



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022
OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.vanliner.com

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

OFFICERS

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

Secretary Matthew David Felvus Senior Vice President Stephen Edward Winborn

OTHER

Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr #, Senior VP, Chief Information Officer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Anthony Gerald Prinzo, Vice President	Keith Raymond Boyle, Vice President	David Bernard Slisz, Assistant Vice President
Jeannine Eileen Novak, Vice President	Howard Kim Baird, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer
Stephen Charles Beraha, Assistant Secretary	Ryan Edward Herrmann, Assistant Vice President	Leah Marie Blazek #, Assistant Vice President
Kelli Diana Johnson #, Assistant Vice President		

DIRECTORS OR TRUSTEES

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

State of Ohio SS:

County of Summit

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

Colleen Frances Shepherd President Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer Matthew David Felvus Secretary

Subscribed and sworn to before me this 4th day of November, 2022

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

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

STATEMENT AS OF SEPTEMBER 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	478,292,051	0	478,292,051	386,314,114
2. Stocks:				
2.1 Preferred stocks	9,393,690	0	9,393,690	8,646,180
2.2 Common stocks	1,242,091	0	1,242,091	1,869,212
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$319,385), cash equivalents (\$15,559,362) and short-term investments (\$0)	15,878,747	0	15,878,747	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	989,805	0	989,805	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)	505,796,384	0	505,796,384	457,360,127
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,856,881	0	2,856,881	1,869,209
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	19,997,538	536,261	19,461,277	21,285,213
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	79,859,622	511,013	79,348,609	95,353,478
15.3 Accrued retrospective premiums (\$8,922,959) and contracts subject to redetermination (\$0)	9,247,442	324,482	8,922,959	13,716,283
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,923,480	0	9,923,480	7,750,116
16.2 Funds held by or deposited with reinsured companies	1,748,971	0	1,748,971	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	8,543,996	959,776	7,584,220	6,542,069
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	26,617	0	26,617	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	5,739,260	0	5,739,260	35,155
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,695,691	48,311	1,647,380	1,515,240
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	645,435,882	2,379,843	643,056,039	607,734,619
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	645,435,882	2,379,843	643,056,039	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	824,624	34,496	790,128	678,525
2502. Miscellaneous receivable	504,920	0	504,920	458,663
2503. Commission receivables	352,691	358	352,333	378,052
2598. Summary of remaining write-ins for Line 25 from overflow page	13,458	13,458	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,695,691	48,311	1,647,380	1,515,240

STATEMENT AS OF SEPTEMBER 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 \$48,573,996)	168,136,887	161,170,684
2. Reinsurance payable on paid losses and loss adjustment expenses	345	0
3. Loss adjustment expenses	39,695,795	36,234,915
4. Commissions payable, contingent commissions and other similar charges	7,972,024	6,003,071
5. Other expenses (excluding taxes, licenses and fees)	10,657,770	9,864,970
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,767,068	2,351,289
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	452,426	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 \$107,187,634 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)	79,239,717	63,154,721
10. Advance premium	21,471	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)	9,374,778	14,569,749
13. Funds held by company under reinsurance treaties	116,053,807	120,542,372
14. Amounts withheld or retained by company for account of others	8,394,543	6,017,564
15. Remittances and items not allocated	12,435	34,038
16. Provision for reinsurance (including \$0 certified)	532,795	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	51,904	1,297,587
20. Derivatives	0	0
21. Payable for securities	3,729,722	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)	447,093,486	421,730,863
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	447,093,486	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	4,049,824	4,036,988
35. Unassigned funds (surplus)	188,912,729	178,966,768
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 30 \$0)	0	0
36.20 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	195,962,553	186,003,756
38. Totals (Page 2, Line 28, Col. 3)	643,056,039	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 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 \$176,821,645)	188,315,344	167,649,271	224,121,871
1.2 Assumed (written \$137,327,613)	120,981,346	104,989,404	141,787,629
1.3 Ceded (written \$180,235,861)	191,468,289	169,797,085	227,006,884
1.4 Net (written \$133,913,396)	117,828,400	102,841,591	138,902,616
DEDUCTIONS:			
2. Losses incurred (current accident year \$56,684,521):			
2.1 Direct	109,624,344	77,353,539	117,327,565
2.2 Assumed	58,172,138	45,634,684	66,875,821
2.3 Ceded	110,096,408	78,919,247	119,718,098
2.4 Net	57,700,074	44,068,975	64,485,288
3. Loss adjustment expenses incurred	16,078,479	11,453,110	16,356,629
4. Other underwriting expenses incurred	37,068,568	33,492,540	42,490,962
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	110,847,121	89,014,625	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)	6,981,279	13,826,965	15,569,736
INVESTMENT INCOME			
9. Net investment income earned	10,610,532	7,761,359	10,164,761
10. Net realized capital gains (losses) less capital gains tax of \$(9,433)	(95,519)	45,794	31,564
11. Net investment gain (loss) (Lines 9 + 10)	10,515,013	7,807,153	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	775	450	925
14. Aggregate write-ins for miscellaneous income	(1,694,093)	(1,572,955)	(2,166,432)
15. Total other income (Lines 12 through 14)	(1,693,318)	(1,572,505)	(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)	15,802,974	20,061,613	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)	15,802,974	20,061,613	23,600,554
19. Federal and foreign income taxes incurred	4,177,358	4,227,966	4,824,800
20. Net income (Line 18 minus Line 19)(to Line 22)	11,625,615	15,833,647	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)	11,625,615	15,833,647	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 \$(498,922)	(1,876,900)	(258,338)	151,335
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	980,515	288,015	131,185
27. Change in nonadmitted assets	(716,475)	93,565	681,210
28. Change in provision for reinsurance	(66,795)	(808,429)	(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	12,836	29,309	(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)	9,958,797	15,177,768	19,266,489
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	195,962,553	181,915,035	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	15,887	15,434	20,032
1402. Interest on funds held	(1,709,980)	(1,588,389)	(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)	(1,694,093)	(1,572,955)	(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 SEPTEMBER 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	150,545,672	126,815,984	139,162,983
2. Net investment income	9,313,486	7,885,236	10,234,921
3. Miscellaneous income	(1,693,318)	(1,572,505)	(2,165,507)
4. Total (Lines 1 to 3)	158,165,840	133,128,714	147,232,397
5. Benefit and loss related payments	52,906,891	35,912,303	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	46,521,471	40,673,832	55,069,687
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(9,433) tax on capital gains (losses)	2,818,072	6,007,988	6,485,749
10. Total (Lines 5 through 9)	102,246,434	82,594,123	116,738,778
11. Net cash from operations (Line 4 minus Line 10)	55,919,406	50,534,591	30,493,619
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	86,637,932	79,719,992	115,046,214
12.2 Stocks	5	33,711	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	3,729,722	5,200,833	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	90,367,658	84,954,536	115,995,375
13. Cost of investments acquired (long-term only):			
13.1 Bonds	178,907,663	101,090,566	138,771,238
13.2 Stocks	2,000,000	1,000,000	1,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	953,496	0	1,035,476
13.7 Total investments acquired (Lines 13.1 to 13.6)	181,861,159	102,090,566	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)	(91,493,501)	(17,136,031)	(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	25,673	58,618	(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)	(9,067,143)	7,150,569	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)	(9,041,471)	7,209,186	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)	(44,615,565)	40,607,747	31,816,445
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	60,494,312	28,677,868	28,677,867
19.2 End of period (Line 18 plus Line 19.1)	15,878,747	69,285,615	60,494,312
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Exchange of debt securities	0	1,034,974	2,046,044
20.0002. Stock based compensation	12,836	29,309	(38,595)
20.0003. Securites acquired in paid in kind interest payment	8,206	0	0

