



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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

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 day of

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

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

STATEMENT AS OF JUNE 30, 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	466,035,280	0	466,035,280	386,314,114
2. Stocks:				
2.1 Preferred stocks	9,436,723	0	9,436,723	8,646,180
2.2 Common stocks	1,363,842	0	1,363,842	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 (\$130,840), cash equivalents (\$12,252,853) and short-term investments (\$0)	12,383,693	0	12,383,693	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	25,407	0	25,407	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)	489,244,945	0	489,244,945	457,360,127
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,443,254	0	2,443,254	1,869,209
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	17,824,871	259,359	17,565,512	21,285,213
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	81,769,254	133,372	81,635,883	95,353,478
15.3 Accrued retrospective premiums (\$11,058,340) and contracts subject to redetermination (\$0)	11,546,351	488,010	11,058,340	13,716,283
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,173,135	0	9,173,135	7,750,116
16.2 Funds held by or deposited with reinsured companies	1,799,835	0	1,799,835	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	8,418,540	851,024	7,567,516	6,542,069
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	33,050	0	33,050	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	15,064,241	0	15,064,241	35,155
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,795,044	117,402	1,677,642	1,515,240
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	639,112,520	1,849,167	637,263,353	607,734,619
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	639,112,520	1,849,167	637,263,353	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	882,684	37,233	845,451	678,525
2502. Miscellaneous receivable	495,809	0	495,809	458,663
2503. Commission receivables	340,257	3,875	336,382	378,052
2598. Summary of remaining write-ins for Line 25 from overflow page	76,294	76,294	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,795,044	117,402	1,677,642	1,515,240

STATEMENT AS OF JUNE 30, 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 \$33,091,454)	165,299,825	161,170,684
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	38,380,038	36,234,915
4. Commissions payable, contingent commissions and other similar charges	7,977,920	6,003,071
5. Other expenses (excluding taxes, licenses and fees)	12,900,914	9,864,970
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,982,022	2,351,289
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	310,830	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 \$106,928,161 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)	79,916,512	63,154,721
10. Advance premium	113,308	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)	11,618,987	14,569,749
13. Funds held by company under reinsurance treaties	112,478,744	120,542,372
14. Amounts withheld or retained by company for account of others	9,475,287	6,017,564
15. Remittances and items not allocated	30,654	34,038
16. Provision for reinsurance (including \$0 certified)	345,253	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	403,542	1,297,587
20. Derivatives	0	0
21. Payable for securities	4,477,494	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)	446,711,329	421,730,863
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	446,711,329	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	4,044,777	4,036,988
35. Unassigned funds (surplus)	183,507,247	178,966,768
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 30 \$0)	0	0
36.20 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	190,552,024	186,003,756
38. Totals (Page 2, Line 28, Col. 3)	637,263,353	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 JUNE 30, 2022 OF THE VANLINER INSURANCE COMPANY

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$111,600,528)	123,318,648	111,720,510	224,121,871
1.2 Assumed (written \$96,299,425)	79,311,417	68,273,351	141,787,629
1.3 Ceded (written \$113,984,542)	125,476,444	112,981,381	227,006,884
1.4 Net (written \$93,915,412)	77,153,621	67,012,480	138,902,616
DEDUCTIONS:			
2. Losses incurred (current accident year \$36,684,656):			
2.1 Direct	76,374,195	49,708,282	117,327,565
2.2 Assumed	37,063,450	26,849,344	66,875,821
2.3 Ceded	75,867,636	50,433,861	119,718,098
2.4 Net	37,570,009	26,123,765	64,485,288
3. Loss adjustment expenses incurred	10,447,374	6,564,191	16,356,629
4. Other underwriting expenses incurred	26,341,687	23,715,922	42,490,962
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	74,359,070	56,403,878	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)	2,794,551	10,608,602	15,569,736
INVESTMENT INCOME			
9. Net investment income earned	6,174,417	5,175,518	10,164,761
10. Net realized capital gains (losses) less capital gains tax of \$(4,614)	(34,678)	196,126	31,564
11. Net investment gain (loss) (Lines 9 + 10)	6,139,739	5,371,644	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	650	175	925
14. Aggregate write-ins for miscellaneous income	(1,099,784)	(1,004,733)	(2,166,432)
15. Total other income (Lines 12 through 14)	(1,099,134)	(1,004,558)	(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)	7,835,155	14,975,688	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)	7,835,155	14,975,688	23,600,554
19. Federal and foreign income taxes incurred	2,465,943	3,674,649	4,824,800
20. Net income (Line 18 minus Line 19)(to Line 22)	5,369,212	11,301,039	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)	5,369,212	11,301,039	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 \$(444,709)	(1,672,953)	(211,774)	151,335
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	909,273	516,358	131,185
27. Change in nonadmitted assets	(185,800)	308,920	681,210
28. Change in provision for reinsurance	120,747	(671,365)	(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	7,789	19,183	(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)	4,548,268	11,262,361	19,266,489
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	190,552,024	177,999,628	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	12,361	11,934	20,032
1402. Interest on funds held	(1,112,145)	(1,016,667)	(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)	(1,099,784)	(1,004,733)	(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 JUNE 30, 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	110,796,993	85,055,437	139,162,983
2. Net investment income	5,495,499	5,268,320	10,234,921
3. Miscellaneous income	(1,099,134)	(1,004,558)	(2,165,507)
4. Total (Lines 1 to 3)	115,193,358	89,319,199	147,232,397
5. Benefit and loss related payments	34,863,887	23,177,417	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	29,002,413	24,776,769	55,069,687
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(4,614) tax on capital gains (losses)	1,253,071	4,270,988	6,485,749
10. Total (Lines 5 through 9)	65,119,371	52,225,174	116,738,778
11. Net cash from operations (Line 4 minus Line 10)	50,073,987	37,094,025	30,493,619
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	65,438,786	54,508,170	115,046,214
12.2 Stocks	0	449,161	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	4,488,396	2,000,833	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	69,927,182	56,958,164	115,995,375
13. Cost of investments acquired (long-term only):			
13.1 Bonds	145,497,207	77,393,452	138,771,238
13.2 Stocks	2,000,000	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	0	0	1,035,476
13.7 Total investments acquired (Lines 13.1 to 13.6)	147,497,207	77,393,452	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)	(77,570,025)	(20,435,288)	(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	7,789	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)	(20,622,371)	(2,508,742)	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)	(20,614,582)	(2,508,742)	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) ..	(48,110,620)	14,149,995	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)	12,383,693	42,827,862	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	7,789	19,183	(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 #	06-30-2022	12-31-2021
1. Net income state basis	XXX	XXX	XXX	\$ 5,369,212	\$ 18,775,754
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 5,369,212</u>	<u>\$ 18,775,754</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 190,552,024	\$ 186,003,756
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 190,552,024</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 six months ended June 30, 2022.
 3. The Company does not have any loan-backed securities with an OTTI recognized during the six months ended June 30, 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	\$ (16,707,732)
2. 12 months or longer	(558,619)
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$ 303,094,211
2. 12 months or longer	14,159,370
 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 June 30, 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 June 30, 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	\$ -	\$ 173,781	\$ -	\$ -	\$ 173,781
All other bonds	-	3,135,774	-	-	3,135,774
Total bonds	-	3,309,555	-	-	3,309,555
Preferred stocks	8,434,700	1,002,023	-	-	9,436,723
Non-affiliated common stocks	1,363,842	-	-	-	1,363,842
Total assets at fair value	\$ 9,798,542	\$ 4,311,578	\$ -	\$ -	\$ 14,110,120

2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities carried at fair value during the three months ended June 30, 2022.

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.

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

The table below reflects, as of June 30, 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	\$ 5,850,944	\$ 5,997,785	\$ 5,850,944	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	47,585,830	49,474,529	-	47,585,830	-	-	-
Residential MBS	79,308,282	85,239,139	-	78,851,757	456,525	-	-
Commercial MBS	974,808	1,000,000	-	974,808	-	-	-
Collateralized loan obligations	98,562,598	101,116,662	-	98,562,598	-	-	-
Asset backed securities	118,460,074	124,893,282	-	115,547,447	2,912,627	-	-
All other bonds	93,538,258	98,313,883	-	90,618,637	2,919,621	-	-
Total bonds	444,280,794	466,035,280	5,850,944	432,141,077	6,288,773	-	-
Preferred stocks	9,436,723	9,436,723	8,434,700	1,002,023	-	-	-
Non-affiliated common stocks	1,363,842	1,363,842	1,363,842	-	-	-	-
Cash, cash equivalents & short-term investments	12,383,693	12,383,693	12,383,693	-	-	-	-
Total	\$ 467,465,052	\$ 489,219,538	\$ 28,033,179	\$ 433,143,100	\$ 6,288,773	\$ -	\$ -

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 August 5th, 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 June 30, 2022, \$36,120,400 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$161,285,159 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 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

NOTES TO FINANCIAL STATEMENTS

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 JUNE 30, 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 ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

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

Yes ☒ No ☐
- 3.5

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

1042046
- 4.1

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

Yes ☐ No ☒
- 4.2

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

1	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 ☒ N/A ☐
- 6.1

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

12/31/2021
- 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?
MO
- 6.5

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☒ No ☐
- 8.4

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

1	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 JUNE 30, 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:

\$ 14,805,716

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 JUNE 30, 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS.....

