



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.vanliner.com

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

OFFICERS

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

Secretary Matthew David Felvus Senior Vice President Stephen Edward Winborn

OTHER

Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	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

Subscribed and sworn to before me this 6th day of May, 2022

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	445,833,130	0	445,833,130	386,314,114
2. Stocks:				
2.1 Preferred stocks	8,134,537	0	8,134,537	8,646,180
2.2 Common stocks	1,643,471	0	1,643,471	1,869,212
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$1,171,931), cash equivalents (\$14,179,920) and short-term investments (\$0)	15,351,852	0	15,351,852	60,494,312
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	407,224	0	407,224	36,309
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	471,370,213	0	471,370,213	457,360,127
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	1,958,103	0	1,958,103	1,869,209
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	20,670,249	474,030	20,196,219	21,285,213
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	74,237,102	141,230	74,095,872	95,353,478
15.3 Accrued retrospective premiums (\$12,916,888) and contracts subject to redetermination (\$0)	13,479,414	562,525	12,916,888	13,716,283
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,472,743	0	2,472,743	7,750,116
16.2 Funds held by or deposited with reinsured companies	1,514,668	0	1,514,668	1,359,666
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	897,428
18.2 Net deferred tax asset	7,440,539	730,907	6,709,632	6,542,069
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	40,315	0	40,315	50,633
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	17,388,735	0	17,388,735	35,155
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,525,920	170,769	1,355,151	1,515,240
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	612,098,000	2,079,461	610,018,539	607,734,619
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	612,098,000	2,079,461	610,018,539	607,734,619
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Receivable from insureds for deductible payments	665,248	61,147	604,102	678,525
2502. Miscellaneous receivable	419,962	0	419,962	458,663
2503. Commission receivables	340,651	9,563	331,088	378,052
2598. Summary of remaining write-ins for Line 25 from overflow page	100,060	100,060	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,525,920	170,769	1,355,151	1,515,240

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$17,304,175)	163,976,650	161,170,684
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	37,294,420	36,234,915
4. Commissions payable, contingent commissions and other similar charges	6,021,818	6,003,071
5. Other expenses (excluding taxes, licenses and fees)	10,205,019	9,864,970
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,898,300	2,351,289
7.1 Current federal and foreign income taxes (including \$ (133,547) on realized capital gains (losses))	84,880	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$105,281,124 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	66,778,514	63,154,721
10. Advance premium	46,046	23,904
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	7,491,562	14,569,749
13. Funds held by company under reinsurance treaties	112,743,658	120,542,372
14. Amounts withheld or retained by company for account of others	8,125,250	6,017,564
15. Remittances and items not allocated	7,641	34,038
16. Provision for reinsurance (including \$0 certified)	466,957	466,000
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	53,645	1,297,587
20. Derivatives	0	0
21. Payable for securities	6,397,566	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	421,591,925	421,730,863
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	421,591,925	421,730,863
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	4,039,785	4,036,988
35. Unassigned funds (surplus)	181,386,830	178,966,768
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	188,426,615	186,003,756
38. Totals (Page 2, Line 28, Col. 3)	610,018,539	607,734,619
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$45,822,391)	58,910,871	53,567,439	224,121,871
1.2 Assumed (written \$42,142,062)	38,568,727	32,902,221	141,787,629
1.3 Ceded (written \$46,930,859)	60,069,798	54,069,644	227,006,884
1.4 Net (written \$41,033,593)	37,409,801	32,400,016	138,902,616
DEDUCTIONS:			
2. Losses incurred (current accident year \$18,194,171):			
2.1 Direct	37,077,330	25,811,043	117,327,565
2.2 Assumed	17,283,592	12,162,979	66,875,821
2.3 Ceded	35,685,340	25,665,962	119,718,098
2.4 Net	18,675,582	12,308,060	64,485,288
3. Loss adjustment expenses incurred	5,174,371	2,962,630	16,356,629
4. Other underwriting expenses incurred	11,435,448	10,571,096	42,490,962
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	35,285,401	25,841,786	123,332,880
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	2,124,400	6,558,230	15,569,736
INVESTMENT INCOME			
9. Net investment income earned	2,697,842	2,589,582	10,164,761
10. Net realized capital gains (losses) less capital gains tax of \$(133,547)	133,561	94,032	31,564
11. Net investment gain (loss) (Lines 9 + 10)	2,831,403	2,683,614	10,196,325
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$0)	0	0	0
13. Finance and service charges not included in premiums	400	0	925
14. Aggregate write-ins for miscellaneous income	(535,839)	(475,271)	(2,166,432)
15. Total other income (Lines 12 through 14)	(535,439)	(475,271)	(2,165,507)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,420,364	8,766,573	23,600,554
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	4,420,364	8,766,573	23,600,554
19. Federal and foreign income taxes incurred	1,199,169	1,861,150	4,824,800
20. Net income (Line 18 minus Line 19)(to Line 22)	3,221,195	6,905,423	18,775,754
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	186,003,756	166,737,267	166,737,267
22. Net income (from Line 20)	3,221,195	6,905,423	18,775,754
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$159,614	(600,450)	(292,377)	151,335
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	216,368	95,620	131,185
27. Change in nonadmitted assets	(416,093)	(163,679)	681,210
28. Change in provision for reinsurance	(957)	(429,932)	(434,400)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	2,797	9,167	(38,594)
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	2,422,859	6,124,222	19,266,489
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	188,426,615	172,861,489	186,003,756
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous income	5,280	9,386	20,032
1402. Interest on funds held	(541,119)	(484,657)	(2,186,464)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(535,839)	(475,271)	(2,166,432)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	56,759,367	42,719,078	139,162,983
2. Net investment income	2,644,145	2,849,245	10,234,921
3. Miscellaneous income	(535,439)	(475,271)	(2,165,507)
4. Total (Lines 1 to 3)	58,868,073	45,093,052	147,232,397
5. Benefit and loss related payments	10,592,243	10,108,643	55,183,342
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	15,644,507	13,265,238	55,069,687
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (133,547) tax on capital gains (losses)	83,313	0	6,485,749
10. Total (Lines 5 through 9)	26,320,063	23,373,881	116,738,778
11. Net cash from operations (Line 4 minus Line 10)	32,548,010	21,719,171	30,493,619
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	31,042,452	23,907,554	115,046,214
12.2 Stocks	0	415,450	949,161
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	6,397,566	2,990,888	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	37,440,018	27,313,892	115,995,375
13. Cost of investments acquired (long-term only):			
13.1 Bonds	90,619,331	35,483,257	138,771,238
13.2 Stocks	0	0	1,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	370,915	0	1,035,476
13.7 Total investments acquired (Lines 13.1 to 13.6)	90,990,246	35,483,257	140,806,714
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(53,550,228)	(8,169,365)	(24,811,339)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	2,797	0	(38,594)
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(24,143,039)	(8,758,444)	26,172,760
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(24,140,242)	(8,758,444)	26,134,166
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(45,142,460)	4,791,362	31,816,445
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	60,494,312	28,677,867	28,677,867
19.2 End of period (Line 18 plus Line 19.1)	15,351,852	33,469,229	60,494,312

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

20.0001. Exchange of debt securities	0	1,011,070	2,046,044
20.0002. Stock based compensation	2,797	9,167	(38,595)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

	SSAP #	F/S Page	F/S Line #	03-31-2022	12-31-2021
1. Net income state basis	XXX	XXX	XXX	\$ 3,221,195	\$ 18,775,754
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 3,221,195</u>	<u>\$ 18,775,754</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$188,426,615	\$ 186,003,756
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 188,426,615</u>	<u>\$ 186,003,756</u>

B. No significant change.

C. Accounting Policies

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the three months ended March 31, 2022.
 3. The Company does not have any loan-backed securities with an OTTI recognized during the three months ended March 31, 2022.
 4. The following table shows all loan-backed securities with an unrealized loss:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$	(7,356,370)
2. 12 months or longer		(401,217)
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$	231,508,399
2. 12 months or longer		13,624,246
 5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2022. The Company has the intent to hold such securities until they recover in value or mature.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
- Not applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
- Not applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
- Not applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
- Not applicable
- J – L. No significant change.
- M. Working Capital Finance Investments
- Not applicable
- N. Offsetting and Netting of Assets and Liabilities
- Not applicable
- O – R. No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

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

Note 9 - Income Taxes

No significant change.

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

A - O. No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

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

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

- A. Defined Benefit Plan

Not applicable

- B-I. No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

- A-F. No significant change.

- G. All Other Contingencies

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

Note 15 - Leases

No significant change.

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

No significant change.

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

- A. The Company did not sell any receivable balances during 2022.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any wash sale transactions during 2022.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurement

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of March 31, 2022 about the Company’s investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Residential MBS	\$ -	\$ 178,933	\$ -	\$ -	\$ 178,933
All other bonds	-	1,696,681	-	-	1,696,681
Total bonds	-	1,875,614	-	-	1,875,614
Preferred stocks	7,128,085	1,006,452	-	-	8,134,537
Non-affiliated common stocks	1,643,471	-	-	-	1,643,471
Total assets at fair value	\$ 8,771,556	\$ 2,882,066	\$ -	\$ -	\$ 11,653,622

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended March 31, 2022.

	Beginning Balance at 1/1/2022	Transfers into Level 3	Transfers out of Level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2022
Asset backed securities	\$ 100,055	\$ -	\$ (133,877)	\$ 8,490	\$ 25,332	\$ -	\$ -	\$ -	\$ -	\$ -
Total	\$ 100,055	\$ -	\$ (133,877)	\$ 8,490	\$ 25,332	\$ -	\$ -	\$ -	\$ -	\$ -

3. Policy on Transfers Into and Out of Level 3

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

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

The Company’s investment manager, American Money Management Corporation (“AMMC”) (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company’s affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

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

NOTES TO FINANCIAL STATEMENTS

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

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

The table below reflects, as of March 31, 2022, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 4,614,844	\$ 4,714,420	\$ 4,614,844	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	50,185,256	50,185,241	-	50,043,557	141,699	-	-
Residential MBS	72,613,809	74,946,872	-	72,145,865	467,944	-	-
Commercial MBS	988,784	1,000,000	-	988,784	-	-	-
Collateralized loan obligations	103,151,271	103,692,107	-	103,151,271	-	-	-
Asset backed securities	117,041,647	120,517,599	-	107,017,309	10,024,338	-	-
All other bonds	88,943,116	90,776,891	-	87,001,086	1,942,030	-	-
Total bonds	437,538,727	445,833,130	4,614,844	420,347,872	12,576,011	-	-
Preferred stocks	8,134,537	8,134,537	7,128,085	1,006,452	-	-	-
Non-affiliated common stocks	1,643,471	1,643,471	1,643,471	-	-	-	-
Cash, cash equivalents & short-term investments	15,351,852	15,351,852	15,351,852	-	-	-	-
Total	\$ 462,668,587	\$ 470,962,990	\$ 28,738,252	\$ 421,354,324	\$ 12,576,011	\$ -	\$ -

D. Items for which Not Practicable to Determine Fair Values

Not applicable

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

Subsequent events have been considered through May 6th, 2022, the date of issuance of these financial statements. There were no other events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

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

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2021 were \$197,405,559. As of March 31, 2022, \$18,437,942 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$178,967,617 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2021. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial

NOTES TO FINANCIAL STATEMENTS

decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation.