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 #	09-30-2022	12-31-2021
1. Net income state basis	XXX	XXX	XXX	\$ 11,625,615	\$ 18,775,754
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 11,625,615</u>	<u>\$ 18,775,754</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 195,962,553	\$ 186,003,756
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 195,962,553</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 nine months ended September 30, 2022.
3. The Company does not have any loan-backed securities with an OTTI recognized during the nine months ended September 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 | \$ | (24,010,507) |
| 2. 12 months or longer | | (2,969,661) |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 months | \$ | 285,853,748 |
| 2. 12 months or longer | | 36,301,460 |
5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of September 30, 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

In August 2022, the United States federal government enacted the Inflation Reduction Act (“IRA”) which, among other changes, created a new corporate alternative minimum tax (“AMT”) based on the earnings that a company reports on its financial statements. The effective date of the IRA is January 1, 2023, and the August 2022 enactment did not have an immediate impact on the Company’s financial statements. Due to the lack of specific guidance at this time, the Company cannot determine whether it will be subject to the new AMT. Therefore, the

NOTES TO FINANCIAL STATEMENTS

Company has not included any impact from the enactment of the IRA in third quarter 2022 financial statements

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

A - O. No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

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

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

The following table provides information as of September 30, 2022 about the Company’s investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Residential MBS	\$ -	\$ 155,230	\$ -	\$ -	\$ 155,230
All other bonds	-	4,937,958	-	-	4,937,958
Total bonds	-	5,093,188	-	-	5,093,188
Preferred stocks	8,393,690	1,000,000	-	-	9,393,690
Non-affiliated common stocks	1,242,091	-	-	-	1,242,091
Total assets at fair value	\$ 9,635,781	\$ 6,093,188	\$ -	\$ -	\$ 15,728,969

2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities carried at fair value during the three months ended September 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.

NOTES TO FINANCIAL STATEMENTS

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

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

The table below reflects, as of September 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	\$ 8,562,414	\$ 8,950,584	\$ 8,562,414	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	40,894,346	44,940,839	-	40,894,346	-	-	-
Residential MBS	81,246,626	90,681,140	-	81,246,626	-	-	-
Commercial MBS	974,440	1,000,000	-	974,440	-	-	-
Collateralized loan obligations	95,644,919	99,610,726	-	95,644,919	-	-	-
Asset backed securities	112,549,239	122,151,288	-	108,772,329	3,776,910	-	-
All other bonds	102,666,735	110,957,474	-	98,852,789	3,813,946	-	-
Total bonds	442,538,719	478,292,051	8,562,414	426,385,449	7,590,856	-	-
Preferred stocks	9,393,690	9,393,690	8,393,690	1,000,000	-	-	-
Non-affiliated common stocks	1,242,091	1,242,091	1,242,091	-	-	-	-
Cash, cash equivalents & short-term investments	15,878,747	15,878,747	15,878,747	-	-	-	-
Total	\$ 469,053,247	\$ 504,806,579	\$ 34,076,942	\$ 427,385,449	\$ 7,590,856	\$ -	\$ -

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 November 4th, 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 September 30, 2022, \$51,418,044 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$145,987,515 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2021. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial

NOTES TO FINANCIAL STATEMENTS

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

- B. Significant Change in Methodologies and Assumptions
Not applicable

Note 26 – Intercompany-Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

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

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

Yes [X] No []
- 3.5

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

1042046
- 4.1

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

Yes [] No [X]
- 4.2

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

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

If yes, attach an explanation.