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [] No [X]
- 3.1

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

Yes [] No [X]
- 3.2

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

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

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent

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

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 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	(128,383)	618,487	406,182	342,240	1,273,443	1,028,706
2. Alaska.....AK	L	380,454	224,624	43,288	107,024	1,027,304	906,588
3. Arizona.....AZ	L	1,387,438	291,962	224,236	370,342	3,276,000	3,209,229
4. Arkansas.....AR	L	819,077	1,171,152	185,311	479,655	2,048,859	1,340,902
5. California.....CA	L	25,440,379	19,417,340	6,629,542	5,417,625	56,231,190	46,677,384
6. Colorado.....CO	L	1,190,459	867,993	962,090	653,576	3,772,356	3,788,161
7. Connecticut.....CT	L	752,543	1,689,898	1,885,563	512,352	7,694,584	9,038,021
8. Delaware.....DE	L	211,150	765,553	141,770	140,965	859,930	677,683
9. District of Columbia.....DC	L	(5,811)	(7,692)	263	5,024	36,060	58,747
10. Florida.....FL	L	3,292,790	4,298,050	5,333,353	3,352,422	21,740,522	19,912,749
11. Georgia.....GA	L	1,935,481	2,784,111	1,061,588	1,039,850	5,794,279	5,107,833
12. Hawaii.....HI	L	(3)	52	(4)	(7)	84	11,827
13. Idaho.....ID	L	427,818	412,002	195,631	47,010	1,113,760	988,040
14. Illinois.....IL	L	5,532,763	5,325,100	2,283,494	1,976,911	16,517,571	13,999,655
15. Indiana.....IN	L	2,583,872	1,977,454	544,070	347,609	4,603,714	4,548,194
16. Iowa.....IA	L	244,972	170,494	139,074	196,715	1,250,401	1,306,467
17. Kansas.....KS	L	1,669,640	2,170,812	843,349	676,367	6,107,291	3,968,206
18. Kentucky.....KY	L	1,570,165	1,278,761	1,018,657	327,993	1,938,920	1,767,452
19. Louisiana.....LA	L	1,433,289	2,209,898	377,589	177,402	2,178,788	1,295,137
20. Maine.....ME	L	(162,691)	(6,551)	1,478	46,985	784,613	585,693
21. Maryland.....MD	L	1,783,228	861,946	641,789	483,124	4,054,196	3,620,349
22. Massachusetts.....MA	L	3,280,095	3,499,769	4,819,468	1,460,393	8,113,763	8,499,912
23. Michigan.....MI	L	4,126,447	2,089,417	940,597	681,836	4,543,843	4,903,371
24. Minnesota.....MN	L	865,715	681,185	343,737	149,355	2,477,667	2,323,436
25. Mississippi.....MS	L	294,301	315,256	1,151,244	484,547	2,592,684	2,572,034
26. Missouri.....MO	L	8,155,025	5,935,425	2,265,341	2,377,906	20,433,236	20,966,714
27. Montana.....MT	L	160,775	150,964	155,137	50,240	340,444	183,489
28. Nebraska.....NE	L	2,309,210	431,077	2,676,132	216,173	4,042,812	3,756,483
29. Nevada.....NV	L	1,023,415	414,594	813,299	1,527,264	1,947,199	2,030,792
30. New Hampshire.....NH	L	284,305	170,527	821,690	88,471	3,861,819	1,290,391
31. New Jersey.....NJ	L	7,949,146	8,398,525	3,075,170	4,209,139	20,566,615	20,290,708
32. New Mexico.....NM	L	144,608	240,233	335,896	415,794	1,230,576	1,304,683
33. New York.....NY	L	9,538,246	9,261,201	3,708,319	2,986,623	25,992,154	21,513,952
34. North Carolina.....NC	L	3,757,972	3,826,515	2,920,369	1,178,121	9,482,205	8,476,168
35. North Dakota.....ND	L	0	996	15,229	43,674	335,151	302,739
36. Ohio.....OH	L	2,524,604	2,220,999	531,293	386,669	2,446,348	2,121,158
37. Oklahoma.....OK	L	405,401	871,894	361,997	472,219	1,731,532	1,773,426
38. Oregon.....OR	L	570,399	67,963	233,367	419,445	1,098,063	1,193,649
39. Pennsylvania.....PA	L	1,234,017	2,290,047	1,227,569	1,445,644	8,967,415	8,624,382
40. Rhode Island.....RI	L	(219,573)	595,621	346,606	143,349	1,877,036	1,446,818
41. South Carolina.....SC	L	606,538	1,016,244	450,866	1,140,693	3,340,901	2,769,399
42. South Dakota.....SD	L	111,024	163,099	1,000	10,169	133,658	130,224
43. Tennessee.....TN	L	1,488,663	1,108,819	547,275	757,367	3,884,220	4,047,618
44. Texas.....TX	L	3,857,384	6,620,748	4,901,226	2,526,799	19,355,940	19,170,272
45. Utah.....UT	L	1,533,555	1,545,252	551,654	886,898	3,791,810	2,846,257
46. Vermont.....VT	L	802,517	875,273	387,318	219,531	1,487,892	1,076,649
47. Virginia.....VA	L	2,481,394	1,756,915	2,214,125	1,561,024	9,876,542	5,546,467
48. Washington.....WA	L	1,392,785	727,144	415,162	262,145	1,584,419	1,151,128
49. West Virginia.....WV	L	99,056	453,331	33,622	7,862	256,386	127,827
50. Wisconsin.....WI	L	2,420,332	2,211,941	1,559,243	543,568	4,180,498	4,101,595
51. Wyoming.....WY	L	44,542	(14)	0	0	3,750	1,514
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	111,600,528	104,462,406	60,722,266	43,354,102	312,280,448	278,380,278
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.

STATEMENT AS OF JUNE 30, 2022 OF THE VANLINER INSURANCE COMPANY

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers 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 JUNE 30, 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 Owner-ship Provide Percen-tage	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 JUNE 30, 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 Percentage	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	.JRL	.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 Insurance Company	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	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		CropSurance 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
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0

STATEMENT AS OF JUNE 30, 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)	*
.0000		.00000		0	0		El Aguila, Compañía de Seguros, S.A. de C.V.	.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.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
							Great American Insurance Company of New York								
.0084	American Financial Group, Inc.	.22136	13-5539046	0	0			.NY	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	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
							Great American Underwriters Insurance Company								
.0084	American Financial Group, Inc.	.16618	83-1694393	0	0			.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	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 JUNE 30, 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	25,527	4,177	16.4	15.9
2.1	Allied Lines	23,446	3,831	16.3	16.1
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	1,663,794	1,320,681	79.4	(12.8)
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	437,061	116,180	26.6	23.5
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	(165,189)	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	65,705,718	35,496,373	54.0	47.2
17.1	Other liability - occurrence	15,739,839	8,007,158	50.9	39.2
17.2	Other liability - claims-made	78,552	73,248	93.2	75.5
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)	110,201	10,527	9.6	0.6
19.4	Other commercial auto liability	29,810,874	23,393,419	78.5	42.5
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	9,716,056	8,112,397	83.5	56.3
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	2,505	536	21.4	21.3
27.	Boiler and machinery	5,074	856	16.9	17.6
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	123,318,648	76,374,195	61.9	44.5
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 JUNE 30, 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	39,967	39,967	38,900
2.1	Allied Lines	29,079	29,079	26,194
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	934,879	1,451,338	1,032,932
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	289,006	389,094	365,662
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	41,481,325	64,676,114	67,477,064
17.1	Other liability - occurrence	6,299,892	9,763,738	10,113,045
17.2	Other liability - claims-made	10,030	70,595	22,677
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)	35,655	69,029	382,156
19.4	Other commercial auto liability	12,330,031	24,834,189	19,296,571
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	4,324,399	10,272,631	5,703,749
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	879	0
27.	Boiler and machinery	3,875	3,875	3,453
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	65,778,138	111,600,528	104,462,404
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 JUNE 30, 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	15,007	736	15,743	35,150	241	31,658	67,049	7,449	(7,084)	364											
2. 2020	17,647	26,282	43,929	7,125	55	7,180	17,072	79	19,233	36,385	6,550	(6,914)	(364)											
3. Subtotals 2020 + Prior	60,356	66,001	126,357	22,132	791	22,923	52,223	320	50,891	103,434	13,999	(13,999)	0											
4. 2021	20,578	50,471	71,049	11,788	1,410	13,197	20,455	1,456	35,940	57,851	11,665	(11,665)	0											
5. Subtotals 2021 + Prior	80,934	116,472	197,406	33,920	2,200	36,120	72,677	1,776	86,831	161,285	25,663	(25,664)	0											
6. 2022	XXX	XXX	XXX	XXX	5,623	5,623	XXX	10,169	32,226	42,395	XXX	XXX	XXX											
7. Totals	80,934	116,472	197,406	33,920	7,823	41,743	72,677	11,945	119,057	203,680	25,663	(25,664)	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. 31.7	2. (22.0)	3. 0.0										
													Col. 13, Line 7 As a % of Col. 1 Line 8		4. 0.0									

STATEMENT AS OF JUNE 30, 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.

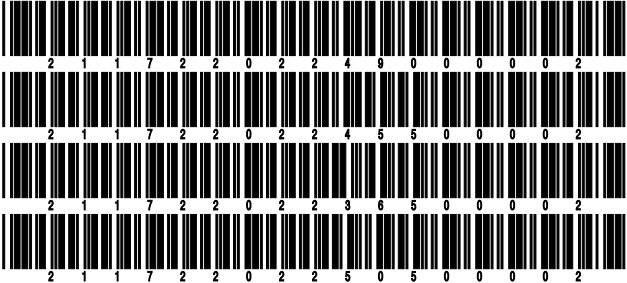
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

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 JUNE 30, 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	76,294	76,294	0	0
2505.	Premium tax credit receivables	0	0	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	76,294	76,294	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE VANLINER INSURANCE COMPANY

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	147,497,207	139,771,238
3. Accrual of discount	397,354	668,608
4. Unrealized valuation increase (decrease)	(2,117,662)	191,563
5. Total gain (loss) on disposals	(39,292)	226,000
6. Deduct consideration for bonds and stocks disposed of	65,438,786	116,097,957
7. Deduct amortization of premium	292,481	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)	476,835,846	396,829,506
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	476,835,846	396,829,506

STATEMENT AS OF JUNE 30, 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)	373,436,034	28,509,832	32,882,994	99,461	373,436,034	369,162,333	0	326,234,871
2. NAIC 2 (a)	69,757,737	25,325,544	1,516,756	27,316	69,757,737	93,593,841	0	57,430,341
3. NAIC 3 (a)	2,389,878	1,042,500	25,074	(376,554)	2,389,878	3,030,751	0	2,433,187
4. NAIC 4 (a)	115,604	0	10,817	236	115,604	105,023	0	115,660
5. NAIC 5 (a)	133,877	0	0	9,455	133,877	143,332	0	100,055
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	445,833,130	54,877,876	34,435,641	(240,085)	445,833,130	466,035,280	0	386,314,114
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	8,134,537	2,000,000	0	(697,814)	8,134,537	9,436,723	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	8,134,537	2,000,000	0	(697,814)	8,134,537	9,436,723	0	8,646,180
15. Total Bonds and Preferred Stock	453,967,667	56,877,876	34,435,641	(937,899)	453,967,667	475,472,003	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	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	xxx	0	0	0

