414	33,414	33,413	0	0	0	0	0	0	33,414	0	0	0	61	10/27/2031
12563L-AS-6	CLIF 203 A - ABS		12/18/2021	Paydown		85,625	85,625	85,607	85,607	0	18	0	18	0	85,625	0	0	0	938	10/18/2045
12621V-AA-3	CNOOC FINANCE (2011) LTD	C	01/26/2021	Maturity @ 100.00		1,000,000	1,000,000	1,093,070	1,000,836	0	(836)	0	(836)	0	1,000,000	0	0	0	21,250	01/26/2021
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2021	Paydown		116,575	119,306	109,395	115,942	0	634	0	634	0	116,575	0	0	0	3,111	04/25/2035
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		12/01/2021	Paydown		25,814	25,814	26,266	26,059	0	(245)	0	(245)	0	25,814	0	0	0	1,011	10/25/2034
144141-DA-3	DUKE ENERGY PROGRESS LLC		09/15/2021	Maturity @ 100.00		10,000	10,000	9,850	9,985	0	15	0	15	0	10,000	0	0	0	300	09/15/2021
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2021	Paydown		10,000	10,000	9,996	9,996	0	4	0	4	0	10,000	0	0	0	108	12/15/2050
15137E-BL-6	CECLO 21 ARB - CDO		03/26/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,042	0	12	0	12	0	1,000,054	0	(54)	(54)	16,650	07/29/2030
15137K-AN-9	CECLO 24R B2R - CDO		02/18/2021	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	24,526	10/15/2026
15672A-AA-0	CERB XVIII A - CDO		07/15/2021	Paydown		481,119	481,119	481,119	480,961	0	158	0	158	0	481,119	0	0	0	3,409	04/15/2027
15673G-AA-6	CERB 19 A1 - CDO		08/02/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,103	0	(103)	0	(103)	0	1,000,000	0	0	0	15,961	07/16/2029
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2021	Paydown		270,987	270,987	277,423	277,089	0	(6,102)	0	(6,102)	0	270,987	0	0	0	4,195	03/25/2050
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		12/01/2021	Paydown		30,701	31,230	25,468	29,938	0	763	0	763	0	30,701	0	0	0	567	09/25/2036
17181C-AA-6	CIMLT 181 A - RMBS		12/20/2021	Paydown		120,208	120,208	120,208	120,201	0	6	0	6	0	120,208	0	0	0	1,147	03/20/2043
17309A-AD-1	CWALT 2006-A1 1A4 - CMO/RMBS		12/01/2021	Paydown		149,141	154,105	139,618	146,453	0	2,688	0	2,688	0	149,141	0	0	0	4,496	04/25/2036
19421U-AA-2	CASL 2019-A A1 - ABS		12/27/2021	Paydown		282,913	282,913	282,825	282,769	0	144	0	144	0	282,913	0	0	0	2,005	12/28/2048
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2021	Paydown		176,702	176,702	176,702	176,701	0	0	0	0	0	176,702	0	0	0	1,326	01/26/2065
21872F-AA-5	CAFL 2019-1 A - CMBS		12/01/2021	Paydown		365,884	365,884	365,867	365,695	0	189	0	189	0	365,884	0	0	0	9,859	03/15/2052
233046-AJ-0	DNKN 2019-1 A21 - RMBS		10/29/2021	Paydown		2,962,500	2,962,500	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	0	0	110,458	05/20/2049
23342K-AC-8	DRB 2017-A A2B - ABS		12/25/2021	Paydown		260,217	260,217	260,121	260,156	0	61	0	61	0	260,217	0	0	0	3,349	05/27/2042
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		12/27/2021	Paydown		85,167	85,167	67,069	73,864	0	11,303	0	11,303	0	85,167	0	0	0	1,076	12/25/2036
256853-AB-8	DOLPHIN ENERGY L L C LTD	C	11/29/2021	Call @ 100.00		200,430	200,000	224,400	202,905	0	(2,771)	0	(2,771)	0	200,134	0	(134)	(134)	10,941	12/15/2021
