



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENTAS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE**Vanliner Insurance Company**NAIC Group Code 0084 0084 NAIC Company Code 21172 Employer's ID Number 86-0114294
(Current) (Prior)

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

Country of Domicile _____ United States of America

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

Statutory Home Office _____ 3250 Interstate Drive, _____ Richfield, OH, US 44286
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office _____ 3250 Interstate Drive, _____ 330-659-8900
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Mail Address _____ 3250 Interstate Drive, _____ Richfield, OH, US 44286
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)Primary Location of Books and Records _____ 3250 Interstate Drive, _____ 330-659-8900
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address _____ www.vanliner.com

Statutory Statement Contact _____ Leah Marie Blazek, _____ 330-659-8900-5498
(Name) (Area Code) (Telephone Number)
Leah.Blazek@natl.com, _____ 330-659-8904
(E-mail Address) (FAX Number)**OFFICERS**President _____ 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, & _____ Scott Edward Noerr, Vice President, Chief Information Officer _____ Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Assistant Treasurer _____
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
PresidentJulie Ann McGraw
Senior VP, Chief Financial Officer & TreasurerMatthew David Felvus
SecretarySubscribed and sworn to before me this
day of _____

a. Is this an original filing?
 b. If no,
 1. State the amendment number.....
 2. Date filed
 3. Number of pages attached.....

Yes [X] No []

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 \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	0
5. Cash (\$ 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 \$ 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:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	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 Current Year to Date	2 Prior Year to Date	3 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 \$ tax on capital gains (losses)	(4,614)	1,253,071	4,270,988
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	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Net Asset Value (NAV)</u>	<u>Total</u>
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	<u>\$ 9,798,542</u>	<u>\$ 4,311,578</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 14,110,120</u>

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 [X]

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

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
---------------------	------------------------	------------------------

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A [] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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 [X]

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []

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

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

STATEMENT AS OF 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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [] No []

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 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 []

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$ 0	\$ 0
13. Amount of real estate and mortgages held in short-term investments:	\$ 0	\$ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 0	\$ 0
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 0	\$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 0	\$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/>]		
15.2 If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 0	
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 0	
16.3 Total payable for securities lending reported on the liability page.	\$ 0	

STATEMENT AS OF 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 [] No []

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No []

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No []

18.2 If no, list exceptions:

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No []

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

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

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

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	
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	
Triumphé Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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.			
Great American Insurance Company *	OH	31-1544320	
American Empire Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	OH	31-0973761	37990
American Signature Underwriters, Inc.	OH	31-0912199	35351
Brothers Property Corporation	OH	31-1463075	
Brothers Property Management Corporation	OH	59-2840291	
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 Loca- tion	Rela- tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Per- centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.00		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	NO	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	NO	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	0	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	81-4361220	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										
0000		00000	Agricultural Services, LLC					OH	NIA	Great American Holding, Inc.	Ownership	100.00	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	Domestic Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership	Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH.	.IA.	Great American Holding, Inc.	Ownership..	100.00	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..	100.00	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..	100.00	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..	100.00	American Financial Group, Inc.	NO.	0	
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	.CA.	.IA.	Republic Indemnity Company of America	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000		0	0		Great American Holding (Europe) Limited	.GBR.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000		0	0		Great American Europe Limited	.GBR.	.NIA.	Great American Holding (Europe) Limited	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.IRL.	.IA.	Great American Europe Limited	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR.	.IA.	Great American Europe Limited	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH.	.IA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership..	100.00	American Financial Group, Inc.	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..	100.00	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..	100.00	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..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	34-1607394	0	0		National Interstate Corporation	.OH.	.UIP.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM.	.IA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	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..	0.00	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..	100.00	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..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	43-1254631	0	0		TransProtection Service Company	.MO.	.NIA.	National Interstate Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphre Casualty Company	.OH.	.IA.	National Interstate Insurance Company	Ownership..	100.00	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..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH.	.NIA.	National Interstate Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	.DE.	.NIA.	Great American Holding, Inc.	Ownership..	32.00	American Financial Group, Inc.	NO.	0	
0000		00000	87-1053786	0	0		Radion Health, Inc.	.DE.	.NIA.	Radion Insurance Holdings, LLC	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000		0	0		Radion Re, Inc.	.CYM.	.NIA.	Radion Insurance Holdings, LLC	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	59-1683711	0	0		Summit Consulting, LLC	.FL.	.NIA.	Great American Holding, Inc.	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL.	.NIA.	Summit Consulting, LLC	Ownership..	100.00	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..	100.00	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..	100.00	American Financial Group, Inc.	NO.	0	
							American Empire Surplus Lines Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Signature Underwriters, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	31-1463075	0	0		Brothers Property Corporation	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	59-2840291	0	0		Brothers Property Management Corporation	.OH.	.NIA.	Brothers Property Corporation	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	59-2840294	0	0		Crop Managers Insurance Agency, Inc.	.KS.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	31-1277904	0	0		CropSurance Agency, LLC	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	83-1767590	0	0		Dempsey & Siders Agency, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	31-0589001	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH.	.NIA.	Dempsey & Siders Agency, Inc.	Ownership..	100.00	American Financial Group, Inc.	NO.	0	
0000		00000	84-2358400	0	0		Eden Park Insurance Brokers, Inc.	.CA.	.NIA.	Great American Insurance Company	Ownership..	100.00	American Financial Group, Inc.	NO.	0	

12.