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	64,767,327	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	112,940,894	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)	12,252,853	60,426,420
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	12,252,853	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 JUNE 30, 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
91282C-EN-7	UNITED STATES TREASURY		.05/04/2022	JP Morgan		.496,484	.500,000	.187	1.A
91282C-ET-4	UNITED STATES TREASURY		.06/08/2022	JP Morgan		.785,125	.800,000	.516	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						1,281,609	1,300,000	703	XXX
31397P-PL-8	FHM M012 A1A - CMBS		.06/15/2022	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	.622	1.A
34074M-A6-8	FLORIDA HSG FIN CORP REV		.05/18/2022	MORGAN STANLEY CO		.528,595	.500,000	.0	1.A FE
57587G-MV-4	MASSACHUSETTS ST HSG FIN AGY HSG REV		.05/25/2022	RAYMOND JAMES & ASSOCIATES INC.		1,062,840	1,000,000	.0	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,591,435	2,500,000	.622	XXX
073096-AA-7	BAYPORT POLYMERS LLC		.04/11/2022	CITIGROUP		2,000,000	2,000,000	.0	2.A FE
092533-AA#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20		.04/21/2022	AFG Private Placement		1,000,000	1,000,000	.0	2.C PL
12327A-AA-6	BUETS 221 A - ABS		.05/05/2022	DEUTSCHE BANK SECURITIES, INC.		2,425,391	2,500,000	.0	1.F FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		.06/22/2022	CANTOR FITZGERALD + CO.		1,245,350	1,320,889	.888	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		.06/30/2022	GOLDMAN		1,967,935	2,000,000	9.558	1.A FE
138616-AK-3	CANTOR FITZGERALD LP		.04/07/2022	GOLDMAN		.498,405	.500,000	.0	2.C FE
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		.05/05/2022	MORGAN STANLEY CO		1,000,000	1,000,000	.0	2.A FE
141781-BV-5	CARGILL INC		.04/19/2022	WELLS FARGO SECURITIES		.248,678	.250,000	.0	1.F FE
17030E-AA-5	CHNGE 223 A1 - RMBS		.06/24/2022	CANTOR FITZGERALD + CO.		1,956,942	2,000,000	7.778	1.F FE
174610-BE-4	CITIZENS FINANCIAL GROUP INC		.05/18/2022	MORGAN STANLEY CO		1,000,000	1,000,000	.0	2.B FE
233046-AN-1	DNKN 211 A21 - RMBS		.05/05/2022	JP Morgan		1,793,318	1,995,000	8.953	2.B FE
244608-AO-8	DPATH 181R A2R - CDO	C.	.06/06/2022	GREENSLEDGE CAPITAL MARKETS LLC		1,500,000	1,500,000	.0	1.A FE
25755T-AH-3	DPABS 2017-1 A23 - ABS		.05/05/2022	RW Baird		1,401,915	1,436,250	2.300	2.A FE
314890-AC-8	FERGUSON FINANCE PLC	C.	.04/12/2022	Bank of America Merrill Lynch		.997,020	1,000,000	.0	2.A FE
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		.06/21/2022	RAYMOND JAMES & ASSOCIATES INC.		4,098,992	4,500,000	.0	1.A FE
319383-AE-5	FIRST BUSEY CORP		.05/25/2022	PIPR		1,000,000	1,000,000	.0	2.B FE
33767P-AA-6	FKH 22SFR2 A - RMBS		.06/15/2022	MORGAN STANLEY CO		.482,297	.500,000	.0	1.A FE
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS		.04/08/2022	J P MORGAN SECURITIES		875,539	939,231	.861	1.A FE
34417R-AB-2	FOCUS 221 A2 - RMBS		.06/28/2022	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	.0	2.B FE
38176V-AA-7	GOCAP 47(M) A1 - CDO	C.	.04/27/2022	DEUTSCHE BANK SECURITIES, INC.		2,982,000	3,000,000	13.466	1.A FE
40434L-AM-7	HP INC		.06/06/2022	JP Morgan		.998,410	1,000,000	.0	2.B FE
411707-AH-5	HNGRY 201 A - RMBS		.05/12/2022	BARCLAYS CAPITAL INC FIXED INC		.915,906	.987,500	.6115	2.B FE
501797-AQ-7	BATH & BODY WORKS INC		.04/14/2022	WELLS FARGO SECURITIES LLC		1,042,500	1,000,000	17.479	3.B FE
55272X-AA-0	MFA FINANCIAL INC		.04/08/2022	Stifel, Nicolaus & Co., Inc.		.987,500	1,000,000	20.313	2.C FE
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		.04/01/2022	Amherst Securities Group LLC		(2,942)	(2,972)	(.3)	1.A FE
629377-CP-5	NRG ENERGY INC		.06/21/2022	JP Morgan		1,705,480	2,000,000	2.858	2.C FE
62946A-AC-8	NPRL 2017-1 A1 - ABS		.05/18/2022	DEUTSCHE BANK SECURITIES, INC.		1,069,738	1,115,400	.0	1.G FE
62954H-BE-7	NXP BV	C.	.05/12/2022	CITIGROUP		.998,460	1,000,000	.0	2.B FE
67115N-AA-8	OBX 221NV1 A1 - CMO/RMBS		.04/08/2022	J P MORGAN SECURITIES		.911,272	.988,482	.906	1.A FE
69377E-AA-7	PPPM 221NV1 A1 - RMBS		.06/23/2022	NOMURA SECURITIES/FIXED INCOME		2,431,856	2,500,000	18.028	1.A FE
74331U-AA-6	PROG 22SFR3 A - RMBS		.04/06/2022	ROYAL BANK OF CANADA		.957,594	1,000,000	.0	1.A FE
75574U-AC-5	READY CAPITAL CORP		.04/08/2022	PIPR		1,000,000	1,000,000	.0	2.A PL
87342R-AC-8	BELL 2016-1 A23 - RMBS		.06/16/2022	Bank of America Merrill Lynch		.935,156	.950,000	3.410	2.B FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		.06/22/2022	Various		3,782,558	4,481,250	10.855	2.B FE
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		.06/21/2022	CREDIT SUISSE SECURITIES (USA)		1,486,146	1,500,000	5.524	1.A FE
95058X-AK-4	WEN 211 A2 - RMBS		.04/26/2022	CREDIT SUISSE SECURITIES (USA)		1,417,160	1,597,925	4.523	2.B FE
974153-AB-4	WSTOP 201 A2 - RMBS		.06/02/2022	RW Baird		.894,256	.995,000	.79	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						51,004,832	53,553,954	133,891	XXX
2509999997. Total - Bonds - Part 3						54,877,876	57,353,954	135,217	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						54,877,876	57,353,954	135,217	XXX
06055H-AB-9	BANK OF AMERICA CORP		.04/19/2022	Bank of America Merrill Lynch	2,000,000.000	2,000,000	0.00	.0	2.C FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,000,000	XXX	.0	XXX
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	.0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,000,000	XXX	.0	XXX

STATEMENT AS OF JUNE 30, 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
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,000,000	XXX	0	XXX
6009999999 - Totals						56,877,876	XXX	135,217	XXX