- B. Significant Change in Methodologies and Assumptions
Not applicable

Note 26 – Intercompany-Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [X] No []
- 3.5

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

1042046
- 4.1

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

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | | | |
|----------------|-------------------|-------------------|
| 1 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

If yes, attach an explanation.

Yes [] No [X] N/A []
- 6.1

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

12/31/2016
- 6.2

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

12/31/2016
- 6.3

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

09/04/2018
- 6.4

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

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

Yes [] No [] N/A [X]
- 6.6

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

Yes [] No [] N/A [X]
- 7.1

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$17,351,237

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$0
13.

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

\$0
- 14.1

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

Yes [] No [X]
- 14.2

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

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

Yes [] No [X]
- 15.2

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

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

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

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

\$0
- 16.2

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

\$0
- 16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [] No [X]
- 3.1

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

Yes [] No [X]
- 3.2

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

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

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent

24.990 %
- 5.2

A&H cost containment percent

3.750 %
- 5.3

A&H expense percent excluding cost containment expenses

12.470 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

0
7.

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

Yes [X] No []
- 7.1

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

Yes [] No []

SCHEDULE F - CEDED REINSURANCE

[illegible]

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories							
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	L	(224,931)	485,638	226,664	211,191	1,271,832	994,457
2. Alaska.....AK	L	253,343	132,021	29,144	69,698	991,194	1,019,695
3. Arizona.....AZ	L	844,780	167,143	64,852	127,104	3,246,864	3,517,620
4. Arkansas.....AR	L	(29,634)	704,440	155,207	236,702	1,677,390	1,255,904
5. California.....CA	L	14,147,224	8,685,036	2,818,140	2,219,440	54,955,890	45,465,713
6. Colorado.....CO	L	409,272	338,552	326,495	357,867	4,199,876	3,829,509
7. Connecticut.....CT	L	(147,399)	392,839	270,521	200,569	9,143,096	8,990,913
8. Delaware.....DE	L	37,569	547,252	52,187	100,506	891,403	664,363
9. District of Columbia.....DC	L	1,029	(5,703)	263	493	40,280	36,751
10. Florida.....FL	L	708,933	2,964,040	2,641,308	1,420,923	22,157,270	17,416,198
11. Georgia.....GA	L	788,058	1,083,156	389,410	450,280	5,678,249	5,275,056
12. Hawaii.....HI	L	(33)	23	0	1	5,753	22,200
13. Idaho.....ID	L	349,461	312,882	141,490	16,386	1,062,005	843,260
14. Illinois.....IL	L	1,307,237	1,730,312	894,381	829,370	16,381,058	14,152,317
15. Indiana.....IN	L	1,484,119	758,021	395,690	137,735	4,301,728	4,713,096
16. Iowa.....IA	L	133,137	64,411	28,726	156,162	1,270,357	1,319,900
17. Kansas.....KS	L	785,985	1,423,390	392,289	261,676	5,841,765	3,787,188
18. Kentucky.....KY	L	1,020,527	416,028	348,855	214,679	2,117,008	1,931,540
19. Louisiana.....LA	L	212,198	587,107	221,633	93,182	1,632,264	1,282,968
20. Maine.....ME	L	(175,174)	9,558	(11,432)	29,554	659,035	561,117
21. Maryland.....MD	L	1,605,932	707,895	230,537	110,661	3,951,982	3,942,036
22. Massachusetts.....MA	L	1,377,027	1,717,785	374,556	410,600	9,015,238	8,823,801
23. Michigan.....MI	L	2,398,744	694,702	461,237	454,605	4,330,694	4,612,122
24. Minnesota.....MN	L	276,845	83,867	243,915	63,810	2,239,473	2,371,493
25. Mississippi.....MS	L	186,075	241,099	390,107	241,339	2,786,839	2,679,956
26. Missouri.....MO	L	3,811,303	1,700,109	1,224,812	1,099,906	19,305,678	21,114,093
27. Montana.....MT	L	(8,589)	57,968	14,207	13,112	416,464	148,212
28. Nebraska.....NE	L	2,106,115	31,418	278,477	12,998	5,398,722	3,323,136
29. Nevada.....NV	L	208,347	17,016	48,410	153,127	2,376,655	3,382,602
30. New Hampshire.....NH	L	(33,530)	1,925	57,301	46,078	3,048,522	1,314,896
31. New Jersey.....NJ	L	1,574,735	2,084,137	1,753,293	1,886,415	20,781,810	21,425,736
32. New Mexico.....NM	L	(10,157)	30,033	112,195	165,757	1,385,671	1,173,691
33. New York.....NY	L	3,357,416	3,788,636	1,552,830	1,542,670	24,818,390	21,193,206
34. North Carolina.....NC	L	1,358,269	1,811,620	1,672,760	798,635	9,516,698	7,824,703
35. North Dakota.....ND	L	0	1,964	8,160	8,316	316,664	295,289
36. Ohio.....OH	L	1,004,011	3,037,720	169,891	324,406	2,208,216	1,937,227
37. Oklahoma.....OK	L	(104,348)	111,246	145,775	144,384	1,731,379	2,054,423
38. Oregon.....OR	L	512,142	34,701	94,778	307,074	1,135,447	1,269,258
39. Pennsylvania.....PA	L	(120,893)	724,949	585,705	645,440	8,179,698	8,891,824
40. Rhode Island.....RI	L	(180,463)	510,890	152,072	51,447	2,027,141	1,221,641
41. South Carolina.....SC	L	46,382	669,237	256,166	922,483	2,946,961	2,502,167
42. South Dakota.....SD	L	111,024	158,110	0	2,142	130,574	134,889
43. Tennessee.....TN	L	512,395	461,200	279,458	430,159	3,887,415	3,561,730
44. Texas.....TX	L	464,802	3,580,538	2,242,145	965,266	20,343,460	19,882,815
45. Utah.....UT	L	179,545	32,494	341,084	349,185	3,548,904	3,246,483
46. Vermont.....VT	L	(179,915)	28,351	213,401	66,079	1,262,960	1,152,343
47. Virginia.....VA	L	759,254	235,597	1,466,509	377,816	8,157,101	6,790,054
48. Washington.....WA	L	999,793	356,660	159,917	226,752	1,428,140	1,105,309
49. West Virginia.....WV	L	95,421	13,858	16,970	6,850	296,440	123,427
50. Wisconsin.....WI	L	1,604,414	843,418	660,615	334,968	4,613,357	3,961,143
51. Wyoming.....WY	L	4,592	(8)	0	0	1,730	1,674
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	N	0	0	0	0	0	0
54. Puerto Rico.....PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands.....VI	N	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	45,822,391	44,565,281	24,593,107	19,295,998	309,112,741	278,541,144
DETAILS OF WRITE-INS							
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....	51	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	6

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	
Verikai Inc.	DE	81-4361220	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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

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

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		.00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	.OH	UIP		Ownership	0.000		.NO	.0
.0000		.00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	.MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	.MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.NO	.1
							Bay Bridge Marina Hemingway's Restaurant, LLC								
.0000		.00000	27-4078277	0	0			.MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	.MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	.MD	NIA	Bay Bridge Marina Management, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	.SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	.SC	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	.SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	.NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	.NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	.NO	.1
.0000		.00000	86-3225970	0	0		Sailfish Holding Company, LLC	.FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-2654660	0	0		Skipjack Holding Company, LLC	.MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	52-2179330	0	0		Skipjack Marina Corp.	.MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0996797	0	0		American Financial Enterprises, Inc.	.CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0828578	0	0		American Money Management Corporation	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-1577326	0	0		American Real Estate Capital Company, LLC	.OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	.DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	41-2112001	0	0		APU Holding Company	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	23-6000765	0	0		American Premier Underwriters, Inc.	.PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	13-6400464	0	0		Lehigh Valley Railroad Company	.PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	.PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	.DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	.AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	.MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	.OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	13-6021353	0	0		The Owasco River Railway, Inc.	.NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	76-0080537	0	0		PCC Technical Industries, Inc.	.DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	.PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	.NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	.NO	.0
.0000		.00000	98-1073776	0	0		GAI Insurance Company, Ltd.	.BMU	.IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1446308	0	0		Hangar Acquisition Corp.	.OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
							Premier Lease & Loan Services Insurance Agency, Inc.								
.0000		.00000	91-1242743	0	0		Premier Lease & Loan Services of Canada, Inc.	.WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	91-1508644	0	0			.WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0823725	0	0		Dixie Terminal Corporation	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	06-1356481	0	0		Great American Financial Resources, Inc.	.DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1017531	0	0		Ceres Group, Inc.	.DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	47-0717079	0	0		Continental General Corporation	.NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1947042	0	0		QQAgency of Texas, Inc.	.TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-1246122	0	0		Brothers Management, LLC	.FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1391777	0	0		GALIC Brothers, Inc.	.OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Helium Holdings Limited	.BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		GAI Australia Pty Ltd	.AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0686194	0	0		One East Fourth, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1119320	0	0		TEJ Holdings, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0728327	0	0		Three East Fourth, Inc.	.OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	81-4361220	0	0		Verikai Inc.	.DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	42-1575938	0	0		Great American Holding, Inc.	.OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	80-0333563	0	0		ABA Insurance Services, Inc.	.OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	27-3062314	0	0		Agricultural Services, LLC	.OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0084	American Financial Group, Inc.	.10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL	.IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.22179	95-2801326	0	0		Republic Indemnity Company of America	.CA	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.43753	31-1054123	0	0		Republic Indemnity Company of America	.CA	.IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Holding (Europe) Limited	.GBR	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Europe Limited	.GBR	.NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.IRL	.IA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK	.NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23426	73-0773259	0	0		Oklahoma Surety Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607394	0	0		National Interstate Corporation	.OH	.UIP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC	.NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	.NO	.2
.0084	American Financial Group, Inc.	.32620	34-1607395	0	0		National Interstate Insurance Company	.OH	.UDP	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	43-1254631	0	0		TransProtection Service Company	.MO	.NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.41106	95-3623282	0	0		Triumphe Casualty Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.21172	86-0114294	0	0		Vanliner Insurance Company	.OH	.RE	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1038842	0	0		Radion Insurance Holdings, LLC	.DE	.NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1053786	0	0		Radion Health, Inc.	.DE	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Radion Re, Inc.	.CYM	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-1683711	0	0		Summit Consulting, LLC	.FL	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL	.NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.16691	31-0501234	0	0		Great American Insurance Company	.OH	.IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.37990	31-0973761	0	0		American Empire Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840291	0	0		Brothers Property Corporation	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	25-1754638	0	0		Brothers Pennsylvanian Corporation	.PA	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840294	0	0		Brothers Property Management Corporation	.OH	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	83-1767590	0	0		CropSureance Agency, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH	.NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc. El Aguila, Compañia de Seguros, S.A. de C.V. ....	.CA	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0			.MEX	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..YES.....	.0
.0000		.00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc. ....	.KS	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0		Foreign Credit Insurance Association .....	.NY	.OTH	Great American Insurance Company	Management.....	0.000	American Financial Group, Inc. ....	..NO.....	.2
.0000		.00000	81-0814136	0	0		GAI Mexico Holdings, LLC .....	.DE	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-1753938	0	0		GAI Warranty Company .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..YES.....	.0
.0000		.00000	31-1765544	0	0		GAI Warranty Company of Florida .....	.FL	.NIA	GAI Warranty Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	61-1329718	0	0		Global Premier Finance Company .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.26832	95-1542353	0	0		Great American Alliance Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.26344	15-6020948	0	0		Great American Assurance Company .....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.39896	61-0983091	0	0		Great American Casualty Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.37532	31-0954439	0	0		Great American E & S Insurance Company .....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.41858	31-1036473	0	0		Great American Fidelity Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-1652643	0	0		Great American Insurance Agency, Inc. Great American Insurance Company of New York .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.22136	13-5539046	0	0			.NY	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-0856644	0	0		Great American Management Services, Inc. ....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.38580	31-1288778	0	0		Great American Protection Insurance Company .	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-0918893	0	0		Great American Re Inc. ....	.DE	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.31135	31-1209419	0	0		Great American Security Insurance Company ....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.33723	31-1237970	0	0		Great American Spirit Insurance Company .....	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0084	American Financial Group, Inc. ....	.16618	83-1694393	0	0		Great American Underwriters Insurance Company	.OH	.IA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	87-1850814	0	0		PLLS Canada Insurance Brokers Inc. ....	.CAN	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000	31-1293064	0	0		Professional Risk Brokers, Inc. ....	.IL	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0		Shelter Rock Holdings, LLC .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0
.0000		.00000		0	0		Westline Industrial, LLC .....	.OH	.NIA	Great American Insurance Company	Ownership.....	100.000	American Financial Group, Inc. ....	..NO.....	.0