28853R-AA-7	ECL0 4 A - CDO		06/17/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,052	04/15/2029
28853R-AC-3	ECL0 4 B - CDO		06/17/2021	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,272	04/15/2029
28853R-AL-3	ECL0 4R AR - CDO		10/15/2021	Paydown		226,741	226,741	226,741	0	0	0	0	0	0	226,741	0	0	0	1,281	04/15/2029

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
38522H-AA-9	GACM 2020-FL2 A - CMBS	C.	09/16/2021	Paydown		660,214	660,214	660,214	660,214	0	0	0	0	0	660,214	0	0	0	6,371	03/16/2035
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		10/01/2021	Paydown		43,633	44,323	25,442	43,961	0	(329)	0	(329)	0	43,633	0	0	0	853	09/25/2037
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	310	06/22/2048
43133A-AA-5	HITR 2018-1 A1 - CDO	C.	10/12/2021	Paydown		253,318	253,318	248,251	248,955	0	4,363	0	4,363	0	253,318	0	0	0	3,259	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO	C.	11/22/2021	Paydown		31,461	31,461	31,343	31,325	0	137	0	137	0	31,461	0	0	0	614	05/23/2039
43133K-AA-3	HCOMF 1R AR - CDO		11/24/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,486	11/01/2035
43283A-AA-3	HGVT 2017-A A - RMBS		12/25/2021	Paydown		101,806	101,806	101,792	101,797	0	9	0	9	0	101,806	0	0	0	1,399	12/26/2028
458140-AJ-9	INTEL CORP		10/01/2021	Maturity @ 100.00		15,000	15,000	15,745	15,102	0	(102)	0	(102)	0	15,000	0	0	0	495	10/01/2021
46617N-AS-6	JFIN 142R 1BR - CDO	C.	04/20/2021	Paydown		270,108	270,108	270,108	270,125	0	(18)	0	(18)	0	270,108	0	0	0	2,526	07/20/2026
46617N-AW-7	JFIN 142R 2BR - CDO	C.	11/04/2021	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,309	07/20/2026
46618A-AA-2	HENDR 2014-2 A - RMBS		12/15/2021	Paydown		28,442	28,442	28,745	28,720	0	(277)	0	(277)	0	28,442	0	0	0	538	01/17/2073
46619U-AC-3	APEXC 2017 B - CDO		03/24/2021	Paydown		500,000	500,000	500,000	499,739	0	261	0	261	0	500,000	0	0	0	4,482	04/24/2029
46619X-AA-1	HENDR 2015-3 A - RMBS		12/15/2021	Paydown		43,858	43,858	43,819	43,822	0	35	0	35	0	43,858	0	0	0	1,008	03/17/2070
46637V-AA-3	JPTPE A - CMO/RMBS		12/01/2021	Paydown		59,069	59,069	58,036	58,146	0	923	0	923	0	59,069	0	0	0	845	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		12/01/2021	Paydown		40,158	40,158	38,552	38,719	0	1,439	0	1,439	0	40,158	0	0	0	542	12/27/2042
470473-AH-2	JTWIN 5R B2R - CDO		10/17/2021	Paydown		278,413	278,413	278,413	278,433	0	(21)	0	(21)	0	278,413	0	0	0	10,691	01/19/2027
52522D-AG-6	LXS 2006-16N AA1 - RMBS		12/27/2021	Paydown		108,486	108,481	84,238	103,859	0	4,627	0	4,627	0	108,486	0	0	0	204	11/25/2046
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C.	11/15/2021	Paydown		1,090,935	1,090,935	1,055,139	1,067,378	0	23,558	0	23,558	0	1,090,935	0	0	0	9,545	05/15/2036
543190-AA-0	LTRAN 111 A1 - RMBS		12/15/2021	Paydown		36,543	36,543	35,250	35,778	0	765	0	765	0	36,543	0	0	0	425	01/17/2045