STATEMENT AS OF JUNE 30, 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		06/01/2022	Paydown		527	527	557	539	0	(12)	0	(12)	0	527	0	0	0	6	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		06/01/2022	Paydown		1,517	1,517	1,598	1,571	0	(54)	0	(54)	0	1,517	0	0	0	25	08/20/2039	1.A
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		06/01/2022	Paydown		7,555	7,555	7,583	7,583	0	(29)	0	(29)	0	7,555	0	0	0	125	07/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		06/01/2022	Paydown		1,159	1,159	1,158	1,158	0	1	0	1	0	1,159	0	0	0	7	09/20/2040	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		06/01/2022	Paydown		1,189	1,189	1,240	1,213	0	(25)	0	(25)	0	1,189	0	0	0	15	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments						11,946	11,946	12,299	12,064	0	(118)	0	(118)	0	11,946	0	0	0	178	XXX	XXX
68609T-DM-7	OREGON ST		06/01/2022	Direct		35,000	35,000	37,683	35,206	0	(206)	0	(206)	0	35,000	0	0	0	723	12/01/2048	1.B FE
68609T-HV-3	OREGON ST		06/01/2022	Direct		15,000	15,000	15,848	15,150	0	(150)	0	(150)	0	15,000	0	0	0	345	06/01/2049	1.B FE
68609T-SH-2	OREGON ST		06/01/2022	Direct		40,000	40,000	43,207	40,236	0	(236)	0	(236)	0	40,000	0	0	0	714	12/01/2049	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						90,000	90,000	96,737	90,592	0	(592)	0	(592)	0	90,000	0	0	0	1,782	XXX	XXX
196479-E6-2	COLORADO HSG & FIN AUTH		05/02/2022	Direct		20,000	20,000	21,716	20,147	0	(147)	0	(147)	0	20,000	0	0	0	418	05/01/2048	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2022	Paydown		1,899	1,899	1,899	1,899	0	0	0	0	0	1,899	0	0	0	25	02/01/2044	1.B FE
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2022	Paydown		6,348	6,348	6,348	6,348	0	0	0	0	0	6,348	0	0	0	99	10/01/2057	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Direct		70,000	70,000	73,711	70,452	0	(452)	0	(452)	0	70,000	0	0	0	1,514	11/15/2039	1.A FE
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/22/2022	Direct		380,000	380,000	380,000	380,001	0	(1)	0	(1)	0	380,000	0	0	0	4,282	11/15/2032	1.A FE
3128MM-UM-3	FH G18587 - RMBS		06/01/2022	Paydown		7,108	7,108	7,479	7,357	0	(249)	0	(249)	0	7,108	0	0	0	87	02/01/2031	1.A
3128P7-SB-5	FH C91742 - RMBS		06/01/2022	Paydown		635	635	681	674	0	(39)	0	(39)	0	635	0	0	0	9	01/01/2034	1.A
3128P7-LT-1	FH C91799 - RMBS		06/01/2022	Paydown		971	971	1,016	1,010	0	(38)	0	(38)	0	971	0	0	0	14	11/01/2034	1.A
3128P7-O6-3	FH C91377 - RMBS		06/01/2022	Paydown		1,157	1,157	1,251	1,228	0	(71)	0	(71)	0	1,157	0	0	0	21	06/01/2031	1.A
3128P7-ON-6	FH C91361 - RMBS		06/01/2022	Paydown		13,706	13,706	14,640	14,430	0	(724)	0	(724)	0	13,706	0	0	0	228	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		06/01/2022	Paydown		3,925	3,925	4,131	4,088	0	(163)	0	(163)	0	3,925	0	0	0	48	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		06/01/2022	Paydown		12,337	12,337	12,973	12,843	0	(505)	0	(505)	0	12,337	0	0	0	149	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		06/01/2022	Paydown		175	175	186	181	0	(6)	0	(6)	0	175	0	0	0	3	05/01/2026	1.A
3132J4-H3-6	FH G30949 - RMBS		06/01/2022	Paydown		7,362	7,362	7,757	7,649	0	(288)	0	(288)	0	7,362	0	0	0	101	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		06/01/2022	Paydown		16,374	16,374	16,646	16,566	0	(192)	0	(192)	0	16,374	0	0	0	277	11/01/2049	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		06/01/2022	Paydown		2,281	2,281	2,292	2,283	0	(2)	0	(2)	0	2,281	0	0	0	18	09/25/2040	1.A
3136A7-SE-8	FNR 2012-96 PD - CMO/RMBS		06/01/2022	Paydown		1,016	1,016	1,029	1,019	0	(3)	0	(3)	0	1,016	0	0	0	8	07/25/2041	1.A
3136AA-UJ-1	FNR 2012-139 BH - CMO/RMBS		06/01/2022	Paydown		210	210	214	212	0	(2)	0	(2)	0	210	0	0	0	2	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		06/01/2022	Paydown		3,591	3,591	3,579	3,584	0	7	0	7	0	3,591	0	0	0	19	11/25/2042	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		06/01/2022	Paydown		112	112	110	111	0	1	0	1	0	112	0	0	0	1	11/25/2041	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		06/01/2022	Paydown		816	816	835	821	0	(5)	0	(5)	0	816	0	0	0	10	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		06/01/2022	Paydown		412	412	423	416	0	(4)	0	(4)	0	412	0	0	0	6	08/25/2026	1.A
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		06/01/2022	Paydown		2,534	2,534	2,645	2,564	0	(29)	0	(29)	0	2,534	0	0	0	32	03/25/2041	1.A
3136AR-RA-2	FNR 2016-25 A - CMO/RMBS		06/01/2022	Paydown		7,168	7,168	7,477	7,283	0	(115)	0	(115)	0	7,168	0	0	0	82	11/25/2042	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		06/01/2022	Paydown		522	522	545	538	0	(16)	0	(16)	0	522	0	0	0	7	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		06/01/2022	Paydown		1,016	1,016	1,042	1,035	0	(19)	0	(19)	0	1,016	0	0	0	13	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		06/01/2022	Paydown		10,900	10,900	11,281	11,107	0	(207)	0	(207)	0	10,900	0	0	0	107	01/25/2045	1.A
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		06/01/2022	Paydown		6,103	6,103	6,343	6,166	0	(63)	0	(63)	0	6,103	0	0	0	87	08/25/2040	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		06/01/2022	Paydown		284	284	293	290	0	(6)	0	(6)	0	284	0	0	0	3	09/15/2040	1.A
3137AJ-GF-6	FHR 3955 BG - CMO/RMBS		06/01/2022	Paydown		288	288	282	284	0	4	0	4	0	288	0	0	0	3	02/15/2041	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		06/01/2022	Paydown		297	297	307	302	0	(5)	0	(5)	0	297	0	0	0	3	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		06/01/2022	Paydown		1,609	1,609	1,630	1,617	0	(8)	0	(8)	0	1,609	0	0	0	12	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		06/01/2022	Paydown		589	589	606	598	0	(9)	0	(9)	0	589	0	0	0	6	10/15/2031	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		06/01/2022	Paydown		12,764	12,764	12,707	12,736	0	29	0	29	0	12,764	0	0	0	80	12/15/2027	1.A
3137BO-DW-1	FHR 4183 ME - CMO/RMBS		06/01/2022	Paydown		4,493	4,493	4,543	4,520	0	(27)	0	(27)	0	4,493	0	0	0	37	02/15/2042	1.A
3137BO-TR-5	FHR 4186 MC - CMO/RMBS		06/01/2022	Paydown		3,074	3,074	2,944	3,012	0	62	0	62	0	3,074	0	0	0	18	03/15/2028	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		06/01/2022	Paydown		275	275	281	277	0	(2)	0	(2)	0	275	0	0	0	3	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		06/01/2022	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	0	09/15/2043	1.A
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		06/01/2022	Paydown		284	284	291	286	0	(2)	0	(2)	0	284	0	0	0	3	02/15/2040	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		06/01/2022	Paydown		2,057	2,057	2,056	2,035	0	22	0	22	0	2,057	0	0	0	19	03/15/2044	1.A
3137BD-AU-7	FHR 4378 AC - CMO/RMBS		06/01/2022	Paydown		297	297	290	293	0	4	0	4	0	297	0	0	0	3	02/15/2044	1.A
3137BR-BT-7	FHR 4608 HA - CMO/RMBS		06/01/2022	Paydown		6,228	6,228	6,426	6,250	0	(22)	0	(22)	0	6,228	0	0	0	59	06/15/2041	1.A
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		06/01/2022	Paydown		6,784	6,784	6,888	6,854	0	(70)	0	(70)	0	6,784	0	0	0	71	04/15/2046	1.A
3137BS-YX-5	FHR 4631 AG - CMO/RMBS		06/01/2022	Paydown		1,946	1,946	2,014	1,977	0	(32)	0	(32)	0	1,946	0	0	0	26	08/15/2043	1.A

STATEMENT AS OF JUNE 30, 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-ign	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
3138ER-VP-2	FN AL9621 - RMBS		06/01/2022	Paydown		3,799	3,799	4,049	3,996	.0	(197)	.0	(197)	.0	3,799	.0	.0	.0	.61	01/01/2037	1.A
3138ES-B8-0	FN AL9622 - RMBS		06/01/2022	Paydown		5,916	5,916	6,194	6,132	.0	(216)	.0	(216)	.0	5,916	.0	.0	.0	.82	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		06/01/2022	Paydown		.619	.619	.645	.645	.0	(21)	.0	(21)	.0	.619	.0	.0	.0	.9	08/01/2033	1.A
31397P-PS-3	FHM M012 A1B - CMBS		06/15/2022	Various		967,159	967,159	967,159	966,221	.0	939	.0	939	.0	967,159	.0	.0	.0	12,849	08/15/2051	1.B FE
3140QB-N5-3	FN CA4011 - RMBS		06/01/2022	Paydown		8,525	8,525	8,669	8,623	.0	(98)	.0	(98)	.0	8,525	.0	.0	.0	.134	08/01/2049	1.A
31400C-DT-0	FN CA4613 - RMBS		06/01/2022	Paydown		21,085	21,085	21,408	21,297	.0	(212)	.0	(212)	.0	21,085	.0	.0	.0	.300	11/01/2049	1.A
31400C-PN-0	FN CA4928 - RMBS		06/01/2022	Paydown		45,221	45,221	46,211	45,992	.0	(771)	.0	(771)	.0	45,221	.0	.0	.0	.492	01/01/2050	1.A
31418A-AJ-7	FN MA0908 - RMBS		06/01/2022	Paydown		3,645	3,645	3,854	3,803	.0	(159)	.0	(159)	.0	3,645	.0	.0	.0	.60	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		06/01/2022	Paydown		10,264	10,264	10,957	10,824	.0	(561)	.0	(561)	.0	10,264	.0	.0	.0	.146	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		06/01/2022	Paydown		.409	.409	.432	.432	.0	(22)	.0	(22)	.0	.409	.0	.0	.0	.6	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		06/01/2022	Paydown		.704	.704	.728	.724	.0	(20)	.0	(20)	.0	.704	.0	.0	.0	.10	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		06/01/2022	Paydown		3,224	3,224	3,397	3,357	.0	(133)	.0	(133)	.0	3,224	.0	.0	.0	.42	07/01/2036	1.A
31418D-JU-3	FN MA3876 - RMBS		06/01/2022	Paydown		29,147	29,147	29,220	29,189	.0	(41)	.0	(41)	.0	29,147	.0	.0	.0	.347	12/01/2049	1.A
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		06/01/2022	Paydown		12,091	12,091	12,091	12,091	.0	.0	.0	.0	.0	12,091	.0	.0	.0	.143	02/01/2047	1.A FE
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/10/2022	Direct		45,000	45,000	46,550	45,078	.0	(78)	.0	(78)	.0	45,000	.0	.0	.0	.861	09/01/2044	1.C FE
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/16/2022	Direct		30,000	30,000	32,228	30,102	.0	(102)	.0	(102)	.0	30,000	.0	.0	.0	.550	03/01/2050	1.C FE
594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct		70,000	70,000	74,645	70,195	.0	(195)	.0	(195)	.0	70,000	.0	.0	.0	1,225	06/01/2048	1.C FE
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct		65,000	65,000	69,001	65,165	.0	(165)	.0	(165)	.0	65,000	.0	.0	.0	1,300	12/01/2044	1.C FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		10,272	10,272	10,272	10,272	.0	.0	.0	.0	.0	10,272	.0	.0	.0	.117	11/01/2044	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		22,222	22,222	22,222	22,222	.0	.0	.0	.0	.0	22,222	.0	.0	.0	.267	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		13,996	13,996	13,996	13,996	.0	.0	.0	.0	.0	13,996	.0	.0	.0	.163	11/01/2045	1.A FE
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		05/01/2022	Paydown		14,957	14,957	14,957	14,957	.0	.0	.0	.0	.0	14,957	.0	.0	.0	.130	12/01/2051	1.A FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		10,000	10,000	10,504	10,028	.0	(28)	.0	(28)	.0	10,000	.0	.0	.0	.171	07/01/2031	1.B FE
60416S-WD-8	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		35,000	35,000	37,641	35,191	.0	(191)	.0	(191)	.0	35,000	.0	.0	.0	.730	01/01/2048	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/02/2022	Direct		25,000	25,000	26,780	25,137	.0	(137)	.0	(137)	.0	25,000	.0	.0	.0	.328	05/01/2047	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/02/2022	Direct		20,000	20,000	21,168	20,089	.0	(89)	.0	(89)	.0	20,000	.0	.0	.0	.231	05/01/2049	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2022	Direct		75,000	75,000	82,271	75,576	.0	(576)	.0	(576)	.0	75,000	.0	.0	.0	1,054	05/01/2050	1.B FE
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG		06/01/2022	Direct		50,000	50,000	52,467	50,156	.0	(156)	.0	(156)	.0	50,000	.0	.0	.0	.874	12/01/2042	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/01/2022	Call @ 100.00		30,000	30,000	31,915	30,158	.0	(158)	.0	(158)	.0	30,000	.0	.0	.0	.625	09/01/2048	1.B FE
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct		45,000	45,000	48,107	45,298	.0	(298)	.0	(298)	.0	45,000	.0	.0	.0	.883	09/01/2049	1.B FE
647200-2F-0	NEW MEXICO MTG FIN AUTH		06/01/2022	Direct		10,000	10,000	10,739	10,060	.0	(60)	.0	(60)	.0	10,000	.0	.0	.0	.207	03/01/2044	1.B FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		18,752	18,752	18,752	18,752	.0	.0	.0	.0	.0	18,752	.0	.0	.0	.251	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		15,283	15,282	14,900	14,967	.0	316	.0	316	.0	15,283	.0	.0	.0	.170	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		7,671	7,671	7,537	7,605	.0	66	.0	66	.0	7,671	.0	.0	.0	.80	07/01/2043	1.B FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		2,784	2,784	2,896	2,820	.0	(36)	.0	(36)	.0	2,784	.0	.0	.0	.50	10/01/2043	1.B FE
647201-DM-1	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct		30,000	30,000	31,724	30,112	.0	(112)	.0	(112)	.0	30,000	.0	.0	.0	.651	07/01/2049	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct		50,000	50,000	54,280	50,255	.0	(255)	.0	(255)	.0	50,000	.0	.0	.0	.957	01/01/2050	1.A FE
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		35,000	35,000	37,816	35,169	.0	(169)	.0	(169)	.0	35,000	.0	.0	.0	.725	10/01/2037	1.B FE
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		30,000	30,000	32,292	30,119	.0	(119)	.0	(119)	.0	30,000	.0	.0	.0	.534	10/01/2032	1.B FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		06/01/2022	Call @ 100.00		19,067	19,067	19,067	19,067	.0	.0	.0	.0	.0	19,067	.0	.0	.0	.316	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		06/01/2022	Call @ 100.00		18,511	18,511	18,511	18,511	.0	.0	.0	.0	.0	18,511	.0	.0	.0	.271	09/01/2035	1.A FE
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2022	Direct		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	.507	07/01/2034	1.C FE
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		60,000	60,000	63,028	60,084	.0	(84)	.0	(84)	.0	60,000	.0	.0	.0	1,111	07/01/2044	1.C FE
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2022	Direct		70,000	70,000	75,863	70,134	.0	(134)	.0	(134)	.0	70,000	.0	.0	.0	1,494	07/01/2047	1.C FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Direct		55,000	55,000	58,510	55,171	.0	(171)	.0	(171)	.0	55,000	.0	.0	.0	1,139	10/01/2046	1.B FE
708796-X3-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Call @ 100.00		200,000	200,000	200,006	200,006	.0	(1)	.0	(1)	.0	200,005	.0	(5)	(5)	3,850	10/01/2030	1.B FE
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP		04/01/2022	Direct		85,000	85,000	84,321	84,992	.0	.8	.0	.8	.0	85,000	.0	.0	.0	1,445	10/01/2035	1.B FE
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV		06/15/2022	Direct		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	1,086	10/01/2039	1.B FE
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		04/05/2022	Direct		10,000	10,000	10,682	10,021	.0	(21)	.0	(21)	.0	10,000	.0	.0	.0	.26	11/01/2044	1.A FE
83756C-IQ-4	SOUTH DAKOTA HSG DEV AUTH		06/23/2022	Call @ 100.00		150,000	150,000	160,091	157,751	.0	(1,299)	.0	(1,299)	.0	156,452	.0	(6,452)	(6,452)	4,541	11/01/2048	1.A FE
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		15,000	15,000	14,381	14,971	.0	29	.0	29	.0	15,000	.0	.0	.0	.270	07/01/2039	1.B FE
880461-IL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		30,000	30,000	32,318	30,131	.0	(131)	.0	(131)	.0	30,000	.0	.0	.0	.636	07/01/2042	1.B FE
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		25,000	25,000	27,149	25,119	.0	(119)	.0	(119)	.0	25,000	.0	.0	.0	.480	07/01/2050	1.B FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Call @ 100.00		20,000	20,000	20,000	20,003	.0	(1)	.0	(1)	.0	20,002	.0	(2)	(2)	.324	03/01/2046	1.B FE