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

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	12,562	2,228	17.7	18.1
2.1	Allied Lines	11,305	1,990	17.6	18.6
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	836,940	1,224,129	146.3	(15.0)
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	212,768	95,167	44.7	31.4
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(164,807)	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	31,896,769	19,132,569	60.0	51.1
17.1	Other liability - occurrence	7,788,429	1,849,665	23.7	25.8
17.2	Other liability - claims-made	67,302	62,410	92.7	85.7
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	53,771	(3,467)	(6.4)	1.6
19.4	Other commercial auto liability	13,645,748	11,524,907	84.5	43.2
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	4,381,598	3,351,879	76.5	111.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	1,209	258	21.4	21.3
27.	Boiler and machinery	2,471	401	16.2	18.9
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	58,910,871	37,077,330	62.9	48.2
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	516,459	516,459	437,802
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	100,088	100,088	126,404
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	23,194,790	23,194,790	28,224,285
17.1	Other liability - occurrence	3,463,845	3,463,845	4,174,305
17.2	Other liability - claims-made	60,565	60,565	11,755
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	33,374	33,374	320,896
19.4	Other commercial auto liability	12,504,158	12,504,158	9,095,678
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	5,948,232	5,948,232	2,174,157
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	879	879	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	45,822,391	45,822,391	44,565,283
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13											
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)											
1. 2019 + Prior	42,709	39,719	82,428	7,144	1	7,145	39,990	17	35,640	75,647	4,425	(4,061)	364											
2. 2020	17,647	26,282	43,929	4,239	10	4,249	16,961	49	22,306	39,316	3,553	(3,917)	(364)											
3. Subtotals 2020 + Prior	60,356	66,001	126,357	11,383	11	11,394	56,951	66	57,946	114,963	7,978	(7,978)	0											
4. 2021	20,578	50,471	71,049	6,572	471	7,043	23,050	623	40,333	64,006	9,044	(9,044)	0											
5. Subtotals 2021 + Prior	80,934	116,472	197,406	17,955	482	18,437	80,001	689	98,279	178,969	17,022	(17,022)	0											
6. 2022	XXX	XXX	XXX	XXX	1,546	1,546	XXX	4,797	17,506	22,303	XXX	XXX	XXX											
7. Totals	80,934	116,472	197,406	17,955	2,028	19,983	80,001	5,486	115,785	201,272	17,022	(17,022)	0											
8. Prior Year-End Surplus As Regards Policyholders	186,004											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7										
												1. 21.0	2. (14.6)	3. 0.0										
													Col. 13, Line 7 As a % of Col. 1 Line 8		4. 0.0									

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

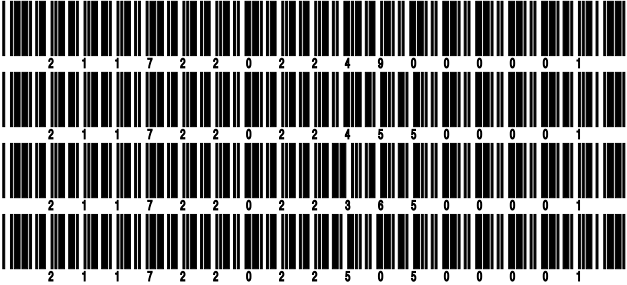
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
AUGUST FILING	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.
2.
3.
4.

Bar Codes:

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



STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Prepaid expenses	100,060	100,060	0	0
2505.	Premium tax credit receivables	0	0	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	100,060	100,060	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	396,829,506	372,635,884
2. Cost of bonds and stocks acquired	90,619,331	139,771,238
3. Accrual of discount	137,856	668,608
4. Unrealized valuation increase (decrease)	(760,064)	191,563
5. Total gain (loss) on disposals	14	226,000
6. Deduct consideration for bonds and stocks disposed of	31,042,452	116,097,957
7. Deduct amortization of premium	173,053	668,412
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	102,582
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	455,611,138	396,829,506
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	455,611,138	396,829,506

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	326,234,871	72,130,211	24,890,820	(38,227)	373,436,034	0	0	326,234,871
2. NAIC 2 (a)	57,430,341	18,489,120	6,151,617	(10,107)	69,757,737	0	0	57,430,341
3. NAIC 3 (a)	2,433,187	0	0	(43,309)	2,389,878	0	0	2,433,187
4. NAIC 4 (a)	115,660	0	0	(56)	115,604	0	0	115,660
5. NAIC 5 (a)	100,055	0	0	33,822	133,877	0	0	100,055
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	386,314,114	90,619,331	31,042,438	(57,877)	445,833,130	0	0	386,314,114
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	8,646,180	0	0	(511,643)	8,134,537	0	0	8,646,180
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	8,646,180	0	0	(511,643)	8,134,537	0	0	8,646,180
15. Total Bonds and Preferred Stock	394,960,294	90,619,331	31,042,438	(569,520)	453,967,667	0	0	394,960,294

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	60,426,420	27,468,580
2. Cost of cash equivalents acquired	21,491,400	150,396,032
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	67,737,900	117,438,192
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,179,920	60,426,420
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	14,179,920	60,426,420