55280H-AL-1	MOFCL IV AR - CDO		11/01/2021	Paydown		2,000,000	2,000,000	2,000,000	1,999,866	0	134	0	134	0	2,000,000	0	0	0	36,426	10/22/2029
55446M-AA-5	MAACH 1 A - ABS	C.	12/15/2021	Paydown		101,336	101,336	101,333	101,335	0	2	0	2	0	101,336	0	0	0	1,462	10/15/2039
56577D-AA-4	MRNON 2018-1 A1 - CDO	C.	06/30/2021	Paydown		2,000,000	2,000,000	1,965,900	1,970,751	0	29,249	0	29,249	0	2,000,000	0	0	0	23,620	04/15/2030
56577D-AJ-5	MRNON 2018-1 A2 - CDO	C.	06/23/2021	Paydown		1,000,000	1,000,000	999,628	999,962	0	38	0	38	0	1,000,000	0	0	0	30,056	04/15/2030
56577H-AG-2	MRNON 191 A21 - CDO	C.	05/19/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,582	04/15/2031
565849-AL-0	MARATHON OIL CORP		09/03/2021	Call @ 100.00		277,303	250,000	234,013	241,494	0	1,185	0	1,185	0	242,679	0	7,321	7,321	34,575	06/01/2025
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2021	Paydown		53,215	53,215	53,331	53,331	0	(116)	0	(116)	0	53,215	0	0	0	188	07/01/2051
59319W-AA-9	MF1 2020-FL3 A - CDO		12/15/2021	Paydown		588,096	588,096	588,096	588,096	0	0	0	0	0	588,096	0	0	0	9,447	07/16/2035
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/30/2021	Various		525,818	488,705	488,705	488,566	181	(13)	0	169	0	488,734	0	37,083	37,083	25,387	03/15/2025
61033R-AA-1	MOIMIL 171 A - CDO		05/13/2021	Paydown		2,000,000	2,000,000	2,000,000	1,999,875	0	125	0	125	0	2,000,000	0	0	0	20,473	04/23/2029
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		12/01/2021	Paydown		72,810	72,810	73,288	73,288	0	0	0	0	0	72,810	0	0	0	282	09/25/2051
62947A-AA-1	NPRL 2019-2 A1 - ABS		03/19/2021	Paydown		1,887,926	1,887,926	1,887,893	1,887,911	0	16	0	16	0	1,887,926	0	0	0	13,451	11/19/2049
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2021	Paydown		184,603	184,603	184,595	184,598	0	6	0	6	0	184,603	0	0	0	2,971	11/19/2049
62954J-AA-2	NPRL 2019-1 A1 - ABS		12/20/2021	Paydown		172,563	172,563	172,562	172,564	0	(1)	0	(1)	0	172,563	0	0	0	2,425	09/20/2049
62955W-AA-2	NRZ FNT EXCESS LLC - ABS		12/25/2021	Paydown		219,326	219,326	219,325	219,325	0	1	0	1	0	219,326	0	0	0	2,065	05/25/2026
63862X-AA-0	NHLT 2020-1 A - RMBS		01/25/2021	Paydown		16,542	16,542	16,542	16,542	0	0	0	0	0	16,542	0	0	0	17	09/25/2030
63862X-AA-0	NHLT 2020-1 A - RMBS		11/26/2021	Paydown		920,961	920,961	920,961	920,961	0	0	0	0	0	920,961	0	0	0	9,821	09/25/2030
64352V-MA-6	NCHET 2005-A A6 - RMBS		12/01/2021	Paydown		44,483	44,483	41,536	39,139	0	5,344	0	5,344	0	44,483	0	0	0	990	08/25/2035
64829T-AA-9	NZES 18FNT1 A - CMO/RMBS		12/10/2021	Paydown		1,046,417	1,046,417	1,046,202	1,046,314	0	103	0	103	0	1,046,417	0	0	0	25,156	05/25/2023
64829T-AJ-0	NZES 18FNT2 B - ABS		12/10/2021	Paydown		543,083	543,083	543,008	542,959	0	123	0	123	0	543,083	0	0	0	15,690	07/25/2054
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		10/25/2021	Paydown		148,859	148,859	148,857	148,857	0	2	0	2	0	148,859	0	0	0	1,246	03/25/2026
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		12/25/2021	Paydown		33,000	33,000	32,999	32,999	0	0	0	0	0	33,000	0	0	0	688	03/25/2026