STATEMENT AS OF JUNE 30, 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
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Direct		20,000	20,000	22,235	20,167	0	(167)	0	(167)	0	20,000	0	0	0	412	03/01/2050	1.B FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2022	Paydown		23,304	23,304	23,304	23,304	0	0	0	0	0	23,304	0	0	0	344	10/25/2037	1.A FE
92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		04/22/2022	Paydown		6,206	6,206	6,206	6,206	0	0	0	0	0	6,206	0	0	0	15	02/25/2052	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		05/22/2022	Paydown		1,576	1,576	1,576	0	0	0	0	0	0	1,576	0	0	0	11	02/25/2052	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		06/22/2022	Paydown		5,838	5,838	5,838	0	0	0	0	0	0	5,838	0	0	0	56	02/25/2052	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,412,234	3,412,234	3,498,605	3,414,613	0	(9,540)	0	(9,540)	0	3,418,694	0	(6,460)	(6,460)	54,161	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS		06/16/2022	Paydown		44,421	44,421	44,421	44,421	0	0	0	0	0	44,421	0	0	0	538	10/16/2039	2.C FE
000825-AA-7	ACAM 19FL1 A - CDO		06/16/2022	Paydown		1,073	1,074	1,074	1,074	0	0	0	0	0	1,073	0	0	0	7	11/16/2034	1.A FE
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		06/16/2022	Paydown		15,286	15,286	15,286	15,286	0	0	0	0	0	15,286	0	0	0	111	09/16/2036	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		06/15/2022	Paydown		242,274	242,274	242,270	242,274	0	1	0	1	0	242,274	0	0	0	3,257	01/17/2040	2.A FE
00436M-AA-3	AALLC 181 A - RMBS		06/02/2022	Paydown		23,515	23,515	23,509	23,511	0	4	0	4	0	23,515	0	0	0	382	12/02/2033	1.F FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		06/27/2022	Paydown		24,990	24,990	19,070	20,059	0	4,931	0	4,931	0	24,990	0	0	0	45	12/25/2036	1.A FM
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2022	Paydown		10,817	10,817	10,817	10,767	53	(2)	0	50	0	10,817	0	0	0	237	04/01/2024	4.B FE
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2022	Paydown		25,074	25,074	25,074	25,081	0	(8)	0	(8)	0	25,074	0	0	0	464	04/01/2028	3.B FE
02666A-AA-6	AHAR 2015-SFR1 A - RMBS		06/01/2022	Paydown		6,731	6,731	6,723	6,723	0	8	0	8	0	6,731	0	0	0	97	04/17/2052	1.A FE
026929-AA-7	AHM 2006-3 111 - RMBS		06/27/2022	Paydown		3,563	3,563	2,793	3,519	0	45	0	45	0	3,563	0	0	0	10	12/25/2046	1.A FM
03464J-AA-9	AOIT 217 A1 - CMO/RMBS		06/01/2022	Paydown		173,039	173,039	168,983	0	4,056	0	4,056	0	0	173,039	0	0	0	878	10/25/2066	1.A FE
038413-AA-8	AOFIT 2020-A A - ABS		06/17/2022	Paydown		104,762	104,762	104,743	104,744	0	18	0	18	0	104,762	0	0	0	819	07/17/2046	1.F FE
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		05/25/2022	Paydown		7,329	7,329	6,156	7,222	0	107	0	107	0	7,329	0	0	0	11	11/25/2036	1.A FM
05377R-CQ-5	AESOP 2017-1 A - ABS		04/28/2022	Various		1,217,057	1,215,000	1,214,806	1,214,478	0	6	0	6	0	1,214,484	0	2,572	2,572	13,470	09/20/2023	1.A FE
05492K-AA-7	BDS 2019-FL4 A - CDO	C	06/17/2022	Paydown		1,846,289	1,846,289	1,847,507	1,846,337	0	(48)	0	(48)	0	1,846,289	0	0	0	12,468	08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	06/21/2022	Paydown		450,120	450,120	444,549	447,971	0	2,149	0	2,149	0	450,120	0	0	0	3,009	02/18/2037	1.A FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		06/27/2022	Paydown		22,259	21,714	16,621	21,631	0	628	0	628	0	22,259	0	0	0	63	01/25/2037	1.A FM
05586A-AC-2	BSPT 2018-FL4 AS - CMBS		04/18/2022	Paydown		1,165,062	1,165,062	1,165,062	1,164,918	0	144	0	144	0	1,165,062	0	0	0	6,041	09/17/2035	1.A FE
05587T-AA-4	BSPT 2019-FL5 A - CMBS		06/15/2022	Paydown		896,573	896,573	896,993	896,735	0	(162)	0	(162)	0	896,573	0	0	0	4,827	05/15/2029	1.A FE
05601G-AA-4	BPORE 21FL1 A - CDO	C	04/19/2022	Paydown		16,627	16,627	16,627	16,627	0	0	0	0	0	16,627	0	0	0	59	02/17/2037	1.A FE
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		06/01/2022	Paydown		1,866	2,192	1,997	1,812	30	24	0	54	0	1,866	0	0	0	19	10/25/2035	1.D FM
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		06/01/2022	Paydown		71,678	71,678	70,490	0	0	1,187	0	1,187	0	71,678	0	0	0	465	01/25/2052	1.A FE
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		05/01/2022	Paydown		86,968	86,968	83,612	0	0	3,356	0	3,356	0	86,968	0	0	0	441	06/30/2051	1.A
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		06/01/2022	Paydown		28,067	28,067	26,984	0	0	1,083	0	1,083	0	28,067	0	0	0	234	06/30/2051	1.A FE
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		06/01/2022	Paydown		9,017	9,113	9,019	0	0	(1)	0	(1)	0	9,017	0	0	0	193	09/25/2033	1.A FM
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		06/01/2022	Paydown		8,761	8,646	7,287	8,486	0	275	0	275	0	8,761	0	0	0	117	02/25/2047	1.D FM
09748R-AA-6	BOJA 2020-1 A2 - ABS		04/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	72	10/20/2050	2.B FE
12327A-AA-6	BUJETS 221 A - ABS		06/15/2022	Paydown		65,392	65,392	63,440	0	0	1,952	0	1,952	0	65,392	0	0	0	243	06/15/2037	1.G FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		06/15/2022	Paydown		593	593	603	597	0	(4)	0	(4)	0	593	0	0	0	11	04/15/2047	1.E FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		06/15/2022	Paydown		593	593	593	593	0	0	0	0	0	593	0	0	0	2	02/15/2050	1.A FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		06/15/2022	Paydown		1,186	1,186	1,186	1,186	0	0	0	0	0	1,186	0	0	0	14	02/15/2050	1.A FE
12510H-AP-5	CAUTO 221 A1 - ABS		06/15/2022	Paydown		15,000	15,000	14,999	0	0	1	0	1	0	15,000	0	0	0	81	03/15/2052	1.A FE
12529K-AA-0	CFMT 21GRN1 A - RMBS		06/20/2022	Paydown		150,408	150,408	150,407	150,407	0	1	0	1	0	150,408	0	0	0	679	03/20/2041	1.D FM
12530B-AA-7	CFMT 2021-3 A - CMBS		05/25/2022	Paydown		97,917	97,917	97,917	97,917	0	0	0	0	0	97,917	0	0	0	427	10/27/2031	1.A FE
12530B-AA-7	CFMT 2021-3 A - CMBS		06/25/2022	Paydown		32,436	32,436	32,436	32,436	0	0	0	0	0	32,436	0	0	0	186	10/27/2031	1.A FE
12530J-AA-0	CFMT 22A2 A - CMO/RMBS		04/01/2022	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		06/01/2022	Paydown		82,480	82,480	82,480	0	0	1	0	1	0	82,480	0	0	0	805	03/25/2067	1.F FE
12563L-AS-6	CLIF 203 A - ABS		06/18/2022	Paydown		18,750	18,750	18,746	18,746	0	4	0	4	0	18,750	0	0	0	162	10/18/2045	1.F FE
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		06/01/2022	Paydown		26,894	27,131	24,877	26,778	0	116	0	116	0	26,894	0	0	0	609	04/25/2035	1.D FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		06/01/2022	Paydown		4,558	4,558	4,638	4,600	0	(42)	0	(42)	0	4,558	0	0	0	117	10/25/2034	1.A FM
14576A-AA-0	CARM 201 A1 - RMBS		06/15/2022	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	20	12/15/2050	1.A FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		06/25/2022	Paydown		106,044	106,044	102,454	0	0	3,590	0	3,590	0	106,044	0	0	0	304	03/25/2062	1.A FE
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		06/01/2022	Paydown		12,220	12,220	12,510	12,490	0	(270)	0	(270)	0	12,220	0	0	0	158	03/25/2050	1.A
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		06/01/2022	Paydown		4,552	4,882	3,982	4,466	0	86	0	86	0	4,552	0	0	0	52	09/25/2036	1.D FM
17181C-AA-6	CMILT 181 A - RMBS		06/20/2022	Paydown		39,180	39,180	39,179	39,179	0	1	0	1	0	39,180	0	0	0	247	03/20/2043	1.C FE
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		06/01/2022	Paydown		14,433	15,224	13,793	14,245	0	188	0	188	0	14,433	0	0	0	332	04/25/2036	1.D FM
19421U-AA-2	CASL 2019-A A1 - ABS		06/27/2022	Paydown		50,138	50,138	50,123	50,115	0	23	0	23	0	50,138	0	0	0	345	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		06/01/2022	Paydown		35,783	35,783	35,783	35,782	0	1	0	1	0	35,783	0	0	0	204	01/26/2065	1.A FE