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64966W-HA-8	NEW YORK N Y CITY HSG DEV CORP REV		.03/25/2022	JP Morgan		.550,000	.550,000	.0	1.D FE
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		.02/17/2022	WELLS FARGO SECURITIES LLC		1,036,660	1,000,000	.0	1.B FE
92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		.02/03/2022	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	1,118	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,586,660	2,550,000	1,118	XXX
00090N-AC-4	ABPCI DIRECT LENDING FUND ABS II LLC - A		.02/15/2022	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	.0	1.F FE
03331F-AA-8	ANCHF 7 A - CDO		.03/09/2022	BARCLAYS CAPITAL INC FIXED INC		3,041,250	3,000,000	52,360	1.A FE
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		.02/10/2022	WELLS FARGO SECURITIES LLC		2,237,079	2,290,769	1,636	1.A FE
05072L-AA-3	AUDAX 3 A - CDO	C.	.01/05/2022	Amherst Securities Group LLC		2,005,000	2,000,000	7,643	1.A FE
072917-AC-1	BXOMM 221 A2 - CDO		.02/10/2022	SG AMERICAS SECURITIES, LLC		2,500,000	2,500,000	.0	1.A FE
07336F-AA-4	BVINV 221INV3 A1 - CMO/RMBS		.02/17/2022	Bank of America Merrill Lynch		3,933,750	4,000,000	8,000	1.A FE
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.02/10/2022	BANC OF AMERICA/FIXED INCOME		.0	.0	(29)	1.A
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.02/10/2022	BANC OF AMERICA/FIXED INCOME		3,557,138	3,699,932	3,369	1.A FE
09261H-AS-6	BLACKSTONE PRIVATE CREDIT FUND		.03/17/2022	CITIGROUP		1,997,180	2,000,000	.0	2.C FE
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES,		.03/08/2022	GOLDMAN		1,499,870	1,500,000	.0	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		.02/14/2022	NOMURA SECURITIES/FIXED INCOME		1,893,644	2,000,000	.0	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		.02/22/2022	CANTOR FITZGERALD + CO.		2,499,979	2,500,000	6,001	1.F FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		.03/28/2022	NOMURA SECURITIES/FIXED INCOME		1,932,295	2,000,000	.0	1.A FE
24380X-AA-5	DRMT 222 A1 - CMO/RMBS		.03/25/2022	CREDIT SUISSE SECURITIES (USA)		998,688	1,000,000	3,583	1.A FE
361528-AA-0	GBXL 221 A - ABS		.02/01/2022	WELLS FARGO SECURITIES LLC		1,499,278	1,500,000	.0	1.F FE
36263N-AB-1	GSMB5 22PJ1 A2 - CMO/RMBS		.01/10/2022	GOLDMAN		1,964,688	2,000,000	5,972	1.A FE
38177G-AA-9	GCTLF 201 A - CDO	C.	.03/04/2022	WELLS FARGO SECURITIES LLC		2,777,222	2,777,222	7,991	1.A FE
38177G-AE-1	GCTLF 201 C - CDO	C.	.02/10/2022	CREDIT SUISSE SECURITIES (USA)		2,002,500	2,000,000	5,422	1.F FE
38177N-AA-4	GCTLF 202 A - CDO	C.	.03/04/2022	WELLS FARGO SECURITIES LLC		2,496,707	2,496,707	4,354	1.A FE
42806M-AS-8	HERTZ 223 A - ABS		.03/25/2022	BARCLAYS CAPITAL INC FIXED INC		999,996	1,000,000	.0	1.A FE
43730N-AA-4	HPA 221 A - CMBS		.03/25/2022	ROYAL BANK OF CANADA		1,979,867	2,000,000	.0	1.A FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		.02/10/2022	J P MORGAN SECURITIES		3,720,375	3,876,968	3,500	1.A FE
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		.02/03/2022	JP Morgan		1,934,679	1,987,471	828	1.A FE
47760Q-AC-7	JIMMY JOHNS FUNDING LLC - ABS		.03/09/2022	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	.0	2.B FE
55903V-AG-8	MAGALLANES INC		.03/09/2022	GOLDMAN		7,000,000	7,000,000	.0	2.C FE
57636Q-AR-5	MASTERCARD INC		.03/11/2022	GOLDMAN		3,092,220	3,000,000	46,475	1.E FE
58549Q-AC-9	MELLO 221INV1 A2 - CMO/RMBS		.02/10/2022	Amherst Securities Group LLC		1,960,693	1,980,498	2,146	1.A FE
58550N-AC-5	MELLO 211INV4 A3 - CMO/RMBS		.02/09/2022	J P MORGAN SECURITIES		.6	(8,439)	(16)	1.A
58550N-AC-5	MELLO 211INV4 A3 - CMO/RMBS		.02/09/2022	J P MORGAN SECURITIES		1,908,907	1,982,751	1,377	1.A FE
61774A-AA-1	MORGAN STANLEY DIRECT LENDING FUND		.02/08/2022	SMBC SECURITIES INC		997,480	1,000,000	.0	2.C FE
68389X-BN-4	ORACLE CORP		.01/18/2022	BARCLAYS CAPITAL INC FIXED INC		1,030,670	1,000,000	5,868	2.A FE
69546M-AA-5	PAID 221 A - ABS		.01/26/2022	CANTOR FITZGERALD + CO.		1,000,000	1,000,000	.0	1.G FE
749384-AA-1	RCKT 215 A1 - CMO/RMBS		.01/13/2022	CANTOR FITZGERALD + CO.		1,442,547	1,466,143	1,731	1.A FE
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		.01/10/2022	Bank of America Merrill Lynch		1,959,688	2,000,000	2,361	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		.01/21/2022	BARCLAYS CAPITAL INC FIXED INC		1,997,237	2,000,000	.0	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		.03/29/2022	BARCLAYS CAPITAL INC FIXED INC		992,088	1,000,000	3,333	1.A FE
87267C-AA-6	TRP 211 A - ABS		.03/30/2022	CANTOR FITZGERALD + CO.		1,366,515	1,481,568	1,193	1.F FE
89616Q-AA-9	TON 22SFR1 A - CMBS		.03/23/2022	Bank of America Merrill Lynch		2,499,991	2,500,000	.0	1.A FE
90355R-AC-6	UIMMT-211INV3-A3 - CMO/RMBS		.02/04/2022	BANC OF AMERICA/FIXED INCOME		2,849,654	2,942,053	1,430	1.A FE
91823A-AU-5	VBTEL 2022-1 C21 - RMBS		.02/18/2022	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	.0	1.F FE
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC		.03/14/2022	BARCLAYS CAPITAL INC FIXED INC		1,463,790	1,500,000	7,092	2.C FE
95081Q-AA-9	WESBANCO INC		.03/18/2022	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	.0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,032,671	88,973,644	183,631	XXX
2509999997. Total - Bonds - Part 3						90,619,331	91,523,644	184,749	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						90,619,331	91,523,644	184,749	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						90,619,331	XXX	184,749	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36241L-S7-2	GN 783242 - RMBS		03/01/2022	Paydown		.641	.641	.678	.656	.0	(14)	.0	(14)	.0	.641	.0	.0	.0	.4	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		03/01/2022	Paydown		2,167	2,166	2,282	2,243	.0	(77)	.0	(77)	.0	2,167	.0	.0	.0	13	08/20/2039	1.A
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		03/01/2022	Paydown		8,276	8,276	8,486	8,307	.0	(31)	.0	(31)	.0	8,276	.0	.0	.0	55	07/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		03/01/2022	Paydown		1,388	1,388	1,387	1,386	.0	.1	.0	.1	.0	1,388	.0	.0	.0	.3	09/20/2040	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		03/01/2022	Paydown		1,731	1,731	1,805	1,766	.0	(36)	.0	(36)	.0	1,731	.0	.0	.0	.8	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments						14,202	14,202	14,637	14,359	0	(157)	0	(157)	0	14,202	0	0	0	83	XXX	XXX
68609T-DM-7	OREGON ST		03/01/2022	Direct		40,000	40,000	43,066	40,049	.0	(49)	.0	(49)	.0	40,000	.0	.0	.0	27	12/01/2048	1.B FE
68609T-HV-3	OREGON ST		03/01/2022	Direct		40,000	40,000	42,261	40,036	.0	(36)	.0	(36)	.0	40,000	.0	.0	.0	69	06/01/2049	1.B FE
68609T-SH-2	OREGON ST		03/01/2022	Direct		35,000	35,000	37,806	35,045	.0	(45)	.0	(45)	.0	35,000	.0	.0	.0	12	12/01/2049	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						115,000	115,000	123,133	115,130	0	(130)	0	(130)	0	115,000	0	0	0	108	XXX	XXX
196479-E6-2	COLORADO HSG & FIN AUTH		03/01/2022	Direct		45,000	45,000	48,861	45,079	.0	(79)	.0	(79)	.0	45,000	.0	.0	.0	26	05/01/2048	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2022	Paydown		1,929	1,929	1,929	1,929	.0	.0	.0	.0	.0	1,929	.0	.0	.0	10	02/01/2044	1.B FE
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2022	Paydown		6,274	6,274	6,274	6,274	.0	.0	.0	.0	.0	6,274	.0	.0	.0	39	10/01/2057	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/22/2022	Direct		75,000	75,000	78,976	75,058	.0	(58)	.0	(58)	.0	75,000	.0	.0	.0	94	11/15/2039	1.A FE
3128MM-UM-3	FH 618587 - RMBS		03/01/2022	Paydown		9,042	9,042	9,514	9,358	.0	(316)	.0	(316)	.0	9,042	.0	.0	.0	46	02/01/2031	1.A
3128P7-SB-5	FH C91742 - RMBS		03/01/2022	Paydown		772	772	827	819	.0	(47)	.0	(47)	.0	772	.0	.0	.0	4	01/01/2034	1.A
3128P7-TL-1	FH C91799 - RMBS		03/01/2022	Paydown		858	858	897	891	.0	(34)	.0	(34)	.0	858	.0	.0	.0	5	11/01/2034	1.A
3128P7-O6-3	FH C91377 - RMBS		03/01/2022	Paydown		884	884	956	939	.0	(54)	.0	(54)	.0	884	.0	.0	.0	6	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		03/01/2022	Paydown		17,850	17,850	19,066	18,793	.0	(942)	.0	(942)	.0	17,850	.0	.0	.0	119	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		03/01/2022	Paydown		4,854	4,854	5,109	5,055	.0	(202)	.0	(202)	.0	4,854	.0	.0	.0	24	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		03/01/2022	Paydown		15,281	15,281	16,069	15,906	.0	(626)	.0	(626)	.0	15,281	.0	.0	.0	73	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		03/01/2022	Paydown		139	139	149	144	.0	(5)	.0	(5)	.0	139	.0	.0	.0	1	05/01/2026	1.A
3132J4-H3-6	FH G30949 - RMBS		03/01/2022	Paydown		9,182	9,182	9,676	9,541	.0	(359)	.0	(359)	.0	9,182	.0	.0	.0	65	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		03/01/2022	Paydown		168,311	168,311	171,108	170,284	.0	(1,973)	.0	(1,973)	.0	168,311	.0	.0	.0	916	11/01/2049	1.A
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS		03/25/2022	Paydown		1,676	1,676	1,654	1,670	.0	.6	.0	.6	.0	1,676	.0	.0	.0	4	07/25/2040	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		03/01/2022	Paydown		2,738	2,738	2,751	2,740	.0	(2)	.0	(2)	.0	2,738	.0	.0	.0	8	09/25/2040	1.A
3136A7-SE-8	FNR 2012-96 PD - CMO/RMBS		03/01/2022	Paydown		1,147	1,147	1,162	1,151	.0	(4)	.0	(4)	.0	1,147	.0	.0	.0	4	07/25/2041	1.A
3136AA-UJ-1	FNR 2012-139 BH - CMO/RMBS		03/01/2022	Paydown		184	184	188	186	.0	(2)	.0	(2)	.0	184	.0	.0	.0	1	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		03/01/2022	Paydown		4,216	4,216	4,202	4,208	.0	.9	.0	.9	.0	4,216	.0	.0	.0	9	11/25/2042	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		03/01/2022	Paydown		170	170	167	168	.0	.2	.0	.2	.0	170	.0	.0	.0	0	11/25/2041	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		03/01/2022	Paydown		810	810	829	815	.0	(5)	.0	(5)	.0	810	.0	.0	.0	4	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		03/01/2022	Paydown		409	409	420	413	.0	(4)	.0	(4)	.0	409	.0	.0	.0	2	08/25/2026	1.A