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

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

12/31/2021
- 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?
Missouri
- 6.5

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

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

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

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

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$ 5,696,538

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 0
13.

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

\$ 0
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:

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

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

Yes [] No [X]
- 15.2

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

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

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

16.1

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

\$ 0

16.2

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

\$ 0

16.3

Total payable for securities lending reported on the liability page.

\$ 0

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [] No [X]
- 3.1

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

Yes [] No [X]
- 3.2

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

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

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent

24.990 %
- 5.2

A&H cost containment percent

3.750 %
- 5.3

A&H expense percent excluding cost containment expenses

12.470 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

0
7.

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

Yes [X] No []
- 7.1

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

Yes [] No []

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			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
States, etc.			(a)						
1.	Alabama	AL	L	212,353	790,040	491,663	465,016	1,281,969	1,157,465
2.	Alaska	AK	L	412,167	263,790	70,842	147,185	943,614	905,731
3.	Arizona	AZ	L	2,251,558	607,019	453,072	468,514	3,536,263	2,907,632
4.	Arkansas	AR	L	771,750	1,165,618	256,440	670,461	2,015,370	1,371,057
5.	California	CA	L	38,208,121	28,678,359	11,615,100	7,730,416	55,364,709	48,379,280
6.	Colorado	CO	L	1,886,178	1,200,041	1,228,679	1,083,354	4,158,361	3,778,412
7.	Connecticut	CT	L	2,724,677	2,103,239	3,189,734	637,076	4,780,877	9,183,269
8.	Delaware	DE	L	313,929	859,768	175,364	203,895	884,883	779,253
9.	District of Columbia	DC	L	31,182	33,462	263	12,306	33,639	47,477
10.	Florida	FL	L	8,234,949	6,793,772	10,387,782	5,532,065	19,223,297	21,577,815
11.	Georgia	GA	L	3,520,268	2,832,371	1,613,145	1,493,958	5,781,406	5,497,186
12.	Hawaii	HI	L	(19)	25	(4)	(5)	(37)	8,006
13.	Idaho	ID	L	1,565,270	718,246	233,008	117,242	1,221,435	1,256,331
14.	Illinois	IL	L	6,520,932	6,205,026	3,286,845	3,061,739	17,561,983	14,449,770
15.	Indiana	IN	L	3,621,657	2,066,042	1,270,163	549,491	4,993,921	4,347,394
16.	Iowa	IA	L	469,433	277,326	167,719	240,390	1,433,453	1,287,033
17.	Kansas	KS	L	2,073,293	2,360,198	1,415,200	1,096,312	6,077,445	4,512,900
18.	Kentucky	KY	L	3,502,755	1,448,797	1,279,880	471,287	2,232,666	1,928,514
19.	Louisiana	LA	L	1,694,545	2,595,861	545,477	339,446	2,560,279	1,496,911
20.	Maine	ME	L	69,300	192,680	84,521	84,876	771,875	633,957
21.	Maryland	MD	L	3,542,459	1,139,447	973,378	826,843	4,407,602	3,847,603
22.	Massachusetts	MA	L	5,355,716	5,385,816	5,126,058	2,057,688	8,062,309	8,848,124
23.	Michigan	MI	L	7,207,942	3,042,319	1,359,149	1,568,739	5,488,519	4,153,500
24.	Minnesota	MN	L	2,211,310	1,711,019	560,875	292,503	2,786,446	2,291,242
25.	Mississippi	MS	L	407,574	357,204	1,354,050	654,875	2,984,259	2,833,974
26.	Missouri	MO	L	13,639,567	10,124,439	5,237,271	3,492,721	19,714,130	21,564,303
27.	Montana	MT	L	185,093	142,277	221,714	95,816	346,876	307,277
28.	Nebraska	NE	L	2,750,761	744,934	2,916,629	622,716	4,626,245	3,663,547
29.	Nevada	NV	L	1,522,805	484,253	896,756	1,665,708	2,084,856	2,002,419
30.	New Hampshire	NH	L	930,898	818,006	1,061,891	118,030	3,641,769	1,306,269
31.	New Jersey	NJ	L	10,234,213	10,413,765	4,583,668	5,623,999	21,274,581	20,359,146
32.	New Mexico	NM	L	271,684	298,083	486,766	439,907	1,312,844	1,291,176
33.	New York	NY	L	13,794,757	15,519,226	5,660,918	4,600,458	27,515,884	23,076,282
34.	North Carolina	NC	L	5,375,809	5,350,174	3,976,875	1,740,936	9,966,383	8,858,646
35.	North Dakota	ND	L	0	996	36,260	44,458	370,647	293,112
36.	Ohio	OH	L	2,952,918	2,551,365	585,180	479,894	3,097,171	2,145,706
37.	Oklahoma	OK	L	511,734	859,179	518,221	668,150	1,576,426	1,788,553
38.	Oregon	OR	L	1,336,316	369,629	257,270	497,263	1,193,284	1,181,508
39.	Pennsylvania	PA	L	2,946,715	4,273,181	2,977,794	1,953,188	7,894,045	8,616,304
40.	Rhode Island	RI	L	815,954	1,460,210	435,727	234,617	1,768,253	1,600,288
41.	South Carolina	SC	L	1,177,605	1,166,046	1,138,612	1,362,821	3,346,491	2,839,150
42.	South Dakota	SD	L	159,320	191,744	1,000	12,581	212,799	128,220
43.	Tennessee	TN	L	2,302,227	1,050,398	767,628	1,323,633	3,947,388	3,982,049
44.	Texas	TX	L	7,341,594	9,122,987	6,046,809	3,648,934	20,607,679	19,342,354
45.	Utah	UT	L	2,193,247	1,517,306	914,766	1,074,734	3,748,301	2,795,069
46.	Vermont	VT	L	1,150,274	1,305,399	585,423	234,218	1,595,076	1,150,676
47.	Virginia	VA	L	3,143,398	2,086,355	4,590,723	1,858,110	8,045,363	5,443,580
48.	Washington	WA	L	2,144,589	772,389	605,863	319,612	2,219,904	1,278,703
49.	West Virginia	WV	L	122,670	492,244	39,258	51,379	289,745	228,542
50.	Wisconsin	WI	L	2,992,552	2,669,125	1,824,326	747,171	3,758,759	3,938,707
51.	Wyoming	WY	L	15,644	(20)	0	0	5,669	1,487
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		176,821,645	146,611,177	93,505,749	62,716,724	312,747,114	286,662,911
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