STATEMENT AS OF JUNE 30, 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
21872F-AA-5	CAFL 2019-1 A - CMBS		06/01/2022	Paydown		336,954	336,954	336,939	336,707	.0	247	.0	247	.0	336,954	.0	.0	.0	10,605	03/15/2052	1.A FE
22822R-BF-6	CROCAS 2018-1 C - RMBS		04/01/2022	Various		.0	.0	.0	.0	.0	(14)	.0	(14)	.0	(14)	.0	14	14	(3,100)	07/15/2043	1.F FE
233046-AN-1	DNKN 211 A21 - RMBS		05/20/2022	Paydown		5,000	5,000	4,495	.0	.0	505	.0	505	.0	5,000	.0	.0	.0	.26	11/20/2051	2.B FE
23342K-AC-8	DRB 2017-A A2B - ABS		06/25/2022	Paydown		27,682	27,682	27,672	27,677	.0	.5	.0	.5	.0	27,682	.0	.0	.0	.311	05/27/2042	1.A FE
24380X-AA-5	DRMT 222 A1 - CMO/RMBS		06/25/2022	Paydown		48,445	48,445	48,381	.0	.0	64	.0	64	.0	48,445	.0	.0	.0	.325	03/25/2067	1.A FE
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		06/27/2022	Paydown		17,926	17,926	14,117	.0	2,020	.0	.0	2,020	.0	17,926	.0	.0	.0	.162	12/25/2036	1.A FM
28853R-AL-3	ECLO IV AR - CDO		04/15/2022	Paydown		106,322	106,322	106,322	106,322	.0	.0	.0	.0	.0	106,322	.0	.0	.0	.946	04/15/2029	1.A FE
31737V-AA-4	FAHB 20H2 A - CMO/RMBS		06/25/2022	Paydown		190,918	190,918	189,397	189,599	.0	1,319	.0	1,319	.0	190,918	.0	.0	.0	1,268	07/25/2030	1.A FE
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS		06/01/2022	Paydown		13,193	13,193	12,299	.0	.0	895	.0	895	.0	13,193	.0	.0	.0	.50	08/25/2051	1.A FE
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		05/25/2022	Paydown		40,545	40,545	40,779	40,778	.0	(233)	.0	(233)	.0	40,545	.0	.0	.0	.371	11/27/2051	1.A
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		06/25/2022	Paydown		20,845	20,845	20,966	20,965	.0	(120)	.0	(120)	.0	20,845	.0	.0	.0	.261	11/27/2051	1.A FE
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		05/01/2022	Paydown		20,524	20,524	20,549	20,549	.0	(26)	.0	(26)	.0	20,524	.0	.0	.0	.181	11/27/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		06/01/2022	Paydown		7,668	7,668	7,678	7,678	.0	(10)	.0	(10)	.0	7,668	.0	.0	.0	.96	11/27/2051	1.A FE
361528-AA-0	GBXL 2022-1 A - ABS		06/20/2022	Paydown		13,794	13,794	.0	.0	.0	.7	.0	.7	.0	13,794	.0	.0	.0	.112	02/20/2052	1.F FE
36263N-AB-1	GSMB3 2022-PJ1 A2 - CMO/RMBS		06/01/2022	Paydown		37,115	37,115	36,459	.0	.0	655	.0	655	.0	37,115	.0	.0	.0	.355	05/28/2052	1.A FE
37254B-AB-6	GENPACT LUXEMBOURG SARL	C	04/01/2022	Maturity @ 100.00		500,000	500,000	499,885	499,996	.0	.4	.0	.4	.0	500,000	.0	.0	.0	9,250	04/01/2022	2.C FE
38175L-AC-6	GOCAP 18 BR - CDO		04/21/2022	Call @ 100.00		1,580,000	1,580,000	1,579,318	.0	.0	.78	.0	.78	.0	1,579,396	.0	.604	.604	17,097	10/25/2029	1.C FE
38177G-AA-9	GCTLF 201 A - CDO	C	04/20/2022	Paydown		175,143	175,143	.0	.0	.0	.0	.0	.0	.0	175,143	.0	.0	.0	.965	10/22/2029	1.A FE
38177N-AA-4	GCTLF 202 A - CDO	C	04/22/2022	Paydown		2,496,707	2,496,707	.0	.0	.0	.0	.0	.0	.0	2,496,707	.0	.0	.0	.111,111	02/05/2030	1.A FE
390556-AL-2	GRILK 141R AR - CDO		04/15/2022	Paydown		271,887	271,887	271,887	271,897	.0	(10)	.0	(10)	.0	271,887	.0	.0	.0	2,474	10/15/2029	1.A FE
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		05/08/2022	Maturity @ 100.00		1,405,000	1,405,000	1,403,230	.0	.0	128	.0	128	.0	1,405,000	.0	.0	.0	17,563	05/08/2022	1.B FE
411707-AD-4	HNGRY 2018-1 A2 - RMBS		06/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.62	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		06/20/2022	Paydown		2,500	2,500	2,319	.0	.0	181	.0	181	.0	2,500	.0	.0	.0	.25	12/20/2050	2.B FE
43133A-AA-5	HITR 2018-1 A1 - CDO	C	04/11/2022	Paydown		63,084	63,084	61,822	62,085	.0	.0	.0	.0	.0	63,084	.0	.0	.0	.487	10/11/2038	1.B FE
43133J-AA-6	HITR 2019-2 A1 - CDO	C	05/23/2022	Paydown		89,172	89,172	88,838	88,822	.0	.350	.0	.350	.0	89,172	.0	.0	.0	.937	05/23/2039	1.C FE
43283A-AA-3	HGVT 2017-A A - RMBS		06/25/2022	Paydown		21,009	21,009	21,006	21,008	.0	.1	.0	.1	.0	21,009	.0	.0	.0	.232	12/26/2028	1.C FE
43730N-AA-4	HPA 221 A - CMBS		05/09/2022	Paydown		16,130	16,130	15,967	.0	.0	162	.0	162	.0	16,130	.0	.0	.0	.44	04/19/2039	1.A FE
43730N-AA-4	HPA 221 A - CMBS		06/01/2022	Paydown		5,053	5,053	5,002	.0	.0	51	.0	51	.0	5,053	.0	.0	.0	.114	04/19/2039	1.A FE
44891A-AM-9	HYUNDAI CAPITAL AMERICA		04/05/2022	Maturity @ 100.00		500,000	500,000	499,470	499,972	.0	.28	.0	.28	.0	500,000	.0	.0	.0	7,750	04/05/2022	2.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		06/15/2022	Paydown		7,891	7,891	7,975	7,965	.0	(74)	.0	(74)	.0	7,891	.0	.0	.0	.123	01/17/2073	1.A FE
46619X-AA-1	HENDR 2015-3 A - RMBS		06/15/2022	Paydown		9,617	9,617	9,609	9,610	.0	.8	.0	.8	.0	9,617	.0	.0	.0	.159	03/17/2070	1.A FE
46637V-AA-3	JPTPE A - CMO/RMBS		06/01/2022	Paydown		8,382	8,382	8,235	8,253	.0	.129	.0	.129	.0	8,382	.0	.0	.0	.107	09/17/2042	1.A FE
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		06/01/2022	Paydown		2,595	2,595	2,491	2,503	.0	.91	.0	.91	.0	2,595	.0	.0	.0	.30	12/27/2042	1.A FE
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		05/01/2022	Paydown		55,521	55,521	53,278	.0	.0	2,243	.0	2,243	.0	55,521	.0	.0	.0	.280	02/26/2052	1.A
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		06/01/2022	Paydown		23,884	23,884	22,919	.0	.0	965	.0	965	.0	23,884	.0	.0	.0	.199	02/26/2052	1.A FE
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		06/01/2022	Paydown		41,553	41,553	40,449	.0	.0	1,104	.0	1,104	.0	41,553	.0	.0	.0	.514	07/25/2052	1.A FE
470473-AH-2	JTIIN 5R B2R - CDO		04/18/2022	Paydown		102,278	102,278	102,278	102,284	.0	(6)	.0	(6)	.0	102,278	.0	.0	.0	1,964	01/19/2027	1.A FE
476681-AB-7	JMIKE 211 A21 - ABS		05/15/2022	Paydown		5,000	5,000	5,000	.0	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.63	02/15/2052	2.B FE
48669R-AA-9	KCAP F3C A - CDO		06/21/2022	Paydown		268,176	268,176	267,869	268,085	.0	.92	.0	.92	.0	268,176	.0	.0	.0	3,371	12/20/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		06/24/2022	Paydown		581,978	581,978	.0	.0	.0	.0	.0	.0	.0	581,978	.0	.0	.0	5,447	12/24/2035	1.A FE
52522D-AG-6	LXS 2006-16N AA1 - RMBS		06/27/2022	Paydown		18,778	18,778	14,581	18,235	.0	.543	.0	.543	.0	18,778	.0	.0	.0	.59	11/25/2046	1.A FM
532457-BQ-0	ELI LILLY AND CO		05/15/2022	Maturity @ 100.00		1,130,000	1,130,000	1,128,294	.0	.0	131	.0	131	.0	1,130,000	.0	.0	.0	13,278	05/15/2022	1.F FE
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	06/15/2022	Paydown		387,644	387,644	374,924	387,168	.0	.476	.0	.476	.0	387,644	.0	.0	.0	2,126	05/15/2036	1.A FE
543190-AA-0	LTRAN 111 A1 - RMBS		06/15/2022	Paydown		3,370	3,370	3,251	3,307	.0	.63	.0	.63	.0	3,370	.0	.0	.0	.45	01/17/2045	1.F FE
55446M-AA-5	MAACH 1 A - ABS	C	05/15/2022	Paydown		6,351	6,351	.0	.0	.0	.0	.0	.0	.0	6,351	.0	.0	.0	.77	10/15/2039	1.G FE
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		06/25/2022	Paydown		40,453	40,453	40,049	.0	.0	405	.0	405	.0	40,453	.0	.0	.0	.288	03/25/2052	1.A FE
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		05/01/2022	Paydown		22,299	22,299	22,348	22,348	.0	(49)	.0	(49)	.0	22,299	.0	.0	.0	.220	07/01/2051	1.A
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		06/22/2022	Paydown		5,705	5,705	5,717	5,717	.0	(12)	.0	(12)	.0	5,705	.0	.0	.0	.71	07/01/2051	1.A FE
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		05/27/2022	Paydown		30,779	30,779	29,759	.0	.0	1,020	.0	1,020	.0	30,779	.0	.0	.0	.192	12/25/2051	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		06/27/2022	Paydown		15,923	15,923	15,396	.0	.0	527	.0	527	.0	15,923	.0	.0	.0	.132	12/25/2051	1.A FE
59319W-AA-9	MF1 2020-FL3 A - CDO		06/15/2022	Paydown		128,816	128,816	128,816	128,816	.0	.0	.0	.0	.0	128,816	.0	.0	.0	1,456	07/16/2035	1.A FE
61039R-AJ-2	MCMLL 171R AR - CDO		04/22/2022	Paydown		220,834	220,834	220,834	.0	.0	.0	.0	.0	.0	220,834	.0	.0	.0	1,665	04/23/2029	1.A FE
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		05/25/2022	Paydown		25,221	25,221	25,386	25,386	.0	(165)	.0	(165)	.0	25,221	.0	.0	.0	.237	09/25/2051	1.A
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		06/25/2022	Paydown		10,728	10,728	10,798	10,798	.0	(70)	.0	(70)	.0	10,728	.0	.0	.0	.134	09/25/2051	1.A FE