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tion- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16
..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		0	0	GAI Warranty Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0
..0000		00000	31-1753938	0	0	GAI Warranty Company of Florida ..		FL..NIA..		GAI Warranty Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
..0000		00000	31-1765544	0	0	Global Premier Finance Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
..0000		00000	61-1329718	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.	26832	95-1542353	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.	26344	15-6020948	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.	39896	61-0983091	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.	37532	31-0954439	0	0	Great American Fidelity 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 Insurance Agency, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0000		00000	31-1652643	0	0	Great American Insurance Company of New York ..		NY..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0084	American Financial Group, Inc.	22136	13-5539046	0	0	Great American Management Services, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0000		00000	31-0856644	0	0	Great American Protection Insurance Company ..		OH..IA..		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 Re Inc. ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0000		00000	31-0918893	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.	31135	31-1209419	0	0	Great American Spirit Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0084	American Financial Group, Inc.	33723	31-1237970	0	0	Great American Underwriters Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0084	American Financial Group, Inc.	16618	83-1694393	0	0	PLLS Canada Insurance Brokers Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0000		00000	87-1850814	0	0	Professional Risk Brokers, Inc. ..		IL..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0
.0000		00000	31-1293064	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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 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.

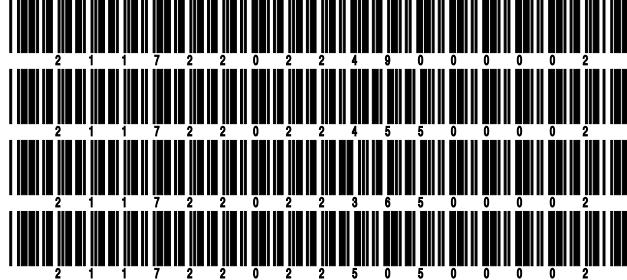
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	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

SI02

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	.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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	
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 MO12 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 CAR 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	BJETS 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 - CMDO/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		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	MITSUBISHI UFJ 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-AQ-8	DPATH 181R A2R - CDO		C.	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	FAAS 2233 A1 - CMDO/RMBS		.06/21/2022	RAYMOND JAMES & ASSOCIATES INC.	4,098,992		.4,500,000	.0	1.A FE	
319383-AA-5	FIRST BUSY Corp		.05/25/2022	PIPR	1,000,000		1,000,000	.0	2.B FE	
33767P-AA-6	FKH 22SF2R A - RMBS		.06/15/2022	MORGAN STANLEY CO	.482,297		.500,000	.0	1.A FE	
33851R-AA-9	FSMT 21101N A1 - CMDO/RMBS		.04/08/2022	J P MORGAN SECURITIES	.875,539		.899,231	.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	.6,115	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 - CMDO/RMBS		.04/01/2022	Anherset 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 - CMDO/RMBS		.04/08/2022	J P MORGAN SECURITIES	.911,272		.988,482	.906	1.A FE	
69377E-AA-7	PPRM 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 22SF3 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 - CMDO/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	.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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- stra- tive 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol			