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

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

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

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
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 SEPTEMBER 30, 2022 OF THE VANLINER INSURANCE COMPANY

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0084	American Financial Group, Inc.	.10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL	.IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.22179	95-2801326	0	0		Republic Indemnity Company of America	.CA	.IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.43753	31-1054123	0	0		Republic Indemnity Company of America	.CA	.IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Holding (Europe) Limited	.GBR	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Great American Europe Limited	.GBR	.NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	.JRL	.IA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	.GBR	.IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH	.IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK	.NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.23426	73-0773259	0	0		Oklahoma Surety Company	.OH	.IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607394	0	0		National Interstate Corporation	.OH	.UIP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC	.NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	.NO	.2
.0084	American Financial Group, Inc.	.32620	34-1607395	0	0		National Interstate Insurance Company	.OH	.UDP	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH	.IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	43-1254631	0	0		TransProtection Service Company	.MO	.NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.41106	95-3623282	0	0		Triumphe Casualty Company	.OH	.IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.21172	86-0114294	0	0		Vanliner Insurance Company	.OH	.RE	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH	.NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1038842	0	0		Radion Insurance Holdings, LLC	.DE	.NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	87-1053786	0	0		Radion Health, Inc.	.DE	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000		0	0		Radion Re, Inc.	.CYM	.NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-1683711	0	0		Summit Consulting, LLC	.FL	.NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL	.NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.16691	31-0501234	0	0		Great American Insurance Company	.OH	.IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.37990	31-0973761	0	0		American Empire Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0084	American Financial Group, Inc.	.35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840291	0	0		Brothers Property Corporation	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	59-2840294	0	0		Brothers Property Management Corporation	.OH	.NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	83-1767590	0	0		CropSurance Agency, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH	.NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	.NO	.0
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	.NO	.0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		.00000		0	0		El Aguila, Compañía de Seguros, S.A. de C.V.	.MEX	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
.0000		.00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	.KS	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000		0	0		Foreign Credit Insurance Association	.NY	.OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	NO	2
.0000		.00000	81-0814136	0	0		GAI Mexico Holdings, LLC	.DE	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000	31-1753938	0	0		GAI Warranty Company	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
.0000		.00000	31-1765544	0	0		GAI Warranty Company of Florida	.FL	.NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000	61-1329718	0	0		Global Premier Finance Company	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.26832	95-1542353	0	0		Great American Alliance Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.26344	15-6020948	0	0		Great American Assurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.39896	61-0983091	0	0		Great American Casualty Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.37532	31-0954439	0	0		Great American E & S Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.41858	31-1036473	0	0		Great American Fidelity Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000	31-1652643	0	0		Great American Insurance Agency, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
							Great American Insurance Company of New York								
.0084	American Financial Group, Inc.	.22136	13-5539046	0	0			.NY	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000	31-0856644	0	0		Great American Management Services, Inc.	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.38580	31-1288778	0	0		Great American Protection Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000	31-0918893	0	0		Great American Re Inc.	.DE	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.31135	31-1209419	0	0		Great American Security Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	.33723	31-1237970	0	0		Great American Spirit Insurance Company	.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
							Great American Underwriters Insurance Company								
.0084	American Financial Group, Inc.	.16618	83-1694393	0	0			.OH	.IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000	31-1293064	0	0		Professional Risk Brokers, Inc.	.IL	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000		0	0		Shelter Rock Holdings, LLC	.OH	.NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
.0000		.00000	88-1379846	0	0		Trusted Coverage Professionals Agency, 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.