STATEMENT AS OF JUNE 30, 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
62946A-AC-8	NPRL 2017-1 A1 - ABS		06/20/2022	Paydown		16,486	5,056	4,849	0	0	11,638	0	11,638	0	16,486	0	0	0	14	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		06/19/2022	Paydown		18,448	18,448	18,447	18,448	0	0	0	0	0	18,448	0	0	0	228	11/19/2049	1.F FE
62953J-AA-3	NXTC 2017-2 A - CDO		04/25/2022	Paydown		123,323	123,323	123,323	123,298	0	25	0	25	0	123,323	0	0	0	1,085	10/25/2029	1.A FE
62954J-AA-2	NPRL 2019-1 A1 - ABS		06/20/2022	Paydown		28,191	28,191	28,191	28,192	0	0	0	0	0	28,191	0	0	0	308	09/20/2049	1.F FE
62955W-AA-2	NZES 21FNT2 A - ABS		06/25/2022	Paydown		66,189	66,189	66,188	66,188	0	0	0	0	0	66,189	0	0	0	887	05/25/2026	2.C FE
64352V-MA-6	NCHET 2005-A A6 - RMBS		06/01/2022	Paydown		5,557	5,557	5,189	4,914	0	643	0	643	0	5,557	0	0	0	111	08/25/2035	1.A FM
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		06/21/2022	Paydown		44,955	44,955	44,955	44,955	0	0	0	0	0	44,955	0	0	0	520	03/25/2026	2.C FE
65130P-AW-0	NEIWL 2016-1 A2R - CDO	C	04/20/2022	Paydown		55,269	55,269	55,269	55,267	0	2	0	2	0	55,269	0	0	0	1,069	04/20/2028	1.A FE
65251X-AN-6	NSBKY 1 AR - CDO		04/04/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,837	10/25/2028	1.A FE
67115N-AA-8	OBX 22INV1 A1 - CMO/RMBS		06/25/2022	Paydown		27,026	27,026	24,915	0	0	2,111	0	2,111	0	27,026	0	0	0	65	11/01/2051	1.A FE
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		06/20/2022	Paydown		2,180	2,180	2,180	2,180	0	0	0	0	0	2,180	0	0	0	17	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		06/20/2022	Paydown		2,180	2,180	2,179	2,179	0	1	0	1	0	2,180	0	0	0	20	11/21/2050	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		05/01/2022	Paydown		33,784	33,784	34,232	34,230	0	(446)	0	(446)	0	33,784	0	0	0	334	10/25/2051	1.A
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		06/01/2022	Paydown		13,232	13,232	13,408	13,407	0	(175)	0	(175)	0	13,232	0	0	0	165	10/25/2051	1.A FE
68267B-AA-8	OMFIT 2018-1 A - ABS		06/14/2022	Paydown		125,149	125,149	125,115	125,149	0	0	0	0	0	125,149	0	0	0	1,656	03/14/2029	1.A FE
69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		05/01/2022	Paydown		13,719	13,719	13,760	13,759	0	(41)	0	(41)	0	13,719	0	0	0	126	07/25/2051	1.A
69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		06/01/2022	Paydown		7,394	7,394	7,416	7,415	0	(22)	0	(22)	0	7,394	0	0	0	92	07/25/2051	1.A FE
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		06/01/2022	Paydown		23,512	23,512	24,038	24,032	0	(520)	0	(520)	0	23,512	0	0	0	319	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2022	Paydown		9,292	9,292	9,478	9,578	0	(285)	0	(285)	0	9,292	0	0	0	126	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2022	Paydown		16,890	16,890	17,136	17,159	0	(269)	0	(269)	0	16,890	0	0	0	264	11/26/2049	1.A
69546M-AA-5	PAID 221 A - ABS		06/15/2022	Paydown		63,828	63,828	63,828	0	0	0	0	0	0	63,828	0	0	0	402	10/15/2029	1.G FE
69546R-AA-4	PAID 213 A - ABS		04/12/2022	(USA)		818,538	834,977	834,977	834,977	0	0	0	0	0	834,977	0	(16,439)	(16,439)	3,220	05/15/2029	1.G FE
69547J-AA-1	PAID 211 A - ABS		06/15/2022	Paydown		319,214	319,214	319,213	319,214	0	0	0	0	0	319,214	0	0	0	1,557	11/15/2027	1.G FE
713448-DT-2	PEPSICO INC		04/11/2022	Call @ 100.00		2,000,000	2,000,000	1,995,960	1,999,719	0	232	0	232	0	1,999,951	0	49	49	19,875	05/02/2022	1.E FE
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	06/15/2022	Paydown		22,564	22,564	22,564	22,564	0	0	0	0	0	22,564	0	0	0	423	06/15/2044	2.B FE
74333N-AA-0	PROG 2019-SFR2 A - RMBS		05/19/2022	Paydown		989,019	989,019	989,007	981,348	0	7,671	0	7,671	0	989,019	0	0	0	12,969	05/19/2036	1.A FE
74333N-AC-6	PROG 2019-SFR2 B - RMBS		05/19/2022	Paydown		1,000,000	1,000,000	999,986	991,485	0	8,515	0	8,515	0	1,000,000	0	0	0	14,358	05/19/2036	1.A FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		06/01/2022	Paydown		11,850	11,850	12,018	12,010	0	(161)	0	(161)	0	11,850	0	0	0	151	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		06/01/2022	Paydown		20,000	20,001	20,299	20,279	0	(279)	0	(279)	0	20,000	0	0	0	253	12/27/2049	1.A
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		06/27/2022	Paydown		11,676	11,563	9,088	11,420	0	255	0	255	0	11,676	0	0	0	21	01/25/2037	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		06/01/2022	Paydown		5,072	5,072	5,151	5,203	0	(131)	0	(131)	0	5,072	0	0	0	74	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		05/01/2022	Paydown		75,322	75,322	74,809	43,048	0	513	0	513	0	75,322	0	0	0	626	11/25/2051	1.A
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		06/01/2022	Paydown		13,470	13,470	13,378	7,698	0	92	0	92	0	13,470	0	0	0	156	11/25/2051	1.A FE
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		06/01/2022	Paydown		27,132	27,132	26,585	0	0	547	0	547	0	27,132	0	0	0	245	01/25/2052	1.A FE
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		06/01/2022	Paydown		22,559	25,301	21,431	21,955	0	604	0	604	0	22,559	0	0	0	662	06/25/2036	1.D FM
74968R-AA-3	RPIT 191 A - CMO/RMBS		06/25/2022	Paydown		68,572	68,572	68,041	68,137	0	435	0	435	0	68,572	0	0	0	741	10/25/2063	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - ABS		05/25/2022	Paydown		243,577	243,577	243,577	243,573	0	4	0	4	0	243,577	0	0	0	1,128	11/25/2031	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - ABS		06/25/2022	Paydown		132,395	132,395	132,395	132,393	0	2	0	2	0	132,395	0	0	0	777	11/25/2031	1.A FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		06/25/2022	Paydown		65,802	65,802	65,081	65,084	0	718	0	718	0	65,802	0	0	0	589	09/25/2061	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		04/25/2022	Paydown		5,594	5,594	5,586	0	0	8	0	8	0	5,594	0	0	0	41	01/25/2062	1.A FE
74981C-AA-9	RUIN 22NQM1 A1 - CMO/RMBS		06/25/2022	Paydown		26,036	26,036	25,830	0	0	206	0	206	0	26,036	0	0	0	191	01/25/2070	1.A FE
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		06/27/2022	Paydown		57,173	55,866	43,504	56,293	0	880	0	880	0	57,173	0	0	0	177	05/25/2036	1.D FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		05/01/2022	Paydown		15,721	15,721	15,844	15,843	0	(122)	0	(122)	0	15,721	0	0	0	138	07/25/2051	1.A
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		06/01/2022	Paydown		9,122	9,122	9,194	9,193	0	(71)	0	(71)	0	9,122	0	0	0	114	07/25/2051	1.A FE
75575J-AA-3	RCMT 2020-FL4 A - CMBS		06/27/2022	Paydown		58,916	58,916	58,916	58,916	0	0	0	0	0	58,916	0	0	0	785	02/26/2035	1.A FE
784034-AB-6	SCFET 2019-2 A2 - ABS		05/17/2022	Various		1,985,297	2,000,000	1,999,590	1,999,590	0	39	0	39	0	1,999,914	0	(14,618)	(14,618)	20,367	04/20/2026	1.A FE
78403D-AM-2	SBATON 2018-1 1C - RMBS		06/15/2022	DEUTSCHE BANK																	
81441N-AC-0	SNMILT 062 A3 - RMBS		05/25/2022	SECURITIES, INC.		992,188	1,000,000	1,000,000	1,000,011	0	(2,795)	0	(2,795)	0	997,216	0	(5,029)	(5,029)	17,432	03/16/2048	1.F FE
81742L-AA-4	SEQ1 1 A - CDO	C	04/15/2022	Paydown		34,088	34,088	34,088	34,088	0	0	0	0	0	34,088	0	0	0	278	04/15/2031	1.A FE
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		06/01/2022	Paydown		34,670	34,670	35,277	35,226	0	(556)	0	(556)	0	34,670	0	0	0	501	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2022	Paydown		6,965	6,965	7,110	7,185	0	(221)	0	(221)	0	6,965	0	0	0	89	11/25/2049	1.A
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		06/01/2022	Paydown		35,556	35,556	36,434	36,839	0	(1,283)	0	(1,283)	0	35,556	0	0	0	484	03/25/2050	1.A