65130P-AW-0	NEIFL 2016-1 A2R - CDO	C.	10/20/2021	Paydown		474,141	474,141	474,141	474,112	0	29	0	29	0	474,141	0	0	0	11,108	04/20/2028
65251X-AN-6	NSBKY 1 AR - CDO		10/25/2021	Paydown		355,936	355,936	355,936	355,936	0	0	0	0	0	355,936	0	0	0	4,201	10/25/2028
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		12/20/2021	Paydown		8,720	8,720	8,719	8,719	0	0	0	0	0	8,720	0	0	0	87	11/21/2050</

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2021	Paydown		23,992	23,992	23,992	23,992	0	1	0	1	0	23,992	0	0	0	431	06/15/2044
74333N-AA-0	PROG 19SFR2 A - RMBS		12/01/2021	Paydown		2,938	2,938	2,938	2,937	0	1	0	1	0	2,938	0	0	0	42	05/19/2036
74334A-AA-7	PROG 2018-SFR1 A - RMBS		03/18/2021	Paydown		998,785	998,785	998,780	998,158	0	627	0	627	0	998,785	0	0	0	8,128	03/19/2035
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		12/01/2021	Paydown		275,583	275,583	279,501	279,356	0	(3,773)	0	(3,773)	0	275,583	0	0	0	3,200	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2021	Paydown		563,537	563,537	571,945	571,569	0	(8,032)	0	(8,032)	0	563,537	0	0	0	6,408	12/27/2049
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		12/27/2021	Paydown		61,493	60,524	47,566	59,856	0	1,637	0	1,637	0	61,493	0	0	0	100	01/25/2037
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2021	Paydown		347,337	347,336	352,709	349,210	0	(1,873)	0	(1,873)	0	347,337	0	0	0	5,044	09/27/2049
749384-AA-1	RCKT 215 A1 - CMO/RMBS		12/01/2021	Paydown		19,994	19,994	19,997	0	0	(3)	0	(3)	0	19,994	0	0	0	42	11/25/2051
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		12/01/2021	Paydown		224,215	237,415	201,096	216,818	0	7,397	0	7,397	0	224,215	0	0	0	7,853	06/25/2036
74968Q-AA-5	RBIT 2020-1 A - ABS		01/25/2021	Paydown		21,752	21,752	21,752	21,752	0	0	0	0	0	21,752	0	0	0	39	02/25/2030
74968Q-AA-5	RBIT 2020-1 A - ABS		11/26/2021	Paydown		555,317	555,317	555,317	555,318	0	(1)	0	(1)	0	555,317	0	0	0	9,127	02/25/2030
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2021	Paydown		359,658	359,658	356,874	357,317	0	2,341	0	2,341	0	359,658	0	0	0	5,256	10/25/2063
74969B-AA-7	RBIT 202 A - ABS		10/25/2021	Paydown		838,973	838,973	838,731	838,698	0	275	0	275	0	838,973	0	0	0	6,930	06/25/2030
74969B-AA-7	RBIT 202 A - ABS		11/26/2021	Paydown		2,471,266	2,471,266	2,470,555	2,470,457	0	809	0	809	0	2,471,266	0	0	0	37,847	06/25/2030
74969T-AA-8	RBIT 21HB1 A - ABS		12/01/2021	Paydown		129,477	129,477	129,477	0	0	0	0	0	0	129,477	0	0	0	145	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		12/25/2021	Paydown		8,909	8,909	8,811	0	0	98	0	98	0	8,909	0	0	0	46	09/25/2061
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		12/27/2021	Paydown		213,369	208,601	162,442	209,397	0	3,972	0	3,972	0	213,369	0	0	0	759	05/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2021	Paydown		26,966	26,966	27,177	0	0	(211)	0	(211)	0	26,966	0	0	0	85	07/25/2051