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		03/01/2022	Paydown		4,450	4,450	4,644	4,501	.0	(51)	.0	(51)	.0	4,450	.0	.0	.0	22	03/25/2041	1.A
3136AR-RA-2	FNR 2016-25 A - CMO/RMBS		03/01/2022	Paydown		9,261	9,261	9,660	9,409	.0	(148)	.0	(148)	.0	9,261	.0	.0	.0	49	11/25/2042	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		03/01/2022	Paydown		1,431	1,431	1,494	1,474	.0	(44)	.0	(44)	.0	1,431	.0	.0	.0	7	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		03/01/2022	Paydown		861	861	883	877	.0	(16)	.0	(16)	.0	861	.0	.0	.0	4	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		03/01/2022	Paydown		12,678	12,678	13,122	12,918	.0	(240)	.0	(240)	.0	12,678	.0	.0	.0	44	01/25/2045	1.A
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		03/01/2022	Paydown		9,253	9,253	9,618	9,349	.0	(96)	.0	(96)	.0	9,253	.0	.0	.0	53	08/25/2040	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		03/01/2022	Paydown		273	273	281	279	.0	(6)	.0	(6)	.0	273	.0	.0	.0	1	09/15/2040	1.A
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		03/01/2022	Paydown		295	295	289	291	.0	.4	.0	.4	.0	295	.0	.0	.0	1	02/15/2041	1.A
3137AJ-HW-7	FHR 3960 YH - CMO/RMBS		03/15/2022	Paydown		4,648	4,648	4,750	4,662	.0	(13)	.0	(13)	.0	4,648	.0	.0	.0	16	08/15/2040	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		03/01/2022	Paydown		484	484	500	492	.0	(8)	.0	(8)	.0	484	.0	.0	.0	2	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		03/01/2022	Paydown		1,500	1,500	1,519	1,507	.0	(7)	.0	(7)	.0	1,500	.0	.0	.0	5	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		03/01/2022	Paydown		732	732	754	744	.0	(11)	.0	(11)	.0	732	.0	.0	.0	3	10/15/2031	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		03/01/2022	Paydown		12,398	12,398	12,342	12,370	.0	.28	.0	.28	.0	12,398	.0	.0	.0	28	12/15/2027	1.A
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		03/01/2022	Paydown		2,947	2,947	2,979	2,964	.0	(17)	.0	(17)	.0	2,947	.0	.0	.0	8	02/15/2042	1.A
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		03/01/2022	Paydown		3,426	3,426	3,282	3,357	.0	69	.0	69	.0	3,426	.0	.0	.0	8	03/15/2028	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		03/01/2022	Paydown		283	283	290	286	.0	(2)	.0	(2)	.0	283	.0	.0	.0	1	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		03/01/2022	Paydown		98	98	97	98	.0	.1	.0	.1	.0	98	.0	.0	.0	0	09/15/2043	1.A
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		03/01/2022	Paydown		333	333	341	336	.0	(3)	.0	(3)	.0	333	.0	.0	.0	2	02/15/2040	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		03/01/2022	Paydown		754	754	754	746	.0	.8	.0	.8	.0	754	.0	.0	.0	2	03/15/2044	1.A
3137BC-GX-0	FHR 4360 KA - CMO/RMBS		02/15/2022	Paydown		3,524	3,524	3,667	3,531	.0	(7)	.0	(7)	.0	3,524	.0	.0	.0	12	05/15/2040	1.A
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		03/01/2022	Paydown		191	191	187	189	.0	.2	.0	.2	.0	191	.0	.0	.0	1	02/15/2044	1.A
3137BR-BT-7	FHR 4608 HA - CMO/RMBS		03/01/2022	Paydown		15,666	15,666	16,166	15,722	.0	(56)	.0	(56)	.0	15,666	.0	.0	.0	59	06/15/2041	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.3137BS-GS-6	FHR 4621 KA - CMO/RMBS		03/01/2022	Paydown		6,923	6,923	7,029	6,995	0	(71)	0	(71)	0	6,923	0	0	0	29	04/15/2046	1.A
.3137BS-YX-5	FHR 4631 AC - CMO/RMBS		03/01/2022	Paydown		1,880	1,880	1,946	1,911	0	(31)	0	(31)	0	1,880	0	0	0	11	08/15/2043	1.A
.3138ER-VP-2	FN AL9621 - RMBS		03/01/2022	Paydown		4,126	4,126	4,398	4,340	0	(214)	0	(214)	0	4,126	0	0	0	26	01/01/2037	1.A
.3138ES-BB-0	FN AL962 - RMBS		03/01/2022	Paydown		8,677	8,677	9,083	8,993	0	(316)	0	(316)	0	8,677	0	0	0	41	01/01/2036	1.A
.3138W9-DC-1	FN AS0098 - RMBS		03/01/2022	Paydown		424	424	442	439	0	(15)	0	(15)	0	424	0	0	0	2	08/01/2033	1.A
.31397P-PS-3	FHM M012 A1B - CMBS		02/01/2022	Paydown		135,374	135,377	135,377	135,246	0	128	0	128	0	135,374	0	0	0	393	08/15/2051	1.A
.31397P-PS-3	FHM M012 A1B - CMBS		03/01/2022	Paydown		38,489	38,489	38,489	38,452	0	37	0	37	0	38,489	0	0	0	260	08/15/2051	1.B FE
.31400B-N5-3	FN CA4011 - RMBS		03/01/2022	Paydown		16,881	16,881	17,166	17,075	0	(194)	0	(194)	0	16,881	0	0	0	104	08/01/2049	1.A
.31400C-DT-0	FN CA4613 - RMBS		03/01/2022	Paydown		54,147	54,147	54,976	54,691	0	(544)	0	(544)	0	54,147	0	0	0	333	11/01/2049	1.A
.31400C-PN-0	FN CA4928 - RMBS		03/01/2022	Paydown		48,204	48,204	49,259	49,026	0	(822)	0	(822)	0	48,204	0	0	0	215	01/01/2050	1.A
.31418A-AJ-7	FN MA0908 - RMBS		03/01/2022	Paydown		4,265	4,265	4,510	4,451	0	(186)	0	(186)	0	4,265	0	0	0	26	11/01/2031	1.A
.31418A-F2-9	FN MA1084 - RMBS		03/01/2022	Paydown		11,186	11,186	11,941	11,797	0	(611)	0	(611)	0	11,186	0	0	0	63	06/01/2032	1.A
.31418A-HQ-4	FN MA1138 - RMBS		03/01/2022	Paydown		530	530	566	558	0	(29)	0	(29)	0	530	0	0	0	3	08/01/2032	1.A
.31418A-SN-9	FN MA1424 - RMBS		03/01/2022	Paydown		679	679	703	698	0	(20)	0	(20)	0	679	0	0	0	3	04/01/2033	1.A
.31418B-7E-0	FN MA2692 - RMBS		03/01/2022	Paydown		4,546	4,546	4,791	4,734	0	(188)	0	(188)	0	4,546	0	0	0	20	07/01/2036	1.A
.31418D-JU-3	FN MA3876 - RMBS		03/01/2022	Paydown		51,069	51,069	51,197	51,142	0	(73)	0	(73)	0	51,069	0	0	0	224	12/01/2049	1.A
.45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2022	Direct		65,000	65,000	72,182	65,002	0	(2)	0	(2)	0	65,000	0	0	0	1,300	01/01/2050	1.B FE
.45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		03/01/2022	Paydown		41,586	41,586	41,586	41,585	0	0	0	0	0	41,586	0	0	0	253	02/01/2047	1.A FE
.57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		01/14/2022	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	91	09/01/2048	1.C FE
.57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		01/24/2022	Direct		25,000	25,000	26,417	25,006	0	(6)	0	(6)	0	25,000	0	0	0	22	06/01/2042	1.B FE
.594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2048	1.C FE
.594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2048	1.C FE
.60416Q-BB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		13,166	13,166	13,166	13,166	0	0	0	0	0	13,166	0	0	0	77	11/01/2044	1.A FE
.60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		16,630	16,630	16,630	16,630	0	0	0	0	0	16,630	0	0	0	79	04/01/2045	1.A FE
.60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2022	Paydown		11,675	11,675	11,675	11,675	0	0	0	0	0	11,675	0	0	0	44	11/01/2045	1.A FE
.60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/09/2022	Paydown		22,257	22,257	22,257	22,257	0	0	0	0	0	22,257	0	0	0	98	12/01/2051	1.A FE
.60416S-BU-3	MINNESOTA ST HSG FIN AGY		03/01/2022	Direct		5,000	5,000	5,252	5,005	0	(5)	0	(5)	0	5,000	0	0	0	78	07/01/2031	1.B FE
.60416S-ND-8	MINNESOTA ST HSG FIN AGY		03/01/2022	Direct		30,000	30,000	32,264	30,041	0	(41)	0	(41)	0	30,000	0	0	0	603	01/01/2048	1.B FE
.60335Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		01/03/2022	Paydown		118,404	118,404	118,404	118,404	0	0	0	0	0	118,404	0	0	0	481	12/01/2032	1.A FE
.60637B-HV-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		80,000	80,000	86,781	80,315	0	(315)	0	(315)	0	80,000	0	0	0	315	11/01/2036	1.B FE
.60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		45,000	45,000	48,203	45,071	0	(71)	0	(71)	0	45,000	0	0	0	21	05/01/2047	1.B FE
.60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		40,000	40,000	42,335	40,054	0	(54)	0	(54)	0	40,000	0	0	0	16	05/01/2049	1.B FE
.60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		70,000	70,000	76,786	70,133	0	(133)	0	(133)	0	70,000	0	0	0	18	05/01/2050	1.B FE
.61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	4	12/01/2042	1.B FE
.63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Direct		40,000	40,000	42,553	40,056	0	(56)	0	(56)	0	40,000	0	0	0	321	09/01/2048	1.B FE
.63968M-UJ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Direct		45,000	45,000	48,107	45,074	0	(74)	0	(74)	0	45,000	0	0	0	306	09/01/2049	1.B FE
.647200-2F-0	NEW MEXICO MTG FIN AUTH		03/01/2022	Direct		35,000	35,000	37,587	35,053	0	(53)	0	(53)	0	35,000	0	0	0	700	03/01/2044	1.B FE
.647200-SU-4	NEW MEXICO MTG FIN AUTH - MBS		03/01/2022	Paydown		17,325	17,325	17,325	17,325	0	0	0	0	0	17,325	0	0	0	71	08/01/2038	1.A FE
.647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		03/01/2022	Paydown		12,766	12,766	12,447	12,502	0	264	0	264	0	12,766	0	0	0	49	02/01/2043	1.B FE
.647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		03/01/2022	Paydown		27,233	27,233	26,756	26,998	0	235	0	235	0	27,233	0	0	0	99	07/01/2043	1.B FE
.647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		03/01/2022	Paydown		6,518	6,518	6,779	6,602	0	(84)	0	(84)	0	6,518	0	0	0	49	10/01/2043	1.B FE
.647201-DM-1	NEW MEXICO MTG FIN AUTH		01/03/2022	Direct		40,000	40,000	42,298	40,001	0	(1)	0	(1)	0	40,000	0	0	0	850	07/01/2049	1.A FE
.647201-HC-9	NEW MEXICO MTG FIN AUTH		01/03/2022	Direct		55,000	55,000	59,708	55,003	0	(3)	0	(3)	0	55,000	0	0	0	1,031	01/01/2050	1.A FE
.649883-ZI-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		01/04/2022	Direct		35,000	35,000	37,816	35,002	0	(2)	0	(2)	0	35,000	0	0	0	25	10/01/2037	1.B FE
.64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		01/04/2022	Direct		30,000	30,000	32,292	30,002	0	(2)	0	(2)	0	30,000	0	0	0	9	10/01/2032	1.B FE
.658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		02/01/2022	Direct		80,000	80,000	84,550	80,040	0	(40)	0	(40)	0	80,000	0	0	0	1,731	07/01/2047	1.B FE
.658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Direct		70,000	70,000	75,627	70,003	0	(3)	0	(3)	0	70,000	0	0	0	1,400	07/01/2047	1.B FE
.658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Direct		75,000	75,000	80,487	75,003	0	(3)	0	(3)	0	75,000	0	0	0	1,500	07/01/2048	1.B FE
.67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		03/01/2022																		