STATEMENT AS OF JUNE 30, 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
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		05/01/2022	Paydown		34,868	34,868	35,233	35,232	0	(363)	0	(363)	0	34,868	0	0	0	311	11/25/2051	1.A
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		06/01/2022	Paydown		11,941	11,941	12,066	12,065	0	(124)	0	(124)	0	11,941	0	0	0	149	11/25/2051	1.A FE
.817743-AA-5	SPRO 2019-1 A2 - ABS		04/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	49	10/25/2049	2.C FE
.83546D-AM-0	SONIC CAPITAL LLC - ABS		06/20/2022	Paydown		2,500	2,500	2,657	2,651	0	(151)	0	(151)	0	2,500	0	0	0	29	01/20/2050	1.C FE
.83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		06/27/2022	Paydown		27,139	27,139	20,762	26,497	0	643	0	643	0	27,139	0	0	0	103	12/25/2035	1.A FM
.85572R-AA-7	STARR 2018-1 A - ABS	C	06/15/2022	Paydown		10,541	10,541	10,501	10,515	0	26	0	26	0	10,541	0	0	0	216	05/15/2043	2.A FE
.85573L-AA-9	STARR 2019-1 A - ABS	C	06/15/2022	Paydown		54,287	54,287	54,284	54,286	0	1	0	1	0	54,287	0	0	0	1,002	03/15/2044	2.B FE
.863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2022	Paydown		26,335	26,335	21,018	26,152	0	183	0	183	0	26,335	0	0	0	260	07/25/2035	1.D FM
.86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		06/27/2022	Paydown		386,154	386,154	364,916	366,080	0	20,074	0	20,074	0	386,154	0	0	0	1,019	05/25/2047	1.E FE
.872225-AD-9	TBW 2006-5 A3 - RMBS		06/01/2022	Paydown		21,709	21,709	17,415	16,578	0	5,132	0	5,132	0	21,709	0	0	0	285	11/25/2036	1.A FM
.87267C-AA-6	TRP 211 A - ABS		06/17/2022	Paydown		14,336	14,336	13,857	8,190	0	479	0	479	0	14,336	0	0	0	92	06/19/2051	1.F FE
.87267J-AA-1	TFINS 2018-2 A1 - CDO	C	06/30/2022	Paydown		14,366	14,366	14,366	14,359	0	7	0	7	0	14,366	0	0	0	175	09/30/2039	1.B FE
.87342R-AH-7	BELL 2021-1 A22 - RMBS		05/25/2022	Paydown		3,750	3,750	3,268	0	0	482	0	482	0	3,750	0	0	0	22	08/25/2051	2.B FE
.88603U-AA-7	THRST 2021 A - ABS	C	06/15/2022	Paydown		15,082	15,082	15,082	15,082	0	0	0	0	0	15,082	0	0	0	262	06/15/2040	1.F FE
.89613T-AA-6	TAH 2018-SFR1 A - RMBS		06/01/2022	Paydown		6,916	6,916	6,876	6,916	0	0	0	0	0	6,916	0	0	0	120	05/19/2037	1.A FE
.89657B-AA-2	TRL 191 A1 - ABS		06/17/2022	Paydown		10,454	10,454	10,449	10,450	0	4	0	4	0	10,454	0	0	0	166	04/17/2049	1.F FE
.89683L-AA-8	TRP 212 A - CMO/RMBS		06/17/2022	Paydown		19,231	19,231	19,223	19,231	0	8	0	8	0	19,231	0	0	0	172	06/20/2051	1.F FE
.898203-AA-2	TFINS 2017-2 A1 - CDO	C	06/21/2022	Paydown		3,967	3,967	3,887	3,899	0	67	0	67	0	3,967	0	0	0	43	09/20/2039	1.D FE
.89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		46,111	46,111	46,111	46,111	0	0	0	0	0	46,111	0	0	0	766	04/16/2040	1.C FE
.90352W-AD-6	STEAM 2021-1 A - ABS		06/28/2022	Paydown		17,881	17,881	17,880	17,879	0	2	0	2	0	17,881	0	0	0	168	02/28/2051	1.F FE
.90355R-AC-6	UWMIT-211NV3-A3 - CMO/RMBS		05/01/2022	Paydown		61,218	61,218	59,296	0	0	1,923	0	1,923	0	61,218	0	0	0	320	11/25/2051	1.A
.90355R-AC-6	UWMIT-211NV3-A3 - CMO/RMBS		06/01/2022	Paydown		17,476	17,476	16,927	0	0	549	0	549	0	17,476	0	0	0	146	11/25/2051	1.A FE
.91824N-AC-6	UWM 211 A3 - CMO/RMBS		05/01/2022	Paydown		27,742	27,742	27,967	27,963	0	(221)	0	(221)	0	27,742	0	0	0	278	08/25/2051	1.A
.91824N-AC-6	UWM 211 A3 - CMO/RMBS		06/01/2022	Paydown		9,028	9,028	9,101	9,100	0	(72)	0	(72)	0	9,028	0	0	0	113	08/25/2051	1.A FE
.92259T-AA-9	VCC 211 A1 - RMBS		06/25/2022	Paydown		78,359	78,359	78,352	78,351	0	8	0	8	0	78,359	0	0	0	499	05/25/2051	1.A FE
.929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		06/01/2022	Paydown		839	839	843	825	0	14	0	14	0	839	0	0	0	19	06/25/2033	1.A FM
.92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		06/01/2022	Paydown		3,124	3,266	2,530	3,081	0	43	0	43	0	3,124	0	0	0	40	05/25/2037	1.D FM
.933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		06/01/2022	Paydown		4,063	4,098	3,652	4,010	0	53	0	53	0	4,063	0	0	0	46	11/25/2036	1.D FM
.95002K-AA-1	WFMB 2020-1 A1 - CMO/RMBS		06/01/2022	Paydown		26,516	26,516	26,831	26,997	0	(481)	0	(481)	0	26,516	0	0	0	339	12/27/2049	1.A
.95058X-AK-4	WEN 211 A2 - RMBS		06/15/2022	Paydown		4,025	4,025	3,570	0	0	455	0	455	0	4,025	0	0	0	24	06/15/2051	2.B FE
.97064G-AA-1	WESTF 2021-A - ABS		06/15/2022	Paydown		32,751	32,751	32,749	32,749	0	2	0	2	0	32,751	0	0	0	383	05/15/2046	1.F FE
.97988L-AC-9	WDMT 185 A2 - CDO		04/19/2022	Paydown		1,625,000	1,625,000	1,625,000	1,623,877	0	1,123	0	1,123	0	1,625,000	0	0	0	13,532	07/25/2030	1.A FE
.98920M-AA-0	ZAXBY 211 A2 - ABS		04/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,882,154	30,910,147	30,769,822	26,915,629	82	95,782	0	95,864	0	30,915,001	0	(32,846)	(32,846)	296,154	XXX	XXX
2509999997. Total - Bonds - Part 4						34,396,334	34,424,327	34,377,463	30,432,898	82	85,532	0	85,614	0	34,435,641	0	(39,307)	(39,307)	352,275	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						34,396,334	34,424,327	34,377,463	30,432,898	82	85,532	0	85,614	0	34,435,641	0	(39,307)	(39,307)	352,275	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						34,396,334	XXX	34,377,463	30,432,898	82	85,532	0	85,614	0	34,435,641	0	(39,307)	(39,307)	352,275	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Fifth Third Bank Cincinnati, OH		0.220	60	0	163,830	163,850	100,861	XXX
The Bank of New York Mellon ... New York, NY		0.450	13	0	250,498	5,218	16,574	XXX
Cash Held with Securities On Deposit	SD	0.000	0	0	3,805	139,124	13,405	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	73	0	418,133	308,192	130,840	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	73	0	418,133	308,192	130,840	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	73	0	418,133	308,192	130,840	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]