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Amor- tization)/ Accretion	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.36241L-S7-2	GN 783242 - RMBS		.06/01/2022	Paydown		.527	.527	.539	.0	(12)	0	(12)	0	0	.527	.0	.0	.0	.0	.0	.0	.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	0	1,517	.0	.0	.0	.0	.0	.0	.08/20/2039	1.A	
.38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		.06/01/2022	Paydown		7,555	7,555	7,746	.7,583	0	(29)	0	(29)	0	0	7,555	.0	.0	.0	.0	.0	.0	.07/20/2039	1.A	
.38375G-26-5	GNR 2012-102 DN - CMO/RMBS		.06/01/2022	Paydown		1,159	1,159	1,158	.1,158	0	1	0	1	0	0	1,159	.0	.0	.0	.0	.0	.0	.09/20/2040	1.A	
.38379X-KD-1	GNR 2016-089 AP - CMO/RMBS		.06/01/2022	Paydown		1,189	1,189	1,240	.1,213	0	(25)	0	(25)	0	0	1,189	.0	.0	.0	.0	.0	.0	.10/20/2045	1.A	
0109999999. Subtotal - Bonds - U.S. Governments						11,946	11,946	12,299	12,064	0	(118)	0	(118)	0	0	11,946	0	0	0	0	0	0	178	XXX	
.68609T-DM-7	OREGON ST		.06/01/2022	Direct		35,000	35,000	37,683	.35,206	0	(206)	0	(206)	0	0	35,000	0	0	0	0	.723	.0	.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	0	15,000	0	0	0	0	.345	.0	.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	0	40,000	0	0	0	0	.714	.0	.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	0	90,000	0	0	0	0	0	0	1,782	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	0	20,000	0	0	0	0	0	0	.418	.05/01/2048	1.A FE
.196479-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	0	0	0	.25	.01/01/2044	1.A FE	
.196479-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	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	0	70,000	0	0	0	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	380,001	.380,000	0	(1)	0	(1)	0	0	380,000	0	0	0	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	0	7,108	0	0	0	0	0	0	.87	.02/01/2031	1.A
.3128PT-5B-5	FH C91742 - RMBS		.06/01/2022	Paydown		635	635	681	.674	0	(39)	0	(39)	0	0	635	0	0	0	0	0	0	.9	.01/01/2034	1.A
.3128PT-7L-1	FH C91799 - RMBS		.06/01/2022	Paydown		971	971	1,016	.1,010	0	(38)	0	(38)	0	0	971	0	0	0	0	0	0	.14	.11/01/2034	1.A
.3128PT-06-3	FH C91377 - RMBS		.06/01/2022	Paydown		1,157	1,157	1,251	.1,228	0	(71)	0	(71)	0	0	1,157	0	0	0	0	0	0	.21	.06/01/2031	1.A
.3128PT-QN-6	FH C91361 - RMBS		.06/01/2022	Paydown		13,706	13,706	14,640	.14,430	0	(724)	0	(724)	0	0	13,706	0	0	0	0	0	0	.228	.03/01/2031	1.A
.3128PT-WI-8	FH C91568 - RMBS		.06/01/2022	Paydown		3,925	3,925	4,131	.4,088	0	(163)	0	(163)	0	0	3,925	0	0	0	0	0	0	.48	.10/01/2032	1.A
.3128PT-KX-6	FH C91594 - RMBS		.06/01/2022	Paydown		12,337	12,337	12,973	.12,843	0	(505)	0	(505)	0	0	12,337	0	0	0	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	0	175	0	0	0	0	0	0	.3	.05/01/2026	1.A
.3132U4-H3-6	FH G30949 - RMBS		.06/01/2022	Paydown		7,362	7,362	7,757	.7,649	0	(288)	0	(288)	0	0	7,362	0	0	0	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	0	16,374	0	0	0	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	0	2,281	0	0	0	0	0	0	.18	.09/25/2040	1.A
.3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		.06/01/2022	Paydown		1,016	1,016	1,029	.1,019	0	(3)	0	(3)	0	0	1,016	0	0	0	0	0	0	.8	.07/25/2041	1.A
.3136AA-MJ-1	FNR 2012-136 BH - CMO/RMBS		.06/01/2022	Paydown		210	210	214	.212	0	(2)	0	(2)	0	0	210	0	0	0	0	0	0	.2	.02/25/2042	1.A
.3136AA-V7-4	FNR 2012-145 TA - CMO/RMBS		.06/01/2022	Paydown		3,591	3,591	3,579	.3,584	0	7	0	7	0	0	3,591	0	0	0	0	0	0	.019	.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	0	112	0	0	0	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	0	816	0	0	0	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	0	412	0	0	0	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	0	2,534	0	0	0	0	0	0	.32	.03/25/2041	1.A
.3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		.06/01/2022	Paydown		7,168	7,168	7,477	.7,283	0	(115)	0	(115)	0	0	7,168	0	0	0	0	0	0	.82	.11/25/2042	1.A
.3136AT-OK-8	FNR 2016-50 BN - CMO/RMBS		.06/01/2022	Paydown		522	522	545	.538	0	(16)	0	(16)	0	0	522	0	0	0	0	0	0	.07	.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	0	1,016	0	0	0	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	0	10,900	0	0	0	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	0	6,103	0	0	0	0</					