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	38,969	5,990	15.4	15.7
2.1	Allied Lines	36,002	5,542	15.4	15.5
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	2,581,140	2,420,950	93.8	(4.8)
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	17	0.0	0.0
9.	Inland marine	666,876	129,265	19.4	27.4
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	(164,807)	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	99,738,270	45,926,072	46.0	47.0
17.1	Other liability - occurrence	24,176,777	17,883,765	74.0	31.2
17.2	Other liability - claims-made	88,810	81,563	91.8	84.9
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)	204,988	6,827	3.3	11.5
19.4	Other commercial auto liability	45,228,913	32,476,455	71.8	50.9
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	15,542,345	10,850,386	69.8	69.6
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	3,815	817	21.4	21.3
27.	Boiler and machinery	8,437	1,501	17.8	18.1
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	188,315,344	109,624,344	58.2	46.1
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 SEPTEMBER 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	7,323	47,290	47,322
2.1	Allied Lines	12,165	41,244	41,305
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	335,110	1,786,448	1,203,183
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	89,643	478,737	469,423
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	41,266,591	105,942,705	97,327,518
17.1	Other liability - occurrence	3,927,607	13,691,345	13,585,587
17.2	Other liability - claims-made	1,704	72,299	42,583
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)	81,464	150,493	550,117
19.4	Other commercial auto liability	12,253,264	37,087,453	25,796,123
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	7,240,900	17,513,531	7,540,372
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	5,346	9,221	7,644
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	65,221,116	176,821,645	146,611,177
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 SEPTEMBER 30, 2022 OF THE VANLINER INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13	
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)	
1. 2019 + Prior	42,709	39,719	82,428	22,785	753	23,538	31,049	261	27,944	59,254	11,125	(10,761)	364	
2. 2020	17,647	26,282	43,929	10,454	72	10,526	15,645	85	17,309	33,039	8,452	(8,816)	(364)	
3. Subtotals 2020 + Prior	60,356	66,001	126,357	33,239	825	34,063	46,694	345	45,254	92,294	19,577	(19,577)	0	
4. 2021	20,578	50,471	71,049	15,725	1,630	17,355	20,814	1,099	31,781	53,694	15,961	(15,961)	0	
5. Subtotals 2021 + Prior	80,934	116,472	197,406	48,964	2,455	51,418	67,508	1,444	77,035	145,988	35,538	(35,538)	0	
6. 2022	XXX	XXX	XXX	XXX	11,933	11,933	XXX	15,735	46,110	61,845	XXX	XXX	XXX	
7. Totals	80,934	116,472	197,406	48,964	14,388	63,352	67,508	17,179	123,146	207,833	35,538	(35,538)	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. 43.9	2. (30.5)	3. 0.0
												Col. 13, Line 7 As a % of Col. 1 Line 8 4. 0.0		

STATEMENT AS OF SEPTEMBER 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.

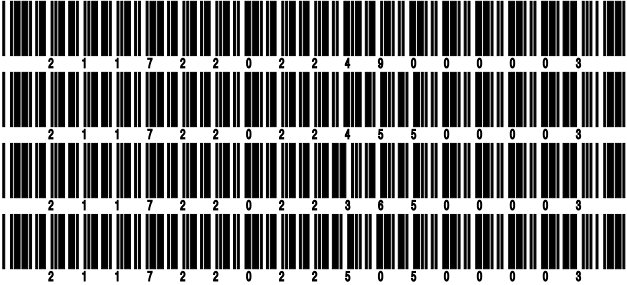
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

1.
2.
3.
4.

Bar Codes:

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



STATEMENT AS OF SEPTEMBER 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	13,458	13,458	0	0
2505.	Premium tax credit receivables	0	0	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	13,458	13,458	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

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)		

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)		

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	180,899,457	139,771,238
3. Accrual of discount	735,528	668,608
4. Unrealized valuation increase (decrease)	(2,375,822)	191,563
5. Total gain (loss) on disposals	(104,952)	226,000
6. Deduct consideration for bonds and stocks disposed of	86,648,543	116,097,957
7. Deduct amortization of premium	417,948	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	10,606	102,582
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	488,927,832	396,829,506
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	488,927,832	396,829,506

STATEMENT AS OF SEPTEMBER 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)	369,162,333	19,214,177	18,952,374	128,578	373,436,034	369,162,333	369,552,714	326,234,871
2. NAIC 2 (a)	93,593,841	13,266,823	2,295,130	(917,719)	69,757,737	93,593,841	103,647,815	57,430,341
3. NAIC 3 (a)	3,030,751	921,250	16,341	4,334	2,389,878	3,030,751	3,939,994	2,433,187
4. NAIC 4 (a)	105,023	0	0	892,942	115,604	105,023	997,965	115,660
5. NAIC 5 (a)	143,332	0	965	11,196	133,877	143,332	153,563	100,055
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	466,035,280	33,402,250	21,264,809	119,330	445,833,130	466,035,280	478,292,051	386,314,114
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	9,436,723	0	0	(43,033)	8,134,537	9,436,723	9,393,690	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	9,436,723	0	0	(43,033)	8,134,537	9,436,723	9,393,690	8,646,180
15. Total Bonds and Preferred Stock	475,472,003	33,402,250	21,264,809	76,297	453,967,667	475,472,003	487,685,741	394,960,294