75575J-AA-3	RCMT 2020-FL4 A - CMBS		10/25/2021	Paydown		94,624	94,624	94,624	94,624	0	0	0	0	0	94,624	0	0	0	1,805	02/26/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		12/27/2021	Paydown		175,385	175,385	175,385	175,385	0	0	0	0	0	175,385	0	0	0	4,057	02/26/2035
78397A-AB-0	SCFET 2019-1 A2 - ABS		07/20/2021	Paydown		1,190,070	1,190,070	1,189,959	1,189,877	0	193	0	193	0	1,190,070	0	0	0	16,137	10/21/2024
78471D-AA-5	SCLP 161 A - ABS		12/27/2021	Paydown		96,225	96,225	96,214	96,221	0	4	0	4	0	96,225	0	0	0	1,515	08/25/2025
81441N-AC-0	SMILT 062 A3 - RMBS		12/01/2021	Paydown		140,424	140,424	141,302	140,220	0	204	0	204	0	140,424	0	0	0	4,763	10/25/2036
81742L-AA-4	SEQ1 1 A - CDO	C	10/15/2021	Paydown		325,696	325,696	325,696	0	0	0	0	0	0	325,696	0	0	0	2,771	04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2021	Paydown		830,201	830,201	844,729	844,225	0	(14,025)	0	(14,025)	0	830,201	0	0	0	13,086	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		412,403	412,403	421,038	415,855	0	(3,452)	0	(3,452)	0	412,403	0	0	0	5,968	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		12/25/2021	Paydown		824,319	824,319	844,670	828,986	0	(4,667)	0	(4,667)	0	824,319	0	0	0	11,878	03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		12/01/2021	Paydown		13,393	13,393	13,533	0	0	(140)	0	(140)	0	13,393	0	0	0	49	11/25/2051
817743-AA-5	SPRO 2019-1 A2 - RMBS		10/25/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	243	10/25/2049
83405R-AB-3	SCLP 2018-1 A2 - ABS		03/25/2021	Paydown		116,229	116,229	116,208	116,226	0	2	0	2	0	116,229	0	0	0	490	02/25/2027
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2021	Paydown		5,000	5,000	5,314	5,310	0	(310)	0	(310)	0	5,000	0	0	0	74	01/20/2050
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		12/27/2021	Paydown		165,114	165,114	126,312	158,271	0	6,843	0	6,843	0	165,114	0	0	0	751	12/25/2035
85572R-AA-7	STARR 2018-1 A - ABS	C	10/15/2021	Paydown		148,609	148,609	148,039	148,181	0	428	0	428	0	148,609	0	0	0	2,780	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2021	Paydown		39,636	39,636	39,635	39,636	0	1	0	1	0	39,636	0	0	0	872	03/15/2044
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2021	Paydown		21,893	21,870	17,460	21,663	0	230	0	230	0	21,893	0	0	0	315	07/25/2035
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2021	Paydown		1,268,473	1,268,473	1,198,707	1,199,958	0	68,515	0	68,515	0	1,268,473	0	0	0	2,876	05/25/2047
86934N-AA-7	SCML 2018-SBC7 A - CMBS/CMO		03/26/2021	Paydown		730,799	730,799	730,767	732,537	0	(1,738)	0	(1,738)	0	730,799	0	0	0	8,308	05/25/2039
871829-BG-1	SYSCO CORP		12/14/2021	Call @ 100.00		1,072,910	1,000,000	994,800	996,745	0	694	0	694	0	997,439	0	2,561	2,561	117,186	03/15/2025
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2021	Paydown		73,733	73,733	59,150	55,915	0	17,819	0	17,819	0	73,733	0	0	0	1,051	11/25/2036
87240P-AA-9	TOP 1 A1 - CDO	C	09/15/2021	Call @ 100.00		1,400,000	1,400,000	1,392,938	1,394,011	0	1,985	0	1,985	0	1,395,996	0	4,004	4,004	21,587	08/20/2029