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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol											
											11 Current Year's Tempora- ry Impair- ment Recog- nized	12 Current Year's Amor- tization/ Accre- tion	13 Other Than Tempora- ry Impair- ment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value																		
3138ER-VP-2	FN AL9621 - RMBS		06/01/2022	Paydown	3,799	3,799	4,049	3,996	0	(197)	0	(197)	0	0	3,799	0	0	0	0	0	0	0	0	01/01/2037	1.A								
3138ES-BB-0	FN AL9962 - RMBS		06/01/2022	Paydown	5,916	5,916	6,194	6,132	0	(216)	0	(21)	0	0	5,916	0	0	0	0	0	0	0	0	01/01/2036	1.A								
3138WV-9-DC-1	FN AS0098 - RMBS		06/01/2022	Paydown	619	619	645	640	0	(21)	0	(21)	0	0	619	0	0	0	0	0	0	0	0	08/01/2033	1.A								
3139TP-PS-3	FHM MO12 A1B - CMBS		06/15/2022	Various	967,159	967,159	967,159	966,221	0	939	0	939	0	0	967,159	0	0	0	0	0	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	0	8,525	0	0	0	0	0	0	0	0	0	01/01/2049	1.A							
3140OC-DT-0	FN CA4613 - RMBS		06/01/2022	Paydown	21,085	21,085	21,297	21,297	0	(212)	0	(212)	0	0	21,085	0	0	0	0	0	0	0	0	0	0	01/01/2050	1.A						
3140QC-PN-0	FN CA4928 - RMBS		06/01/2022	Paydown	45,221	45,221	46,211	45,992	0	(771)	0	(771)	0	0	45,221	0	0	0	0	0	0	0	0	0	0	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	0	3,645	0	0	0	0	0	0	0	0	0	0	01/01/2031	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	0	10,264	0	0	0	0	0	0	0	0	0	0	06/01/2032	1.A						
31418A-H4-4	FN MA1138 - RMBS		06/01/2022	Paydown	409	409	437	432	0	(22)	0	(22)	0	0	409	0	0	0	0	0	0	0	0	0	0	0	08/01/2032	1.A					
31418A-SN-9	FN MA1424 - RMBS		06/01/2022	Paydown	704	704	728	724	0	(20)	0	(20)	0	0	704	0	0	0	0	0	0	0	0	0	0	0	04/01/2033	1.A					
31418B-7E-3	FN MA2692 - RMBS		06/01/2022	Paydown	3,224	3,224	3,397	3,357	0	(133)	0	(133)	0	0	3,224	0	0	0	0	0	0	0	0	0	0	0	07/01/2036	1.A					
31418D-JI-3	FN MA3876 - RMBS		06/01/2022	Paydown	29,147	29,147	29,220	29,189	0	(41)	0	(41)	0	0	29,147	0	0	0	0	0	0	0	0	0	0	0	04/01/2049	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	0	0	0	0	0	0	0	0	04/01/2047	1.A FE						
57419R-JY-2	MARYLAND ST CINTY DEV ADMIN DEPT HSG & C		06/10/2022	Direct	45,000	45,000	45,078	45,078	0	(78)	0	(78)	0	0	45,000	0	0	0	0	0	0	0	0	0	0	0	09/01/2044	1.C FE					
57419T-DL-2	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/16/2022	Direct	30,000	30,000	32,228	30,102	0	(102)	0	(102)	0	0	30,000	0	0	0	0	0	0	0	0	0	0	0	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	0	70,000	0	0	0	0	0	0	0	0	0	0	0	06/01/2048	1.C FE					
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct	65,000	65,000	69,001	65,165	0	(165)	0	(165)	0	0	65,000	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2048	1.C FE				
604160-G8-4	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	0	0	0	0	0	0	0	0	0	0	11/01/2044	1.A FE				
604160-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	0	0	0	0	0	0	0	0	0	0	04/01/2045	1.A FE				
604160-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	0	0	0	0	0	0	0	0	0	0	11/01/2045	1.A FE				
604160-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	0	0	0	0	0	0	0	0	0	0	12/01/2051	1.A FE				
60416S-BU-3	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct	10,000	10,000	10,504	10,288	0	(28)	0	(28)	0	0	10,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
60416S-ID-8	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct	35,000	35,000	37,641	35,191	0	(191)	0	(191)	0	0	35,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
60637B-PZ-7	MISSOURI ST HSG DEV COMMIN SINGLE FAMILY		05/02/2022	Direct	25,000	25,000	26,780	25,137	0	(137)	0	(137)	0	0	25,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
60637B-SP-6	MISSOURI ST HSG DEV COMMIN SINGLE FAMILY		05/02/2022	Direct	20,000	20,000	21,168	20,089	0	(89)	0	(89)	0	0	20,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
60637B-VE-7	MISSOURI ST HSG DEV COMMIN SINGLE FAMILY		06/01/2022	Direct	75,000	75,000	82,271	75,576	0	(576)	0	(576)	0	0	75,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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	0	50,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
63968M-RV-1	NEBRASKA INV1 FIN AUTH SINGLE FAMILY HSG		06/01/2022	Call @ 100.00	30,000	30,000	31,915	30,158	0	(158)	0	(158)	0	0	30,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
63968M-UU-1	NEBRASKA INV1 FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct	45,000	45,000	48,107	45,298	0	(298)	0	(298)	0	0	45,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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	0	10,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown	15,283	15,283	14,900	14,967	0	316	0	316	0	0	15,283	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown	7,671	7,671	7,537	7,605	0	6																							