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	60,426,420	27,468,580
2. Cost of cash equivalents acquired	96,014,205	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	140,881,263	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)	15,559,362	60,426,420
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	15,559,362	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 SEPTEMBER 30, 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-EW-7	UNITED STATES TREASURY		07/08/2022	JP Morgan		1,759,160	1,750,000	1,700	1.A FE
91282C-FK-2	UNITED STATES TREASURY		09/13/2022	JP Morgan		1,191,516	1,200,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,950,676	2,950,000	1,700	XXX
037833-EN-6	APPLE INC		08/01/2022	JP Morgan		1,997,520	2,000,000	0	1.B FE
038923-AZ-1	ARBOR REALTY TRUST INC		09/29/2022	NOMURA SECURITIES/FIXED INCOME		910,000	1,000,000	12,083	1.F FE
04685A-3C-3	ATHENE GLOBAL FUNDING		09/27/2022	KEYBANK CAPITAL MARKETS INC		2,369,010	3,000,000	6,617	1.E FE
05553E-AA-7	BFNS 221 A - CDO	C	07/06/2022	PIPR		972,500	1,000,000	0	1.D FE
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		08/29/2022	BARCLAYS CAPITAL INC FIXED INC		981,335	1,000,000	3,792	1.A FE
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		09/13/2022	WELLS FARGO SECURITIES LLC		921,250	1,000,000	6,400	3.A FE
12530G-AA-6	CFMT 22HB9 A - RMBS		09/23/2022	NOMURA SECURITIES/FIXED INCOME		909,290	1,000,000	0	1.A FE
125491-AN-0	CI FINANCIAL CORP	C	09/23/2022	Stifel, Nicolaus & Co., Inc.		1,467,720	2,000,000	17,778	2.B FE
12663D-AC-8	CSMC 22NQMS A1 - CMO/RMBS		08/01/2022	CREDIT SUISSE SECURITIES (USA)		994,966	1,000,000	4,595	1.A FE
15089Q-AM-6	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		1,000,000	1,000,000	0	2.C FE
15089Q-AR-5	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		999,870	1,000,000	0	2.C FE
253393-AF-9	DICK'S SPORTING GOODS INC		09/01/2022	Bank of America Merrill Lynch		787,960	1,000,000	4,463	2.C FE
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2022	Bank of America Merrill Lynch		930,203	942,500	234	2.A FE
26209X-AF-8	HONK 221 A2 - RMBS		09/28/2022	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0	2.C FE
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	JP Morgan		998,410	1,000,000	0	2.B FE
31737K-AA-8	FASST 22S4 A1A - CMO/RMBS		09/26/2022	RAYMOND JAMES & ASSOCIATES INC.		1,801,250	2,000,000	0	1.A PL
31737K-AC-4	FASST 22S4 A1B - CMO/RMBS		09/26/2022	RAYMOND JAMES & ASSOCIATES INC.		890,156	1,000,000	0	1.A Z
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		09/25/2022	Direct		8,206	8,206	0	1.A PL
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		08/12/2022	CREDIT SUISSE SECURITIES (USA)		999,997	1,000,000	2,635	1.A FE
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		08/23/2022	PIPR		990,090	1,000,000	0	2.B PL
411707-AD-4	HNGRY 2018-1 A2 - RMBS		09/29/2022	Bank of America Merrill Lynch		1,804,200	1,920,000	3,438	2.B FE
45823T-AL-0	INTACT FINANCIAL CORP	C	09/15/2022	JP Morgan		1,000,000	1,000,000	0	1.G FE
61774A-AA-4	MORGAN STANLEY DIRECT LENDING FUND		09/13/2022	AFG Private Placement		1,000,000	1,000,000	0	2.C PL
67115N-AA-8	OBX 22INV1 A1 - CMO/RMBS		07/01/2022	J P MORGAN SECURITIES		(478)	(11,235)	478	1.A FE
74970F-AA-5	RPIT 223 A - CMO/RMBS		08/04/2022	NOMURA SECURITIES/FIXED INCOME		930,381	1,000,000	0	1.A FE
78434K-AA-5	SGR 222 A1 - CMO/RMBS		07/29/2022	CREDIT SUISSE SECURITIES (USA)		999,375	1,000,000	5,056	1.A FE
87603O-AA-5	TAPESTRY INC		09/28/2022	Various		2,288,370	3,000,000	17,029	2.C FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		07/28/2022	CREDIT SUISSE SECURITIES (USA)		499,994	500,000	2,361	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,451,575	33,359,471	86,958	XXX
2509999997. Total - Bonds - Part 3						33,402,250	36,309,471	88,658	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						33,402,250	36,309,471	88,658	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						33,402,250	XXX	88,658	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36241L-S7-2	GN 783242 - RMBS		09/01/2022	Paydown		.426	.426	.451	.436	.0	(10)	.0	(10)	.0	.426	.0	.0	.0	.9	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2022	Paydown		1,617	1,617	1,703	1,674	.0	(57)	.0	(57)	.0	1,617	.0	.0	.0	.42	08/20/2039	1.A