87267C-AA-6	TRP 211 A - ABS		12/17/2021	Paydown		16,384	16,384	16,380	0	0	3	0	3	0	16,384	0	0	0	101	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2021	Paydown		23,867	23,867	23,867	23,849	0	18	0	18	0	23,867	0	0	0	431	09/30/2039
878055-AE-2	HUNTINGTON NATIONAL BANK		08/24/2021	EXCHANGE		1,034,974	1,000,000	993,750	997,091	0	416	0	416	0	997,507	0	37,467	37,467	67,709	02/27/2025
88315L-AC-2	TMCL 2019-1 A - ABS	C	04/20/2021	Paydown		866,667	866,667	866,383	866,413	0	253	0	253	0	866,667	0	0	0	11,308	04/20/2044
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2021	Pay																

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
91832Y-AA-6	VMC 2018-FL2 A - CDO		05/17/2021	Paydown		164,317	164,317	164,394	164,159	0	158	0	158	0	164,317	0	0	0	716	10/15/2035
92259T-AA-9	VCC 211 A1 - RMBS		10/25/2021	Paydown		65,425	65,425	65,420	0	0	6	0	6	0	65,425	0	0	0	339	05/25/2051
92259T-AA-9	VCC 211 A1 - RMBS		12/25/2021	Paydown		36,923	36,923	36,919	0	0	3	0	3	0	36,923	0	0	0	327	05/25/2051
92922T-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2021	Paydown		57,910	57,910	58,145	56,971	0	939	0	939	0	57,910	0	0	0	1,434	06/25/2033
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		12/01/2021	Paydown		85,924	79,057	61,238	84,290	0	1,634	0	1,634	0	85,924	0	0	0	1,525	05/25/2037
93636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		12/01/2021	Paydown		33,203	33,582	29,924	32,817	0	385	0	385	0	33,203	0	0	0	417	11/25/2036
95002K-AA-1	WMBS 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		760,820	759,860	768,884	762,820	0	(2,000)	0	(2,000)	0	760,820	0	0	0	9,686	12/27/2049
95058X-AC-2	WEN 2015-1 A23 - RMBS		06/22/2021	Paydown		1,895,000	1,895,000	1,879,307	1,887,137	0	7,863	0	7,863	0	1,895,000	0	0	0	44,201	06/15/2045
95168W-AR-8	WSTC 2014-2 ABR - CDO		04/16/2021	Paydown		186,881	186,881	186,881	186,892	0	(11)	0	(11)	0	186,881	0	0	0	2,059	01/16/2027
96033D-AA-8	WESTR 171 A - RMBS		08/23/2021	Paydown		452,363	452,363	451,815	451,717	0	646	0	646	0	452,363	0	0	0	7,720	12/20/2030
96033W-AA-6	WESTR 181 A - RMBS		12/01/2021	Paydown		189,696	189,696	189,363	189,361	0	335	0	335	0	189,696	0	0	0	3,551	12/20/2031
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2021	Paydown		35,014	35,014	35,012	0	0	2	0	2	0	35,014	0	0	0	365	05/15/2046
974153-AB-4	WESTOP 201 A2 - RMBS		09/05/2021	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	103	12/05/2050
97989P-AN-6	WDMNT 171R A1R - CDO		10/19/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,214	10/19/2020
98417E-AK-6	GLENCORE FINANCE CANADA LTD	C	11/15/2021	Maturity @ 100.00		500,000	500,000	537,605	504,139	0	(4,139)	0	(4,139)	0	500,000	0	0	0	24,750	11/15/2021
98920W-AA-0	ZAXBY 211 A2 - ABS		10/30/2021	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	31	07/31/2031
98955R-AB-5	OR 11 A1F - CDO	C	04/09/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,149	01/21/2031
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						91,047,906	90,781,339	90,440,643	86,533,635	7,733	197,182	0	204,915	0	90,753,139	0	192,185	192,185	1,730,644	XXX