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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol					
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Tempora- ry Impairment Recogn- ized	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value												
.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	0	(167)	0	20,000	0	0	0	0	0	0	0	03/01/2050	1.B FE		
.92812U-04-3	VIRGINIA ST HSG DEV AUTH COMMLTH MTG - M		06/01/2022	Paydown		23,304	23,304	23,304	23,304	0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1.A FE		
.92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMMLTH MTG		04/22/2022	Paydown		6,206	6,206	6,206	6,206	0	0	0	0	0	0	0	6,206	0	0	0	0	0	0	0	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	1,576	0	0	0	0	0	0	0	1,576	0	0	0	0	0	0	0	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	5,838	0	0	0	0	0	0	0	5,838	0	0	0	0	0	0	0	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	0	(9,540)	0	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	0	0	44,421	0	0	0	0	0	0	0	03/16/2039	2.C FE	
.00082S-AA-7	ACAM 19FL1 A - CDO		06/16/2022	Paydown		1,073	1,073	1,074	1,074	0	0	0	0	0	0	0	1,073	0	0	0	0	0	0	0	04/16/2034	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	0	0	15,286	0	0	0	0	0	0	0	09/16/2036	1.A FE	
.00225U-AA-3	AASET 2020-1 A - ABS		06/15/2022	Paydown		242,274	242,274	242,274	242,274	0	0	1	0	0	1	0	242,274	0	0	0	0	0	0	0	01/17/2040	2.A FE	
.00436M-AA-7	AALLC 181 A - RMBS		06/02/2022	Paydown		23,515	23,515	23,509	23,511	0	0	4	0	0	4	0	23,515	0	0	0	0	0	0	0	02/02/2033	1.F FE	
.00443P-AA-7	ACE 2007-HE2 A1 - RMBS		06/27/2022	Paydown		24,990	24,990	19,070	20,059	0	0	4,931	0	0	4,931	0	24,990	0	0	0	0	0	0	0	04/25/2036	1.A FM	
.02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2022	Paydown		10,817	10,817	10,767	10,767	53	(2)	0	0	50	0	0	10,817	0	0	0	0	0	0	0	04/01/2028	4.B FE	
.02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2022	Paydown		25,074	25,074	25,081	25,081	0	0	(8)	0	0	(8)	0	25,074	0	0	0	0	0	0	0	04/17/2052	1.B FE	
.02666A-AA-6	AHAR 2015-SFR1 A - RMBS		06/01/2022	Paydown		6,731	6,731	6,731	6,723	0	0	8	0	0	8	0	6,731	0	0	0	0	0	0	0	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	0	45	0	0	45	0	3,563	0	0	0	0	0	0	0	02/25/2046	1.A FM	
.03464J-AA-9	AOMT 217 A1 - CMO/RMBS		06/01/2022	Paydown		173,039	173,039	168,983	168,983	0	0	4,056	0	0	4,056	0	173,039	0	0	0	0	0	0	0	04/25/2066	1.A FE	
.038413-AA-8	AOFIT 2020-A A - ABS		06/17/2022	Paydown		104,762	104,762	104,743	104,744	0	0	18	0	0	18	0	104,762	0	0	0	0	0	0	0	07/17/2046	1.F FE	
.04544N-AD-6	ABSHIE 2006-HE6 A4 - RMBS		05/25/2022	Paydown		7,329	7,329	6,156	7,222	0	0	107	0	0	107	0	7,329	0	0	0	0	0	0	0	04/25/2036	1.A FM	
.05377R-CQ-5	AESOP 2017-1 A - ABS		04/28/2022	Paydown		1,217,057	1,217,057	1,215,000	1,214,478	0	0	6	0	0	6	0	1,214,484	0	2,572	2,572	0	0	0	0	0	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	0	(48)	0	0	(48)	0	1,846,289	0	0	0	0	0	0	0	04/17/2046	1.A FE	
.05492O-AA-4	BDS 2020-FL5 A - CDO	C.	06/21/2022	Paydown		450,120	450,120	444,549	447,971	0	0	2,149	0	0	2,149	0	450,120	0	0	0	0	0	0	0	02/18/2037	1.A FE	
.05530J-AA-7	BCAP 2006-A2 A1 - RMBS		06/27/2022	Paydown		22,259	22,259	21,621	21,631	0	0	628	0	0	628	0	22,259	0	0	0	0	0	0	0	04/17/2037	1.A FM	
.05586A-AC-2	BSPT 2018-FL4 AS - CMBS		04/18/2022	Paydown		1,165,062	1,165,062	1,164,918	1,164,918	0	0	144	0	0	144	0	1,165,062	0	0	0	0	0	0	0	04/17/2035	1.A FE	
.05587T-AA-4	BSPT 2019-FL5 A - CMBS		06/15/2022	Paydown		896,573	896,573	896,993	896,735	0	0	(162)	0	0	(162)	0	896,573	0	0	0	0	0	0	0	04/15/2029	1.A FE	
.05601G-AA-4	BPCRE 21FL1 A - CDO	C.	04/19/2022	Paydown		16,627	16,627	16,627	16,627	0	0	0	0	0	0	0	16,627	0	0	0	0	0	0	0	02/17/2037	1.A FE	
.05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		06/01/2022	Paydown		1,866	1,866	2,192	1,997	0	0	30	0	0	30	0	1,866	0	0	0	0	0	0	0	10/25/2035	1.D FM	
.07336F-AA-4	BVIN 2022-INV3 A1 - CMO/RMBS		06/01/2022	Paydown		71,678	71,678	70,490	70,490	0	0	1,187	0	0	1,187	0	71,678	0	0	0	0	0	0	0	04/15/2052	1.A FE	
.07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		05/01/2022	Paydown		86,968	86,968	83,612	83,612	0	0	3,356	0	0	3,356	0	86,968	0	0	0	0	0	0	0	04/30/2051	1.A FE	
.07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		06/01/2022	Paydown		28,067	28,067	26,984	26,984	0	0	1,083	0	0	1,083	0	28,067	0	0	0	0	0	0	0	04/30/2051	1.A FE	
.07384Y-KF-2	BSABS 2003-AC4 A - RMBS		06/01/2022	Paydown		9,017	9,017	9,113	9,019	0	0	(1)	0	0	(1)	0	9,017	0	0	0	0	0	0	0	09/25/2033	1.A FM	
.073880-AA-1	BSARM 2007-1 3A1 - CMO/RMBS		06/01/2022	Paydown		8,761	8,761	8,646	8,486	0	0	275	0	0	275	0	8,761	0	0	0	0	0	0	0	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	0	0	3,750	0	0	0	0	0	0	0	10/20/2050	2.B FE	
.12327A-AA-6	BJETS 221 A - ABS		06/15/2022	Paydown		65,392	65,392	63,440	63,440	0	0	1,952	0	0	1,952	0	65,392	0	0	0	0	0	0	0	04/15/2037	1.G FE	
.12479R-AA-7	CAUTO 2017-1 A2 - ABS		06/15/2022	Paydown		593	593	593	593	0	0	597	0	0	597	0	593	0	0	0	0	0	0	0	04/15/2047	1.E FE	
.12510H-AA-8	CAUTO 2020-1 A1 - ABS		06/15/2022	Paydown		593	593	593																			