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		09/01/2022	Paydown		6,898	6,898	7,073	6,925	.0	(26)	.0	(26)	.0	6,898	.0	.0	.0	.84	07/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		09/01/2022	Paydown		1,014	1,014	1,014	1,013	.0	.1	.0	.1	.0	1,014	.0	.0	.0	.10	09/20/2040	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2022	Paydown		.439	.439	.458	.448	.0	(9)	.0	(9)	.0	.439	.0	.0	.0	.8	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments						10,395	10,395	10,698	10,496	0	(101)	0	(101)	0	10,395	0	0	0	253	XXX	XXX
521841-AB-2	LEANDER TEX INDPT SCH DIST		08/15/2022	Call @ 90.06		1,805,723	2,005,000	1,278,889	1,792,718	.0	36,498	.0	36,498	.0	1,806,414	.0	(691)	.0	.0	08/15/2025	1.A FE
68609T-DM-7	OREGON		09/01/2022	Call @ 100.00		35,000	35,000	37,683	36,579	.0	(360)	.0	(360)	.0	36,219	.0	(1,219)	.0	.747	12/01/2048	1.B FE
68609T-HV-3	OREGON		09/01/2022	Call @ 100.00		30,000	30,000	31,696	31,524	.0	(432)	.0	(432)	.0	31,092	.0	(1,092)	.0	.740	06/01/2049	1.B FE
68609T-SH-2	OREGON		09/01/2022	Call @ 100.00		40,000	40,000	43,207	42,784	.0	(439)	.0	(439)	.0	42,345	.0	(2,345)	.0	.732	12/01/2049	1.B FE
882722-4A-6	TEXAS ST		08/01/2022	Call @ 100.00		1,000,000	1,000,000	844,330	932,045	.0	74,253	.0	74,253	.0	1,000,000	.0	.0	.0	30,000	08/01/2027	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,910,723	3,110,000	2,235,804	2,835,649	0	109,520	0	109,520	0	2,916,069	0	(5,346)	(5,346)	32,218	XXX	XXX
196479-E6-2	COLORADO HSG & FIN AUTH		09/01/2022	Direct		35,000	35,000	38,003	35,432	.0	(432)	.0	(432)	.0	35,000	.0	.0	.0	.748	05/01/2048	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Paydown		1,868	1,869	1,869	1,869	.0	(1)	.0	(1)	.0	1,868	.0	.0	.0	.40	02/01/2044	1.B FE
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Paydown		6,422	6,421	6,421	6,421	.0	.0	.0	.0	.0	6,422	.0	.0	.0	.161	10/01/2057	1.A FE
3128MM-UM-3	FH G18587 - RMBS		09/01/2022	Paydown		4,847	4,847	5,099	5,016	.0	(170)	.0	(170)	.0	4,847	.0	.0	.0	.96	02/01/2031	1.A
3128P7-SB-5	FH C91742 - RMBS		09/01/2022	Paydown		.416	.416	.446	.441	.0	(25)	.0	(25)	.0	.416	.0	.0	.0	.9	01/01/2034	1.A
3128P7-ZL-1	FH C91799 - RMBS		09/01/2022	Paydown		.552	.552	.578	.574	.0	(22)	.0	(22)	.0	.552	.0	.0	.0	.13	11/01/2034	1.A
3128P7-Q6-3	FH C91377 - RMBS		09/01/2022	Paydown		.565	.565	.611	.600	.0	(35)	.0	(35)	.0	.565	.0	.0	.0	.17	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		09/01/2022	Paydown		8,050	8,050	8,599	8,475	.0	(425)	.0	(425)	.0	8,050	.0	.0	.0	.212	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		09/01/2022	Paydown		3,156	3,156	3,322	3,287	.0	(131)	.0	(131)	.0	3,156	.0	.0	.0	.63	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		09/01/2022	Paydown		9,802	9,802	10,307	10,203	.0	(401)	.0	(401)	.0	9,802	.0	.0	.0	.193	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		09/01/2022	Paydown		.148	.148	.158	.153	.0	(5)	.0	(5)	.0	.148	.0	.0	.0	.4	05/01/2026	1.A
3132J4-H3-6	FH G30949 - RMBS		09/01/2022	Paydown		4,096	4,096	4,316	4,256	.0	(160)	.0	(160)	.0	4,096	.0	.0	.0	.94	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		09/01/2022	Paydown		18,241	18,241	18,544	18,455	.0	(214)	.0	(214)	.0	18,241	.0	.0	.0	.382	11/01/2049	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2022	Paydown		1,346	1,346	1,353	1,348	.0	(1)	.0	(1)	.0	1,346	.0	.0	.0	.18	09/25/2040	1.A
3136A7-SE-8	FNR 2012-96 PD - CMO/RMBS		09/01/2022	Paydown		.672	.672	.680	.674	.0	(2)	.0	(2)	.0	.672	.0	.0	.0	.9	07/25/2041	1.A
3136AA-UJ-1	FNR 2012-139 BH - CMO/RMBS		09/01/2022	Paydown		.165	.165	.169	.167	.0	(2)	.0	(2)	.0	.165	.0	.0	.0	.2	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		09/01/2022	Paydown		3,520	3,520	3,508	3,513	.0	.7	.0	.7	.0	3,520	.0	.0	.0	.29	11/25/2042	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2022	Paydown		.109	.109	.107	.108	.0	.1	.0	.1	.0	.109	.0	.0	.0	.1	11/25/2041	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		09/01/2022	Paydown		.822	.822	.841	.827	.0	(5)	.0	(5)	.0	.822	.0	.0	.0	.16	08/25/2026	1.A
3136AF-WE-0	FNR 2013-75 VG - CMO/RMBS		09/01/2022	Paydown		.416	.416	.427	.419	.0	(4)	.0	(4)	.0	.416	.0	.0	.0	.9	08/25/2026	1.A
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		09/01/2022	Paydown		2,881	2,881	3,006	2,914	.0	(33)	.0	(33)	.0	2,881	.0	.0	.0	.56	03/25/2041	1.A