35180Y-AB-9	FRG TL B 1L USD		07/02/2021	Direct		184,555	184,555	182,709	0	0	58	0	58	0	184,555	0	0	0	931	02/24/2026
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						184,555	184,555	182,709	0	0	58	0	58	0	184,555	0	0	0	931	XXX
8399997. Total - Bonds - Part 4						114,148,796	113,914,923	114,499,235	109,615,834	7,733	70,277	0	78,010	0	113,892,930	0	153,284	153,284	2,227,882	XXX
8399998. Total - Bonds - Part 5						1,000,000	1,000,000	1,002,188	0	0	(2,188)	0	(2,188)	0	1,000,000	0	0	0	12,842	XXX
8399999. Total - Bonds						115,148,796	114,914,923	115,501,423	109,615,834	7,733	68,089	0	75,822	0	114,892,930	0	153,284	153,284	2,240,724	XXX
064058-AD-2	BANK OF NEW YORK MELLON CORP		12/20/2021	Call @ 100.00	500,000,000	500,000	0.00	500,017	500,625	(625)	0	0	(625)	0	500,000	0	0	0	22,762	
95747T-AQ-6	STATE STREET CORP		03/15/2021	Call @ 100.00	334,000,000	334,000	0.00	334,000	333,165	835	0	0	835	0	334,000	0	0	0	3,184	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						834,000	XXX	834,017	833,790	210	0	0	210	0	834,000	0	0	0	25,946	XXX
8999997. Total - Preferred Stocks - Part 4						834,000	XXX	834,017	833,790	210	0	0	210	0	834,000	0	0	0	25,946	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						834,000	XXX	834,017	833,790	210	0	0	210	0	834,000	0	0	0	25,946	XXX
58503T-20-5	MEDLEY MANAGEMENT INC.		06/10/2021	ISI GROUP INC.	2,640,000	33,711		17,941	21,094	(3,152)	0	0	(3,152)	0	17,941	0	15,770	15,770	0	
62913F-50-8	NII HOLDINGS ORD		12/01/2021	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5,442	
69343T-10-7	PJT PARTNERS CL A ORD		02/12/2021	INSTINET	1,110,000	81,450		24,503	83,528	(59,024)	0	0	(59,024)	0	24,503	0	56,947	56,947	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						115,161	XXX	42,445	104,621	(62,176)	0	0	(62,176)	0	42,445	0	72,717	72,717	5,442	XXX
9799997. Total - Common Stocks - Part 4						115,161	XXX	42,445	104,621	(62,176)	0	0	(62,176)	0	42,445	0	72,717	72,717	5,442	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						115,161	XXX	42,445	104,621	(62,176)	0	0	(62,176)	0	42,445	0	72,717	72,717	5,442	XXX
9899999. Total - Preferred and Common Stocks						949,161	XXX	876,462	938,411	(61,966)	0	0	(61,966)	0	876,445	0	72,717	72,717	31,387	XXX
9999999 - Totals						116,097,957	XXX	116,377,885	110,554,245	(54,233)	68,089	0	13,856	0	115,769,375	0	226,000	226,000	2,272,112	XXX

SCHEDULE D - PART 5

[illegible]

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Fifth Third Bank Cincinnati, OH		0.100	187	0	61,880	XXX
The Bank of New York Mellon New York, NY		0.000	12	0	5,582	XXX
Cash Held With Securities On Deposit		0.000	0	0	430	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	199	0	67,892	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	199	0	67,892	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
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.....						