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 CUSIP Ident- ification	2 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	Bond Interest/ Stock Dividends Received During Year	20 Stated Con- tractual Maturity Date	21 SVO Adminis- trative Symbol	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol
11	12	13	14	15																			
.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	0	336,954	0	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	(14)	0	0	(14)	0	0	0	0	0	0	0	(3,100)	.07/15/2043	1.F FE	
.233046-AN-1	DNKN 211 A2I - RMBS		.05/20/2022	Paydown	5,000	5,000	4,495	0	0	505	0	505	0	0	5,000	0	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	0	27,682	0	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	0	48,445	0	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	15,906	0	2,020	0	2,020	0	0	17,926	0	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	0	106,322	0	0	0	0	946	.04/15/2029	1.A FE	
.31737V-AA-4	FAHB 20HBA A - CMO/RMBS		.06/25/2022	Paydown	190,918	190,918	189,397	189,599	0	1,319	0	1,319	0	0	190,918	0	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	0	13,193	0	0	0	0	50	.08/25/2051	1.A FE	
.33851T-AD-9	FSMT 2111N A4 - CMO/RMBS		.05/25/2022	Paydown	40,545	40,545	40,778	0	0	(233)	0	(233)	0	0	40,545	0	0	0	0	371	.11/27/2051	1.A ..	
.33851T-AD-9	FSMT 2111N A4 - CMO/RMBS		.06/25/2022	Paydown	20,845	20,845	20,966	0	0	(120)	0	(120)	0	0	20,845	0	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	0	0	(26)	0	(26)	0	0	20,524	0	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	0	0	(10)	0	(10)	0	0	7,668	0	0	0	0	96	.11/27/2051	1.A FE	
.361528-AA-0	GBXL 2022-1 A2 - ABS		.06/20/2022	Paydown	13,794	13,794	13,787	0	0	7	0	7	0	0	13,794	0	0	0	0	112	.02/20/2052	1.F FE	
.36263N-AB-1	GSMBs 2022-PJ1 A2 - CMO/RMBS		.06/01/2022	Paydown	37,115	37,115	36,459	0	0	655	0	655	0	0	37,115	0	0	0	0	355	.05/28/2052	1.A FE	
.37254B-AB-6	GENPAT LUXEMBOURG SARL	C.	.04/01/2022	Maturity @ 100.00	500,000	500,000	499,885	499,996	0	4	0	4	0	0	500,000	0	0	0	0	9,250	.04/01/2022	2.C FE	
.38175L-AC-6	GOCAF 18 BR - CDO	C.	.04/21/2022	Call @ 100.00	1,580,000	1,580,000	1,579,318	0	0	78	0	78	0	0	1,579,396	0	0	0	0	604	.07/25/2029	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	0	175,143	0	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	2,496,707	0	0	0	0	0	0	0	2,496,707	0	0	0	0	11,111	.02/05/2030	1.A FE	
.390556-AL-2	GRTLK 141R AR - CDO		.04/15/2022	Paydown	271,887	271,887	271,897	0	0	(10)	0	(10)	0	0	271,887	0	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	1,404,872	0	128	0	128	0	0	1,405,000	0	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	0	0	0	0	0	0	0	2,500	0	0	0	0	62	.06/22/2048	2.B FE	
.411707-AD-4	HNGRY 2020-1 A2 - RMBS		.06/20/2022	Paydown	2,500	2,500	2,319	0	0	181	0	181	0	0	2,500	0	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	999	0	999	0	0	63,084	0	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	0	89,172	0	0	0	0	937	.09/23/2039	1.C FE	
.43283A-AA-3	HGVT 2017-A A - RMBS		.06/25/2022	Paydown	21,009	21,009	21,006	0	0	1	0	1	0	0	21,009	0	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	0	16,130	0	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	0	5,053	0	0	0	0	(14)	.04/19/2039	1.A FE	
.44981A-AM-9	HYUNDAI CAPITAL AMERICA		.04/05/2022	Maturity @ 100.00	500,000	500,000	499,470	499,972	0	28	0	28	0	0	500,000	0	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	7,965	0	0	(74)	0	(74)	0	0	7,891	0	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	0	9,617	0	0	0	0	159	.01/17/2070	1.A FE	
.46637V-AA-3	JPTEP A - CMO/RMBS		.06/01/2022	Paydown	8,382	8,382	8,235	0	0	129	0	129	0	0	8,382	0	0	0	0	107	.09/17/2042	1.A FE	
.46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		.06/01/2022	Paydown	2,595	2,595	2,491	0	0	91	0	91	0	0	2,595	0	0	0	0	30	.12/27/2042	1.A FE	
.46654C-AC-5	JPMMT 2021-INV7 A2A - CMO/RMBS		.05/01/2022	Paydown	55,521	55,521	53,278	0	0	2,243	0	2,243	0	0	55,521	0	0	0	0	280	.02/26/2052	1.A FE	
.46654C-AC-5	JPMMT 2021-INV7 A2A - CMO/RMBS		.06/01/2022	Paydown	23,884	23,884	22,919	0	0	965	0	965	0	0	23,884	0	0	0	0	199	.02/26/2052	1.A FE	
.46654J-AA-1	JPMMT 221 A3 - CMO/RMBS		.06/01/2022	Paydown	41,553	41,553	40,449	0	0	1,104	0	1,104	0	0	41,553	0	0	0	0	514	.07/25/2052	1.A FE	
.470473-AB-2	JTWIN 5R B2R - CDO		.04/18/2022	Paydown	102,278	102,278	102,284	0	0	(6)	0	(6)	0	0	102,278	0	0	0	0	1,964	.01/19/2027	1.A FE	
.476681-AB-7	JMKE 211 A2I - ABS		.05/15/2022	Paydown	5,000	5,000	5,000	0	0	0	0	0	0	0	5,000	0	0	0	0	63	.02/15/2052	2.B FE	
.48669R-AA-9	KCAP F3C 2019-CRE3 A - CMBS		.06/21/2022	Paydown	268,176	268,176	267,869	0	0	92	0	92	0	0	268,17								