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.880461-Q3-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		02/01/2022	Direct		30,000	30,000	32,579	30,018	.0	(18)	.0	(18)	.0	30,000	.0	.0	.0	565	07/01/2050	1.B FE
.88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2022	Call @ 100.00		25,000	25,000	25,000	25,005	.0	.0	.0	.0	.0	25,004	.0	(4)	(4)	243	03/01/2046	1.B FE
.88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2022	Direct		45,000	45,000	50,030	45,102	.0	(102)	.0	(102)	.0	45,000	.0	.0	.0	418	03/01/2050	1.B FE
.92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		03/01/2022	Paydown		33,499	33,499	33,499	33,499	.0	.0	.0	.0	.0	33,499	.0	.0	.0	179	10/25/2037	1.A FE
.97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2022	Direct		95,000	95,000	101,422	95,153	.0	(153)	.0	(153)	.0	95,000	.0	.0	.0	1,900	09/01/2045	1.C FE
.97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2022	Direct		85,000	85,000	92,203	85,110	.0	(110)	.0	(110)	.0	85,000	.0	.0	.0	1,700	03/01/2048	1.C FE
.98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV		03/01/2022	Call @ 100.00		210,000	210,000	210,000	210,000	.0	.0	.0	.0	.0	209,999	.0	1	1	380	12/01/2032	1.B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					2,867,360	2,867,363	2,990,711	2,876,816	0	(9,452)	0	(9,452)	0	2,867,363	0	(4)	(4)	21,923	XXX	XXX
.00038R-AA-4	AASET 2019-2 A - ABS		03/16/2022	Paydown		9,439	9,439	9,439	9,439	.0	.0	.0	.0	.0	9,439	.0	.0	.0	.1	10/16/2039	2.A FE
.000825-AA-7	ACAM 19FL1 A - CDO		03/16/2022	Paydown		288,940	288,940	288,940	288,940	.0	.0	.0	.0	.0	288,940	.0	.0	.0	719	11/16/2034	1.A FE
.00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		03/16/2022	Paydown		191,455	191,455	191,455	191,455	.0	.0	.0	.0	.0	191,455	.0	.0	.0	475	09/16/2036	1.A FE
.00255U-AA-3	AASET 2020-1 A - ABS		03/15/2022	Paydown		10,032	10,032	10,032	10,032	.0	.0	.0	.0	.0	10,032	.0	.0	.0	38	01/17/2040	2.A FE
.00436M-AA-3	AALLC 181 A - RMBS		03/02/2022	Paydown		24,047	24,047	24,040	24,042	.0	.4	.0	.4	.0	24,047	.0	.0	.0	160	12/02/2033	1.F FE
.00443P-AA-7	ACE 2007-HE2 A1 - RMBS		03/25/2022	Paydown		14,970	14,970	11,424	12,016	.0	2,954	.0	2,954	.0	14,970	.0	.0	.0	6	12/25/2036	1.A FM
.02666A-AA-6	AHAR 2015-SFR1 A - RMBS		03/01/2022	Paydown		7,965	7,965	7,965	7,966	.0	.9	.0	.9	.0	7,965	.0	.0	.0	50	04/17/2052	1.A FE
.026929-AA-7	AHM 2006-3 111 - RMBS		03/25/2022	Paydown		8,200	8,200	6,427	8,162	.0	.38	.0	.38	.0	8,200	.0	.0	.0	6	12/25/2046	1.A FM
.03464J-AA-9	AOMT 217 A1 - CMO/RMBS		03/01/2022	Paydown		57,222	55,881	.0	.0	.0	1,341	.0	1,341	.0	57,222	.0	.0	.0	94	10/25/2066	1.A FE
.038413-AA-8	AOFIT 2020-A A - ABS		03/17/2022	Paydown		107,465	107,465	107,445	107,447	.0	.18	.0	.18	.0	107,465	.0	.0	.0	334	07/17/2046	1.F FE
.04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		03/25/2022	Paydown		21,420	21,420	17,993	21,108	.0	.312	.0	.312	.0	21,420	.0	.0	.0	9	11/25/2036	1.A FM
.05492K-AA-4	BDS 2019-FL4 A - CDO	C	03/17/2022	Paydown		563,335	563,335	563,707	563,350	.0	(15)	.0	(15)	.0	563,335	.0	.0	.0	887	08/15/2036	1.A FE
.05492Q-AA-4	BDS 2020-FL5 A - CDO	C	03/18/2022	Paydown		600,304	600,304	592,875	597,438	.0	2,866	.0	2,866	.0	600,304	.0	.0	.0	1,950	02/18/2037	1.A FE
.05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		03/25/2022	Paydown		18,363	17,414	13,329	18,208	.0	.155	.0	.155	.0	18,363	.0	.0	.0	.11	01/25/2037	1.A FM
.05579H-AE-2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR	C	02/21/2022	Maturity @ 100.00		1,000,000	1,000,000	998,240	999,949	.0	.51	.0	.51	.0	1,000,000	.0	.0	.0	14,500	02/21/2022	1.E FE
.05586A-AA-6	BSPT 2018-FL4 A - CMBS		03/15/2022	Paydown		361,123	361,123	361,123	361,123	.0	.7	.0	.7	.0	361,123	.0	.0	.0	690	09/17/2035	1.A FE
.05586A-AC-2	BSPT 2018-FL4 AS - CMBS		03/15/2022	Paydown		834,938	834,938	834,938	834,835	.0	103	.0	103	.0	834,938	.0	.0	.0	2,991	09/17/2035	1.A FE
.05587T-AA-4	BSPT 2019-FL5 A - CMBS		03/15/2022	Paydown		1,268,344	1,268,344	1,268,938	1,268,573	.0	(229)	.0	(229)	.0	1,268,344	.0	.0	.0	1,647	05/15/2029	1.A FE
.05601G-AA-4	BPCRE 21FL1 A - CDO	C	03/15/2022	Paydown		727,417	727,417	727,417	727,417	.0	.0	.0	.0	.0	727,417	.0	.0	.0	1,620	02/17/2037	1.A FE
.05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		01/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1	10/25/2035	3.B FM
.05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		03/01/2022	Paydown		1,853	2,178	1,984	1,817	.0	.6	.0	.6	.0	1,853	.0	.0	.0	.6	10/25/2035	1.D FM
.05973B-AE-7	BANC 2019-CRE6 AS - CMBS		02/17/2022	Paydown		990,059	990,059	990,059	990,059	.0	.0	.0	.0	.0	990,059	.0	.0	.0	2,006	09/17/2036	1.A FE
.07336F-AA-4	BVINV 22INV3 A1 - CMO/RMBS		03/01/2022	Paydown		14,539	14,539	14,298	14,539	.0	.241	.0	.241	.0	14,539	.0	.0	.0	36	01/25/2052	1.A FE
.07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		03/01/2022	Paydown		52,444	52,444	50,420	50,420	.0	2,024	.0	2,024	.0	52,444	.0	.0	.0	109	06/30/2051	1.A
.07384Y-KF-2	BSABS 2003-AC4 A - RMBS		03/01/2022	Paydown		29,203	29,203	29,513	29,203	.0	.0	.0	.0	.0	29,203	.0	.0	.0	225	09/25/2033	1.A FM
.073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		03/01/2022	Paydown		9,140	9,012	7,596	9,081	.0	.59	.0	.59	.0	9,140	.0	.0	.0	47	02/25/2047	1.D FM
.12479R-AD-9	CAUTO 2017-1 A1 - ABS		03/17/2022	Paydown		587,911	587,911	587,740	587,902	.0	.8	.0	.8	.0	587,911	.0	.0	.0	5,809	04/15/2047	1.E FE
.12479R-AE-7	CAUTO 2017-1 A2 - ABS		03/15/2022	Paydown		593	593	603	597	.0	(4)	.0	(4)	.0	593	.0	.0	.0	.3	04/15/2047	1.E FE
.12510H-AA-8	CAUTO 2020-1 A1 - ABS		03/15/2022	Paydown		1,118	1,118	1,118	1,118	.0	.0	.0	.0	.0	1,118	.0	.0	.0	.2	02/15/2050	1.A FE
.12510H-AB-6	CAUTO 2020-1 A2 - ABS		03/15/2022	Paydown		(1,502)	2,236	2,236	(1,502)	.0	(3,738)	.0	(3,738)	.0	(1,502)	.0	.0	.0	(14)	02/15/2050	1.A FE
.12529K-AA-0	CFMT 21GRN1 A - RMBS		03/20/2022	Paydown		152,415	152,415	152,413	152,413	.0	.1	.0	.1	.0	152,415	.0	.0	.0	278	03/20/2041	1.D FE
.12530B-AA-7	CFMT 21H7 A - RMBS		01/27/2022	Paydown		40,664	40,664	40,664	40,664	.0	.0	.0	.0	.0	40,664	.0	.0	.0	39	10/27/2031	1.A FE
.12530B-AA-7	CFMT 2021-3 A - CMBS		03/25/2022	Paydown		67,934	67,934	67,934	67,934	.0	.0	.0	.0	.0	67,934	.0	.0	.0	114	10/27/2031	1.A FE
.12530J-AA-0	CFMT 22A2 A - CMO/RMBS		03/25/2022	Paydown		111	111	105	.0	.0	.6	.0	.6	.0	111	.0	.0	.0	.0	02/26/2052	1.A FE
.12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		03/01/2022	Paydown		6,364	6,364	6,364	6,364	.0	.0	.0	.0	.0	6,364	.0	.0	.0	20	03/25/2067	1.F FE
.12563L-AS-6	CLIF 203 A - ABS		03/18/2022	Paydown		23,125	23,125	23,120	23,120	.0	.5	.0	.5	.0	23,125	.0	.0	.0	74	10/18/2045	1.F FE
.12667C-SE-1	CWALT 2005-6CB 1A3 - CMO/RMBS		03/01/2022	Paydown		20,751	25,473	23,357	20,725	.0	.27	.0	.27	.0	20,751	.0	.0	.0	226	04/25/2035	1.D FM
.12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		03/01/2022	Paydown		4,461	4,461	4,539	4,502	.0	(41)	.0	(41)	.0	4,461	.0	.0	.0	38	10/25/2034	1.A FM
.14576A-AA-0	CARM 201 A1 - RMBS		03/15/2022	Paydown		2,500	2,500	2,499	2,499	.0	.1	.0	.1	.0	2,500	.0	.0	.0	.7	12/15/2050	1.A FE
.16159H-AC-8	CHASE 2019-1 A3 - CMO/RMBS		03/01/2022	Paydown		19,309	19,309	19,768	19,736	.0	(427)	.0	(427)	.0	19,309	.0	.0	.0	125	03/25/2050	1.A
.16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		03/01/2022	Paydown		7,706	7,718	6,294	7,670	.0	.35	.0	.35	.0	7,706	.0	.0	.0	43	09/25/2036	1.D FM
.16676A-BN-9	CHEVRON CORP		02/03/2022	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	20,816	03/03/2022	1.D FE
.17181C-AA-6	CIMLT 181 A - RMBS		03/20/2022	Paydown		27,826	27,826	27,826	27,825	.0	.1	.0	.1	.0	27,826	.0	.0	.0	45	03/20/2043	1.C FE
.17309A-AD-1	CIMALT 2006-A1 1A4 - CMO/RMBS		03/01/2022	Paydown		26,879	27,893	25,270	26,745	.0	.134	.0	.134	.0	26,879	.0	.0	.0	326	04/25/2036	1.D FM
.19421U-AA-2	CASL 2019-A A1 - ABS		03/25/2022	Paydown		45,590	45,590	45,576	45,569	.0	.21	.0	.21	.0	45,590	.0	.0	.0	113	12/28/2048	1.A FE
.19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		03/01/2022	Paydown		40,266	40,266	40,266	40,266	.0	.1	.0	.1	.0	40,266	.0	.0	.0	83	01/26/2065	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
21872F-AA-5	CAFL 2019-1 A - CMBS		03/01/2022	Paydown		390,990	390,990	390,973	390,704	.0	287	.0	287	.0	390,990	.0	.0	.0	8,516	03/15/2052	1.A FE