.....						
0599999 Total - Cash	XXX	XXX	199	0	67,892	XXX

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

1. January.....	360,246	4. April.....	164,596	7. July.....	222,939	10. October.....	241,750
2. February.....	216,801	5. May.....	149,090	8. August.....	208,014	11. November.....	458,828
3. March.....	241,995	6. June.....	219,927	9. September.....	255,694	12. December.....	67,892

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
		Type of Deposit	Purpose of Deposit	3	4	5	6	
				Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value	
1.	Alabama	AL			0	0	0	0
2.	Alaska	AK			0	0	0	0
3.	Arizona	AZ			0	0	0	0
4.	Arkansas	AR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	104,603	103,890
5.	California	CA	0	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	27,377,591	28,205,927
6.	Colorado	CO			0	0	0	0
7.	Connecticut	CT			0	0	0	0
8.	Delaware	DE	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	124,989	125,875
9.	District of Columbia	DC			0	0	0	0
10.	Florida	FL	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	523,929	546,211
11.	Georgia	GA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	99,991	100,700
12.	Hawaii	HI			0	0	0	0
13.	Idaho	ID	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	60,157	61,828
14.	Illinois	IL			0	0	0	0
15.	Indiana	IN			0	0	0	0
16.	Iowa	IA			0	0	0	0
17.	Kansas	KS			0	0	0	0
18.	Kentucky	KY			0	0	0	0
19.	Louisiana	LA			0	0	0	0
20.	Maine	ME			0	0	0	0
21.	Maryland	MD			0	0	0	0
22.	Massachusetts	MA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	154,414	153,361
23.	Michigan	MI	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	132,387	152,165
24.	Minnesota	MN			0	0	0	0
25.	Mississippi	MS			0	0	0	0
26.	Missouri	MO	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	2,955,434	3,001,194
27.	Montana	MT			0	0	0	0
28.	Nebraska	NE			0	0	0	0
29.	Nevada	NV	0	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	349,807	351,124
30.	New Hampshire	NH			0	0	0	0
31.	New Jersey	NJ	0	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	225,861	259,193
32.	New Mexico	NM	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	349,968	352,450
33.	New York	NY			0	0	0	0
34.	North Carolina	NC	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	330,931	343,509
35.	North Dakota	ND			0	0	0	0
36.	Ohio	OH	B	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	195,185	220,490	0	0
37.	Oklahoma	OK			0	0	0	0
38.	Oregon	OR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	1,284,403	1,308,802
39.	Pennsylvania	PA			0	0	0	0
40.	Rhode Island	RI	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	104,991	105,735
41.	South Carolina	SC	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	154,861	157,470
42.	South Dakota	SD			0	0	0	0
43.	Tennessee	TN			0	0	0	0
44.	Texas	TX			0	0	0	0
45.	Utah	UT			0	0	0	0
46.	Vermont	VT			0	0	0	0
47.	Virginia	VA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	249,776	253,984
48.	Washington	WA			0	0	0	0
49.	West Virginia	WV			0	0	0	0
50.	Wisconsin	WI			0	0	0	0
51.	Wyoming	WY			0	0	0	0
52.	American Samoa	AS			0	0	0	0
53.	Guam	GU			0	0	0	0
54.	Puerto Rico	PR			0	0	0	0
55.	U.S. Virgin Islands	VI			0	0	0	0
56.	Northern Mariana Islands	MP			0	0	0	0
57.	Canada	CAN			0	0	0	0
58.	Aggregate Alien and Other	OT	XXX	XXX	0	0	601,924	616,769
59.	Subtotal	XXX	XXX		195,185	220,490	35,186,016	36,200,188
DETAILS OF WRITE-INS								
5801.	U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION		0	0	601,924	616,769
5802.								
5803.								
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX		0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX		0	0	601,924	616,769