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
.62946A-AC-8	NPRL 2017-1 A1 - ABS		.06/20/2022	Paydown		16,486	.5,056	4,849	0	.11,638	0	.0	.11,638	0	16,486	0	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	0	.0	.0	.0	.0	0	18,448	0	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	123,298	0	.25	0	.25	0	.0	123,323	0	0	0	.0	.1,085	10/25/2026	1.A FE		
.62954J-AA-2	NPRL 2019-1 A1 - ABS		.06/20/2022	Paydown		28,191	.28,191	.28,192	0	.0	.0	.0	.0	0	.28,191	0	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	0	.0	.0	.0	.0	0	.66,189	0	0	0	.0	.887	02/25/2026	2.C FE		
.64352V-MA-6	NCHET 2005-4 A6 - RMBS		.06/01/2022	Paydown		5,557	.5,557	.5,189	0	.643	0	.643	0	0	.5,557	0	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	0	.0	.0	.0	.0	0	.44,955	0	0	0	.0	.520	03/25/2026	2.C FE		
.65130P-AW-0	NEIFI 2016-1 A2R - CDO	C.	.04/20/2022	Paydown		55,269	.55,269	.55,267	0	.2	0	.2	0	0	.55,269	0	0	0	.0	.1,069	04/20/2028	1.A FE		
.65251X-AN-6	NSBK 1 AR - CDO		.04/04/2022	Paydown		0	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 22INW1 A1 - CMO/RMBS		.06/25/2022	Paydown		27,026	.27,026	.24,915	0	.0	.2,111	0	.0	.2,111	0	0	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	0	.0	.0	.0	.0	0	.2,180	0	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	0	.1	.0	.1	0	0	.2,180	0	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	0	.0	.446	0	.0	.33,784	0	0	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	0	.0	.175	0	.0	.13,232	0	0	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	0	.0	.0	.0	0	.125,149	0	0	0	.0	.0	.1,656	03/14/2029	1.A FE		
.69359Y-AC-1	PIMLT 21INW1 A3 - CMO/RMBS		.05/01/2022	Paydown		13,719	.13,719	.13,760	0	.0	.41	0	.0	.13,719	0	0	0	.0	.0	.126	07/25/2051	1.A		
.69359Y-AC-1	PIMLT 21INW1 A3 - CMO/RMBS		.06/01/2022	Paydown		7,394	.7,394	.7,416	0	.0	.22	0	.0	.7,394	0	0	0	.0	.0	.92	07/25/2051	1.A FE		
.69368A-AA-0	PSMC 2020-1 A1 - CMO/RMBS		.06/01/2022	Paydown		23,512	.23,512	.24,038	0	.0	.520	0	.0	.23,512	0	0	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	0	.0	.285	0	.0	.9,292	0	0	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	0	.0	.269	0	.0	.16,890	0	0	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	.63,828	0	0	0	.0	.0	.402	10/15/2029	1.G FE		
CREDIT SUISSE SECURITIES																								
.69546R-AA-4	PAID 213 A - ABS		.04/12/2022	(USA)		818,538	.834,977	.834,977	0	.0	.0	.0	.0	.0	.834,977	0	.0	.0	.0	.0	.3,220	05/15/2029	1.G FE	
.69547J-AA-1	PAID 211 A - ABS		.06/15/2022	Paydown		319,214	.319,214	.319,214	0	.0	.0	.0	.0	0	.319,214	0	0	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	.0	.1,999,960	0	.49	.49	.0	.0	.19,875	05/02/2027	1.E FE		
.72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	.06/15/2022	Paydown		22,564	.22,564	.22,564	0	.0	.0	.0	.0	0	.22,564	0	0	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	0	.981,348	0	.7,671	0	.0	.989,019	0	0	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	.999,966	0	.991,485	0	.8,515	0	.0	.1,000,000	0	0	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	0	.0	.161	0	.0	.11,850	0	0	0	.0	.0	.151	02/25/2050	1.A FE		
.74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		.06/01/2022	Paydown		20,000	.20,000	.20,279	0	.0	.279	0	0	.20,000	0	0	0	.0	.0	.253	12/27/2049	1.A		
.74923G-AC-7	RALI 2007-041 A3 - RMBS		.06/27/2022	Paydown		11,676	.11,676	.9,088	0	.11,420	0	.255	0	.0	.11,676	0	0	0	.0	.0	.21	01/25/2037	1.A FM	
.74935T-AA-7	RCKT 191 A1 - CMO/RMBS		.06/01/2022	Paydown		5,072	.5,072	.5,151	0	.5,203	0	.131	0	.0	.5,072	0	0	0	.0	.0	.74	09/27/2049	1.A	
.74938A-AA-1	RCKT 2021-5 A1 - CMO/RMBS		.05/01/2022	Paydown		75,322	.75,322	.74,809	0	.43,048	0	.513	0	.0	.513	0	0	0	.0	.0	.626	11/25/2051	1.A	
.74938A-AA-1	RCKT 2021-5 A1 - CMO/RMBS		.06/01/2022	Paydown		13,470	.13,470	.13,378	0	.0	.92	0	.0	.92	0	0	0	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	.0	.547	0	0	0	0	0	.0	.245	01/25/2052	1.A FE	
.74957E-AM-9	RFMIS 2006-S5 A12 - CMBS		.06/01/2022	Paydown		22,559	.25,301	.21,955	0	.0	.604	0	.0	.604	0	0	0	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	0	.68,137	0	.435	0	.0	.68,572	0	0	0	.0	.0	.741	10/25/2063	1.A FE	
.74969T-AA-8	RPIT 2021-HB1 A - ABS		.05/25/2022	Paydown		243,577	.243,577	.243,573	0	.0	.4	0	.0	.4	0	0	0	0	.0	.0	.1,128	11/25/2031	1.A FE	
.74969T-AA-8	RPIT 2021-HB1 A - ABS		.06/25/2022	Paydown		132,395	.132,395	.132,393	0	.0	.2	0	.0	.2	0	0	0	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	.65,084	0	.0	.718	0	.0	.718	0	0	0	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	.0	.8	0	0	0	0	0	.0	.41	01/25/2062	1.A FE	
.74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		.06/25/2022	Paydown		26,036	.26,036	.25,830	0	.0	.206	0	.0	.206	0	0	0	0	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	0	.56,293	0	.880	0	.0	.57,173	0	0	0	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	0	.0	.122	0	.0	.15,721	0	0	0	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	0	.0	.71	0	.0	.71	0	0	0	0	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	0	.0	.0	0	0	.0	.58,916	0	0	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	.1,999,875	0	.39	0	.0	.39	0	0	.1,999,914	0	(14,618)	(14,618)	.20,367	04/20/2026	1.A FE	
.78403D-AM-2	SBATOW 2018-1 1C - RMBS		.06/15/2022	SECURITIES, INC.		992,188	.1,000,000	.1,000,000	.1,000,011	0	(2,795)	0	.0	(2,795)	0	0	.997,216	0	(5,029)	(5,029)	.17,432	03/16/2048	1.F FE	
.81441N-AC-0	SNMLT 062 A3 - RMBS		.05/25/2022	Paydown		17,947	.17,947	.18,059	.17,947	0	0	0	0	0	0	0	.17,947	0	0	0	.0	.380	10/25/2036	1.A FM
.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	0	0	.34,088	0	0	0	0	.278	04/15/2031	1.A FE
.81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		.06/01/2022	Paydown																				