22822R-BF-6	CROCAS 2018-1 C - RMBS		03/15/2022	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,016	.0	(2)	.0	(2)	.0	1,000,014	.0	(14)	(14)	21,433	07/15/2043	1.F FE
23342K-AC-8	DRB 2017-A A2B - ABS		03/25/2022	Paydown		31,275	31,275	31,264	31,270	.0	.6	.0	.6	.0	31,275	.0	.0	.0	151	05/27/2042	1.A FE
233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC		01/06/2022	Maturity @ 100.00		1,340,000	1,340,000	1,351,202	1,340,035	.0	(35)	.0	(35)	.0	1,340,000	.0	.0	.0	19,095	01/06/2022	1.G FE
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		03/25/2022	Paydown		44,530	44,530	35,068	39,511	.0	5,019	.0	5,019	.0	44,530	.0	.0	.0	180	12/25/2036	1.A FM
278642-AN-3	EBAY INC		02/09/2022	Call @ 100.00		1,000,000	1,000,000	997,720	999,925	.0	44	.0	44	.0	999,969	.0	31	31	15,833	03/09/2022	2.A FE
28853R-AL-3	ECL0 4R AR - CDO		01/18/2022	Paydown		190,044	190,044	190,044	190,044	.0	.0	.0	.0	.0	190,044	.0	.0	.0	854	04/15/2029	1.A FE
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		03/25/2022	Paydown		145,412	145,412	144,254	144,408	.0	1,005	.0	1,005	.0	145,412	.0	.0	.0	501	07/25/2030	1.A FE
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		03/25/2022	Paydown		44,615	44,615	44,873	44,871	.0	(256)	.0	(256)	.0	44,615	.0	.0	.0	201	11/27/2051	1.A FE
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		03/01/2022	Paydown		27,156	27,156	27,190	27,190	.0	(34)	.0	(34)	.0	27,156	.0	.0	.0	125	11/27/2051	1.A FE
36263N-AB-1	GSMB5 2022-PJ1 A2 - CMO/RMBS		03/01/2022	Paydown		33,886	33,886	33,288	.0	.0	598	.0	598	.0	33,886	.0	.0	.0	108	05/28/2052	1.A FE
390556-AL-2	GRTLK 141R AR - CDO		01/18/2022	Paydown		408,082	408,082	408,082	408,096	.0	(14)	.0	(14)	.0	408,082	.0	.0	.0	1,878	10/15/2029	1.A FE
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		02/01/2022	Paydown		9,349	9,353	5,369	9,349	.0	.0	.0	.0	.0	9,349	.0	.0	.0	83	09/25/2037	1.D FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		03/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	31	06/22/2048	2.B FE
43133J-AA-6	HITR 2019-2 A1 - CDO	C	02/22/2022	Paydown		21,231	21,231	21,152	21,148	.0	83	.0	83	.0	21,231	.0	.0	.0	104	05/23/2039	1.C FE
43283A-AA-3	HGVT 2017-A A - RMBS		03/25/2022	Paydown		22,128	22,128	22,125	22,126	.0	.2	.0	.2	.0	22,128	.0	.0	.0	98	12/26/2028	1.C FE
46618A-AA-2	HENDR 2014-2 A - RMBS		03/15/2022	Paydown		5,826	5,826	5,888	5,881	.0	(55)	.0	(55)	.0	5,826	.0	.0	.0	31	01/17/2073	1.A FE
46619X-AA-1	HENDR 2015-3 A - RMBS		03/15/2022	Paydown		11,585	11,585	11,575	11,576	.0	.9	.0	.9	.0	11,585	.0	.0	.0	82	03/17/2070	1.A FE
466365-AA-1	JACK 2019-1 A2I - RMBS		02/24/2020	Paydown		2,977,500	2,977,500	2,977,500	2,977,500	.0	.0	.0	.0	.0	2,977,500	.0	.0	.0	29,191	08/25/2049	2.B FE
46637V-AA-3	JPTPE A - CMO/RMBS		03/01/2022	Paydown		7,568	7,568	7,435	7,451	.0	116	.0	116	.0	7,568	.0	.0	.0	40	09/17/2042	1.A FE
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		03/01/2022	Paydown		8,199	8,199	7,871	7,911	.0	288	.0	288	.0	8,199	.0	.0	.0	36	12/27/2042	1.A FE
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		03/01/2022	Paydown		36,565	36,565	35,088	.0	.0	1,477	.0	1,477	.0	36,565	.0	.0	.0	76	02/26/2052	1.A
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		03/25/2022	Paydown		21,341	21,341	20,775	.0	.0	567	.0	567	.0	21,341	.0	.0	.0	175	07/25/2052	1.A FE
470473-AH-2	JTWIN 5R B2R - CDO		01/17/2022	Paydown		119,309	119,309	119,309	119,316	.0	(7)	.0	(7)	.0	119,309	.0	.0	.0	1,145	01/19/2027	1.A FE
478160-CD-4	JOHNSON & JOHNSON		03/03/2022	Maturity @ 100.00		1,000,000	1,000,000	997,280	999,904	.0	96	.0	96	.0	1,000,000	.0	.0	.0	11,250	03/03/2022	1.A FE
48669R-AA-9	KCAP F3C A - CDO		03/21/2022	Paydown		227,983	227,983	227,722	227,906	.0	78	.0	78	.0	227,983	.0	.0	.0	1,218	12/20/2029	1.A FE
52522D-AG-6	LXS 2006-16N AA1 - RMBS		03/25/2022	Paydown		17,723	17,723	13,762	17,508	.0	215	.0	215	.0	17,723	.0	.0	.0	16	11/25/2046	1.A FM
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	01/15/2022	Paydown		136,244	136,244	131,773	136,077	.0	167	.0	167	.0	136,244	.0	.0	.0	145	05/15/2036	1.A FE
543190-AA-0	LTRAN III A1 - RMBS		03/15/2022	Paydown		3,384	3,384	3,264	3,320	.0	64	.0	64	.0	3,384	.0	.0	.0	23	01/17/2045	1.F FE
55446M-AA-5	MAACH 1 A - ABS	C	03/15/2022	Paydown		75,615	75,615	75,612	75,614	.0	.1	.0	.1	.0	75,615	.0	.0	.0	434	10/15/2039	1.G FE
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		03/01/2022	Paydown		8,665	8,665	8,578	.0	.0	87	.0	87	.0	8,665	.0	.0	.0	22	03/25/2052	1.A FE
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		03/01/2022	Paydown		51,057	51,057	51,169	51,168	.0	(111)	.0	(111)	.0	51,057	.0	.0	.0	184	07/01/2051	1.A FE
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		02/27/2022	Paydown		8,439	8,439	8,124	.0	.0	314	.0	314	.0	8,439	.0	.0	.0	.0	12/25/2051	1.A FE
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		03/01/2022	Paydown		(1,023)	(1,023)	(954)	.0	.0	(69)	.0	(69)	.0	(1,023)	.0	.0	.0	15	12/25/2051	1.A
58551V-AA-0	MWST 2020-2 A - CMO/RMBS		03/25/2022	Paydown		400,000	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	.0	.0	910	11/25/2053	1.A FE
59319W-AA-9	MF1 2020-FL3 A - CDO		03/15/2022	Paydown		217,410	217,410	217,410	217,410	.0	.0	.0	.0	.0	217,410	.0	.0	.0	532	07/16/2035	1.A FE
61033R-AJ-2	MOMIL 171R AR - CDO		01/24/2022	Paydown		495,591	495,591	495,591	495,591	.0	.0	.0	.0	.0	495,591	.0	.0	.0	1,848	04/23/2029	1.A FE
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		03/25/2022	Paydown		80,964	80,964	81,495	81,493	.0	(529)	.0	(529)	.0	80,964	.0	.0	.0	293	09/25/2051	1.A FE
62947A-AB-9	NPLR 2019-2 A2 - ABS		03/19/2022	Paydown		304,700	304,700	304,687	304,692	.0	.8	.0	.8	.0	304,700	.0	.0	.0	824	11/19/2049	1.F FE
62953J-AA-3	NXTC 2017-2 A - CDO		01/25/2022	Paydown		365,130	365,130	365,056	365,130	.0	.74	.0	.74	.0	365,130	.0	.0	.0	1,562	10/25/2029	1.A FE
62954J-AA-2	NPLR 2019-1 A1 - ABS		03/20/2022	Paydown		44,834	44,834	44,834	44,835	.0	.0	.0	.0	.0	44,834	.0	.0	.0	200	09/20/2049	1.F FE
62955W-AA-2	NZES 21FNT2 A - ABS		03/25/2022	Paydown		71,178	71,178	71,177	71,177	.0	.0	.0	.0	.0	71,178	.0	.0	.0	380	05/25/2026	2.C FE
64352V-MA-6	NCHET 2005-A A6 - RMBS		03/01/2022	Paydown		7,732	7,732	7,220	6,837	.0	895	.0	895	.0	7,732	.0	.0	.0	63	08/25/2035	1.A FM
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		03/25/2022	Paydown		47,317	47,317	47,317	47,317	.0	.0	.0	.0	.0	47,317	.0	.0	.0	234	03/25/2026	2.C FE
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	01/20/2022	Paydown		75,994	75,994	75,994	75,994	.0	.3	.0	.3	.0	75,994	.0	.0	.0	735	04/20/2028	1.A FE
65251X-AN-6	NSBKY 1 AR - CDO		01/25/2022	Paydown		144,064	144,064	144,064	144,064	.0	.0	.0	.0	.0	144,064	.0	.0	.0	(2,203)	10/25/2028	1.A FE
654740-AV-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC		01/13/2022	Maturity @ 100.00		2,000,000	2,000,000	1,998,800	1,999,992	.0	.8	.0	.8	.0	2,000,000	.0	.0	.0	28,000	01/13/2022	2.C FE
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		03/20/2022	Paydown		2,180	2,180	2,180	2,180	.0	.0	.0	.0	.0	2,180	.0	.0	.0	.7	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS		03/20/2022	Paydown		2,180	2,180	2,179	2,179	.0	.1	.0	.1	.0	2,180	.0	.0	.0	.8	11/21/2050	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		03/01/2022	Paydown		112,293	112,293	113,784	113,776	.0	(1,483)	.0	(1,483)	.0	112,293	.0	.0	.0	526	10/25/2051	1.A FE
68267B-AA-8	OMFIT 2018-1 A - ABS		03/14/2022	Paydown		154,320	154,320	154,278	154,320	.0	.0	.0	.0	.0	154,320	.0	.0	.0	819	03/14/2029	1.A FE
69346T-AA-2	PPP 2019-5 A - CMBS		02/16/2021	Paydown		105,201	105,201	105,201	105,201	.0	.0	.0	.0	.0	105,201	.0	.0	.0	163	04/14/2036	1.A FE
69346T-AA-2	PPP 2019-5 A - CMBS		03/16/2022	Paydown		177,357	177,357	177,357	177,357	.0	.0	.0	.0	.0	177,357	.0	.0	.0	481	04/14/2036	1.A FE
69358Y-AC-1	PMTLT 211NV1 A3 - CMO/RMBS		03/01/2022	Paydown		34,976	34,976	35,079	35,079	.0	(103)	.0	(103)	.0	34,976	.0	.0	.0	137	07/25/2051	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693684-AA-0	PSMC 201 A1 - CMO/RMBS		03/01/2022	Paydown		32,608	32,608	33,337	33,039	.0	(431)	.0	(431)	.0	32,608	.0	.0	.0	191	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		03/01/2022	Paydown		77,673	77,673	79,226	79,084	.0	(1,411)	.0	(1,411)	.0	77,673	.0	.0	.0	454	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		03/01/2022	Paydown		41,240	41,240	41,609	41,609	.0	(368)	.0	(368)	.0	41,240	.0	.0	.0	189	11/26/2049	1.A