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 Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		05/01/2022	Paydown		34,868	34,868	.35,233	0	0	0	0	0	0	0	0	0	0	0	0	0	311
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		06/01/2022	Paydown		11,941	11,941	12,066	0	0	0	0	0	0	0	0	0	0	0	0	0	149
817743-AA-5	SPRO 2019-1 A2 - ABS		04/25/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	0	0	0	0	0	0	0	49
835460-AM-0	SONIC CAPITAL LLC - ABS		06/20/2022	Paydown		2,500	2,500	2,657	0	0	0	0	0	0	0	0	0	0	0	0	0	29
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		06/27/2022	Paydown		27,139	27,139	20,762	0	0	0	0	0	0	0	0	0	0	0	0	0	103
85572R-AA-7	STARR 2018-1 A - ABS	C.	06/15/2022	Paydown		10,541	10,541	10,515	0	0	0	0	0	0	0	0	0	0	0	0	0	216
85573L-AA-9	STARR 2019-1 A - ABS	C.	06/15/2022	Paydown		54,287	54,287	54,286	0	0	0	0	0	0	0	0	0	0	0	0	0	1,002
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2022	Paydown		26,335	26,335	21,018	0	0	0	0	0	0	0	0	0	0	0	0	0	260
863638-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		06/27/2022	Paydown		306,154	306,154	304,916	0	0	0	0	0	0	0	0	0	0	0	0	0	1,019
872225-AD-9	TBL 2006-5 A3 - RMBS		06/01/2022	Paydown		21,709	21,709	17,415	0	0	0	0	0	0	0	0	0	0	0	0	0	285
87267C-AA-6	TRP 211 A - ABS		06/17/2022	Paydown		14,336	14,336	13,857	0	0	0	0	0	0	0	0	0	0	0	0	0	92
87267J-AA-1	TFINS 2018-2 A1 - CDO	C.	06/30/2022	Paydown		14,366	14,366	14,366	0	0	0	0	0	0	0	0	0	0	0	0	0	175
87342R-AH-7	BELL 2021-1 A22 - RMBS		05/25/2022	Paydown		3,750	3,750	3,268	0	0	0	0	0	0	0	0	0	0	0	0	0	22
88603U-AA-7	THST 2021-1 A - ABS	C.	06/15/2022	Paydown		15,082	15,082	15,082	0	0	0	0	0	0	0	0	0	0	0	0	0	262
89613T-AA-6	TAH 2018-SFR1 A - RMBS		06/01/2022	Paydown		6,916	6,916	6,876	0	0	0	0	0	0	0	0	0	0	0	0	0	120
89657B-AA-2	TRL 191 A1 - ABS		06/17/2022	Paydown		10,454	10,454	10,450	0	0	0	0	0	0	0	0	0	0	0	0	0	166
89683L-AA-8	TRP 212 A - CMO/RMBS		06/17/2022	Paydown		19,231	19,231	19,223	0	0	0	0	0	0	0	0	0	0	0	0	0	172
898203-AA-2	TFINS 2017-2 A1 - CDO	C.	06/21/2022	Paydown		3,967	3,967	3,887	0	0	0	0	0	0	0	0	0	0	0	0	0	43
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		46,111	46,111	46,111	0	0	0	0	0	0	0	0	0	0	0	0	0	766
90352U-AD-6	STEAN 2021-1 A - ABS		06/28/2022	Paydown		17,881	17,881	17,880	0	0	0	0	0	0	0	0	0	0	0	0	0	168
90355P-AC-6	UIMMUT-21INV3-A3 - CMO/RMBS		05/01/2022	Paydown		61,218	61,218	59,296	0	0	0	0	0	0	0	0	0	0	0	0	0	320
90355R-AC-6	UIMMUT-21INV3-A3 - CMO/RMBS		06/01/2022	Paydown		17,476	17,476	16,927	0	0	0	0	0	0	0	0	0	0	0	0	0	146
91824N-AC-6	UIM 211 A3 - CMO/RMBS		05/01/2022	Paydown		27,742	27,742	27,742	0	0	0	0	0	0	0	0	0	0	0	0	0	278
91824N-AC-6	UIM 211 A3 - CMO/RMBS		06/01/2022	Paydown		9,028	9,028	9,101	0	0	0	0	0	0	0	0	0	0	0	0	0	113
92259T-AA-9	VCC 211 A1 - RMBS		06/25/2022	Paydown		78,359	78,359	78,352	0	0	0	0	0	0	0	0	0	0	0	0	0	499
929227-4T-0	WAMU 2003-9 2A1 - CMO/RMBS		06/01/2022	Paydown		839	839	843	0	0	0	0	0	0	0	0	0	0	0	0	0	19
92909G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		06/01/2022	Paydown		3,124	3,124	3,266	0	0	0	0	0	0	0	0	0	0	0	0	0	40
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		06/01/2022	Paydown		4,063	4,063	3,652	0	0	0	0	0	0	0	0	0	0	0	0	0	46
95002K-AA-1	WFMS 2020-1 A1 - CMO/RMBS		06/01/2022	Paydown		26,516	26,516	26,831	0	0	0	0	0	0	0	0	0	0	0	0	0	339
95058X-AK-4	WEN 211 A2 - RMBS		06/15/2022	Paydown		4,025	4,025	3,570	0	0	0	0	0	0	0	0	0	0	0	0	0	24
97064G-AA-1	WESTF 2021-A A - ABS		06/15/2022	Paydown		32,751	32,751	32,749	0	0	0	0	0	0	0	0	0	0	0	0	0	383
97988L-AC-9	WINDT 185 A2 - CDO		04/19/2022	Paydown		1,625,000	1,625,000	1,623,877	0	0	0	0	0	0	0	0	0	0	0	0	0	13,532
98920M-AA-0	ZAXBY 211 A2 - ABS		04/30/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	0	0	0	0	0	0	0	40
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)
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)
2509999998. Total - Bonds - Part 5										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)
4509999997. Total - Preferred Stocks - Part 4										0	XXX	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks - Part 5										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
5989999997. Total - Common Stocks - Part 4										0	XXX	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks - Part 5										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
5999999999. Total - Preferred and Common Stocks										0	XXX	0	0	0	0	0	0	0	0	0	0	0
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)

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

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Fifth Third Bank	Cincinnati, OH	0.220	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

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
233809-30-0	FIDELITY IMM: TRS 0 1	SD.....	03/02/2022	1.090		0	0	0
825252-40-6	INVESTCO TREASURY INST	SD.....	06/27/2022	1.390		12,248,315	6,942	8,538
94975H-29-6	ALLSPRING:TRS+ MM 1	SD.....	06/02/2022	1.250		.37	.8	.37
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						12,248,352	6,951	8,575
711991-00-0	TD BANK DEPOSIT SWEEP	SD.....	06/01/2022	.000		4,501	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						4,501	0	0
8609999999 - Total Cash Equivalents						12,252,853	6,951	8,576