69546R-AA-4	PAID 213 A - ABS		03/15/2022	Paydown		122,586	122,586	122,586	122,586	.0	.0	.0	.0	.0	122,586	.0	.0	.0	171	05/15/2029	1.G FE
69547J-AA-4	PAID 211 A - ABS		03/15/2022	Paydown		320,565	320,565	320,564	320,564	.0	.0	.0	.0	.0	320,565	.0	.0	.0	605	11/15/2027	2.G FE
72353P-AA-0	PIONEER AIRCRAFT FINANCE LTD - ABS	C	03/15/2022	Paydown		11,015	11,015	11,015	11,015	.0	.0	.0	.0	.0	11,015	.0	.0	.0	59	06/15/2044	2.B FE
74333N-AA-0	PROG 19SFR2 A - RMBS		01/01/2022	Paydown		1,342	1,342	1,342	1,332	.0	.10	.0	.10	.0	1,342	.0	.0	.0	4	05/19/2036	1.A FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		03/01/2022	Paydown		18,061	18,061	18,318	18,306	.0	(245)	.0	(245)	.0	18,061	.0	.0	.0	81	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		03/01/2022	Paydown		29,995	29,995	30,443	30,413	.0	(418)	.0	(418)	.0	29,995	.0	.0	.0	142	12/27/2049	1.A
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		03/25/2022	Paydown		16,353	16,253	12,773	16,180	.0	.173	.0	.173	.0	16,353	.0	.0	.0	8	01/25/2037	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		03/01/2022	Paydown		30,388	30,388	30,858	30,739	.0	(351)	.0	(351)	.0	30,388	.0	.0	.0	142	09/27/2049	1.A
749384-AA-1	RCKT 215 A1 - CMO/RMBS		03/01/2022	Paydown		117,003	117,003	116,382	117,649	.0	.622	.0	.622	.0	117,003	.0	.0	.0	442	11/25/2051	1.A FE
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		03/01/2022	Paydown		19,142	19,142	18,756	.0	.0	386	.0	386	.0	19,142	.0	.0	.0	40	01/25/2052	1.A FE
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		03/01/2022	Paydown		35,199	43,301	36,677	35,026	.0	.173	.0	.173	.0	35,199	.0	.0	.0	369	06/25/2036	1.D FM
74968R-AA-3	RPIT 191 A - CMO/RMBS		03/25/2022	Paydown		71,959	71,959	71,402	71,503	.0	.456	.0	.456	.0	71,959	.0	.0	.0	343	10/25/2063	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - ABS		03/25/2022	Paydown		309,903	309,903	309,903	309,898	.0	.5	.0	.5	.0	309,903	.0	.0	.0	577	11/25/2031	1.A FE
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		03/25/2022	Paydown		39,843	38,361	29,872	39,609	.0	.234	.0	.234	.0	39,843	.0	.0	.0	37	05/25/2036	1.D FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		03/01/2022	Paydown		53,130	53,130	53,545	53,543	.0	(413)	.0	(413)	.0	53,130	.0	.0	.0	195	07/25/2051	1.A FE
75575J-AA-3	RCMT 2020-FL4 A - CMBS		03/25/2022	Paydown		766,070	766,070	766,070	766,070	.0	.0	.0	.0	.0	766,070	.0	.0	.0	2,870	02/26/2035	1.A FE
81441N-AC-0	SNMLT 062 A3 - RMBS		03/01/2022	Paydown		34,886	34,886	35,104	34,886	.0	.0	.0	.0	.0	34,886	.0	.0	.0	352	10/25/2036	1.A FM
81742L-AA-4	SEQ1 1 A - CDO	C	01/15/2022	Paydown		89,608	89,608	89,608	89,608	.0	.0	.0	.0	.0	89,608	.0	.0	.0	360	04/15/2031	1.A FE
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		03/01/2022	Paydown		78,201	78,201	79,570	79,456	.0	(1,255)	.0	(1,255)	.0	78,201	.0	.0	.0	364	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		03/01/2022	Paydown		22,462	22,462	22,932	22,830	.0	(368)	.0	(368)	.0	22,462	.0	.0	.0	112	11/25/2049	1.A
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		03/01/2022	Paydown		89,206	89,206	91,408	91,187	.0	(1,981)	.0	(1,981)	.0	89,206	.0	.0	.0	512	03/25/2050	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		03/01/2022	Paydown		16,753	16,753	16,928	16,927	.0	(175)	.0	(175)	.0	16,753	.0	.0	.0	69	11/25/2051	1.A FE
817743-AA-5	SPRO 2019-1 A2 - ABS		01/25/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	24	10/25/2049	2.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		03/20/2022	Paydown		2,500	2,500	2,657	2,651	.0	(151)	.0	(151)	.0	2,500	.0	.0	.0	11	01/20/2050	1.C FE
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		03/25/2022	Paydown		46,593	46,593	35,643	45,489	.0	1,104	.0	1,104	.0	46,593	.0	.0	.0	57	12/25/2035	1.A FM
85573L-AA-9	STARR 2019-1 A - ABS	C	03/15/2022	Paydown		17,668	17,668	17,667	17,668	.0	.0	.0	.0	.0	17,668	.0	.0	.0	138	03/15/2044	2.B FE
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		03/01/2022	Paydown		44,853	44,994	35,911	44,751	.0	.102	.0	.102	.0	44,853	.0	.0	.0	232	07/25/2035	1.D FM
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/25/2022	Paydown		207,850	207,850	196,418	197,045	.0	10,805	.0	10,805	.0	207,850	.0	.0	.0	147	05/25/2047	1.E FE
872225-AD-9	TBW 2006-5 A3 - RMBS		03/01/2022	Paydown		22,558	22,558	18,096	17,226	.0	5,332	.0	5,332	.0	22,558	.0	.0	.0	101	11/25/2036	1.A FM
87267C-AA-6	TRP 211 A - ABS		03/17/2022	Paydown		8,192	8,192	8,190	8,190	.0	.2	.0	.2	.0	8,192	.0	.0	.0	28	06/19/2051	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	03/30/2022	Paydown		23,867	23,867	23,867	23,856	.0	.11	.0	.11	.0	23,867	.0	.0	.0	120	09/30/2039	1.B FE
88603U-AA-7	THRST 2021 A - ABS	C	03/15/2022	Paydown		15,082	15,082	15,082	15,082	.0	.0	.0	.0	.0	15,082	.0	.0	.0	105	06/15/2040	1.F FE
89613T-AA-6	TAH 2018-SFR1 A - RMBS		03/01/2022	Paydown		11,475	11,475	11,409	11,475	.0	.0	.0	.0	.0	11,475	.0	.0	.0	81	05/19/2037	1.A FE
89657B-AA-2	TRL 191 A1 - RMBS		03/17/2022	Paydown		10,655	10,655	10,650	10,651	.0	.4	.0	.4	.0	10,655	.0	.0	.0	68	04/17/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		03/17/2022	Paydown		18,146	18,146	18,139	18,139	.0	.7	.0	.7	.0	18,146	.0	.0	.0	65	06/20/2051	1.F FE
898203-AA-2	TFINS 2017-2 A1 - CDO	C	03/21/2022	Paydown		118,567	118,567	116,195	116,559	.0	2,008	.0	2,008	.0	118,567	.0	.0	.0	535	09/20/2039	1.D FM
89822P-AA-1	TFINS 201 A1 - CDO		01/15/2022	Paydown		54,784	54,784	54,784	54,784	.0	.0	.0	.0	.0	54,784	.0	.0	.0	455	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		03/28/2022	Paydown		17,055	17,055	17,055	17,054	.0	.1	.0	.1	.0	17,055	.0	.0	.0	64	02/28/2051	1.F FE
90355R-AC-6	UNMMT-211NV3-A3 - CMO/RMBS		03/01/2022	Paydown		17,400	17,400	16,854	.0	.0	.546	.0	.546	.0	17,400	.0	.0	.0	36	11/25/2051	1.A FE
91824N-AC-6	UIM 211 A3 - CMO/RMBS		03/01/2022	Paydown		39,941	39,941	40,265	40,259	.0	(318)	.0	(318)	.0	39,941	.0	.0	.0	128	08/25/2051	1.A FE
92259T-AA-9	VCC 211 A1 - RMBS		03/25/2022	Paydown		56,644	56,644	56,639	56,638	.0	.6	.0	.6	.0	56,644	.0	.0	.0	129	05/25/2051	1.A FE
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		03/01/2022	Paydown		6,983	6,983	7,012	6,863	.0	.120	.0	.120	.0	6,983	.0	.0	.0	37	06/25/2033	1.A FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		03/01/2022	Paydown		4,692	4,807	3,723	4,676	.0	.16	.0	.16	.0	4,692	.0	.0	.0	23	05/25/2037	1.D FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		03/01/2022	Paydown		4,266	4,343	3,870	4,255	.0	.11	.0	.11	.0	4,266	.0	.0	.0	17	11/25/2036	1.D FM
95002K-AA-1	WFMSB 2020-1 A1 - CMO/RMBS		03/01/2022	Paydown		72,316	72,316	73,175	73,118	.0	(802)	.0	(802)	.0	72,316	.0	.0	.0	341	12/27/2049	1.A
96033W-AA-6	WESTR 181 A - RMBS		01/20/2022	Paydown		201,141	201,141	200,787	200,785	.0	.356	.0	.356	.0	201,141	.0	.0	.0	823	12/20/2031	1.A FE
97064G-AA-1	WESTFY 2021-A A - ABS		03/15/2022	Paydown		15,637	15,637	15,636	15,636	.0	.1	.0	.1	.0	15,637	.0	.0	.0	81	05/15/2046	1.F FE
98920M-AA-0	ZAXBY 211 A2 - ABS		01/30/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	20	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						28,045,890	28,061,481	27,959,004	27,710,940	30	28,593	0	28,623	0	28,045,873	0	18	18	218,176	XXX	XXX
2509999997. Total - Bonds - Part 4						31,042,452	31,058,046	31,087,485	30,717,245	30	18,853	0	18,883	0	31,042,438	0	14	14	240,290	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						31,042,452	31,058,046	31,087,485	30,717,245	30	18,853	0	18,883	0	31,042,438	0	14	14	240,290	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						31,042,452	XXX	31,087,485	30,717,245	30	18,853	0	18,883	0	31,042,438	0	14	14	240,290	XXX	XXX

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

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

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
The Bank of New York Mellon ... New York, NY		0.010	0	0	37,921	5,367	1,000,609	XXX
Fifth Third Bank Cincinnati, OH		0.100	17	0	61,885	61,890	167,517	XXX
Cash Held with Securities On Deposit		0.000	0	0	430	12,993	3,805	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	17	0	100,236	80,250	1,171,931	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	17	0	100,236	80,250	1,171,931	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	17	0	100,236	80,250	1,171,931	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]