3136AR-RA-2	FNR 2016-25 A - CMO/RMBS		09/01/2022	Paydown		3,755	3,755	3,917	3,815	.0	(60)	.0	(60)	.0	3,755	.0	.0	.0	.73	11/25/2042	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		09/01/2022	Paydown		.777	.777	.812	.801	.0	(24)	.0	(24)	.0	.777	.0	.0	.0	.15	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		09/01/2022	Paydown		.411	.411	.421	.419	.0	(8)	.0	(8)	.0	.411	.0	.0	.0	.8	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		09/01/2022	Paydown		2,807	2,807	2,905	2,860	.0	(53)	.0	(53)	.0	2,807	.0	.0	.0	.46	01/25/2045	1.A
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		09/01/2022	Paydown		4,305	4,305	4,475	4,350	.0	(45)	.0	(45)	.0	4,305	.0	.0	.0	.100	08/25/2040	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		09/01/2022	Paydown		.100	.100	.103	.102	.0	(2)	.0	(2)	.0	.100	.0	.0	.0	.2	09/15/2040	1.A
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		09/01/2022	Paydown		.237	.237	.231	.234	.0	.3	.0	.3	.0	.237	.0	.0	.0	.4	02/15/2041	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		09/01/2022	Paydown		.174	.174	.180	.177	.0	(3)	.0	(3)	.0	.174	.0	.0	.0	.3	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		09/01/2022	Paydown		.582	.582	.590	.585	.0	(3)	.0	(3)	.0	.582	.0	.0	.0	.8	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		09/01/2022	Paydown		.446	.446	.459	.453	.0	(7)	.0	(7)	.0	.446	.0	.0	.0	.8	10/15/2031	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		09/01/2022	Paydown		10,183	10,183	10,137	10,160	.0	23	.0	23	.0	10,183	.0	.0	.0	.100	12/15/2027	1.A
3137BO-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2022	Paydown		2,010	2,010	2,032	2,022	.0	(12)	.0	(12)	.0	2,010	.0	.0	.0	.26	02/15/2042	1.A
3137BO-TR-5	FHR 4186 MC - CMO/RMBS		09/01/2022	Paydown		1,871	1,871	1,792	1,833	.0	38	.0	38	.0	1,871	.0	.0	.0	.19	03/15/2028	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		09/01/2022	Paydown		.217	.217	.223	.219	.0	(2)	.0	(2)	.0	.217	.0	.0	.0	.4	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		09/01/2022	Paydown		.7	.7	.6	.7	.0	.0	.0	.0	.0	.7	.0	.0	.0	.0	09/15/2043	1.A
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		09/01/2022	Paydown		.205	.205	.209	.206	.0	(2)	.0	(2)	.0	.205	.0	.0	.0	.4	02/15/2040	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		09/01/2022	Paydown		.129	.129	.129	.127	.0	.1	.0	.1	.0	.129	.0	.0	.0	.2	03/15/2044	1.A
3137BD-AU-7	FHR 4378 AC - CMO/RMBS		09/01/2022	Paydown		.42	.42	.41	.42	.0	.1	.0	.1	.0	.42	.0	.0	.0	.1	02/15/2044	1.A
3137BR-BT-7	FHR 4608 HA - CMO/RMBS		07/15/2022	Paydown		2,423	2,423	2,500	2,432	.0	(9)	.0	(9)	.0	2,423	.0	.0	.0	.35	06/15/2041	1.A
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		09/01/2022	Paydown		6,114	6,114	6,207	6,177	.0	(63)	.0	(63)	.0	6,114	.0	.0	.0	.101	04/15/2046	1.A
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		09/01/2022	Paydown		1,060	1,060	1,097	1,077	.0	(17)	.0	(17)	.0	1,060	.0	.0	.0	.24	08/15/2043	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3138ER-VP-2	FN AL9621 - RMBS		09/01/2022	Paydown		2,644	2,644	2,818	2,781	.0	(137)	.0	(137)	.0	2,644	.0	.0	.0	.71	01/01/2037	1.A
3138ES-B8-0	FN AL9962 - RMBS		09/01/2022	Paydown		3,062	3,062	3,205	3,173	.0	(112)	.0	(112)	.0	3,062	.0	.0	.0	.71	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		09/01/2022	Paydown		264	264	254	254	.0	(9)	.0	(9)	.0	254	.0	.0	.0	.6	08/01/2033	1.A
31397P-PL-8	FHM M012 A1A - CMBS		09/01/2022	Paydown		33,652	33,652	33,652	.0	.0	.0	.0	.0	.0	33,652	.0	.0	.0	204	08/15/2051	1.B FE
31400B-N5-3	FN CA4011 - RMBS		09/01/2022	Paydown		2,151	2,151	2,187	2,176	.0	(25)	.0	(25)	.0	2,151	.0	.0	.0	55	08/01/2049	1.A
31400C-DT-0	FN CA4613 - RMBS		09/01/2022	Paydown		6,510	6,510	6,610	6,575	.0	(65)	.0	(65)	.0	6,510	.0	.0	.0	146	11/01/2049	1.A
31400C-PN-0	FN CA4928 - RMBS		09/01/2022	Paydown		19,869	19,869	20,304	20,208	.0	(339)	.0	(339)	.0	19,869	.0	.0	.0	373	01/01/2050	1.A
31418A-AJ-7	FN MA0908 - RMBS		09/01/2022	Paydown		3,018	3,018	3,192	3,150	.0	(131)	.0	(131)	.0	3,018	.0	.0	.0	82	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		09/01/2022	Paydown		9,214	9,214	9,836	9,717	.0	(503)	.0	(503)	.0	9,214	.0	.0	.0	216	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		09/01/2022	Paydown		355	355	379	375	.0	(19)	.0	(19)	.0	355	.0	.0	.0	8	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		09/01/2022	Paydown		742	742	768	763	.0	(21)	.0	(21)	.0	742	.0	.0	.0	17	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		09/01/2022	Paydown		1,762	1,762	1,856	1,834	.0	(73)	.0	(73)	.0	1,762	.0	.0	.0	43	07/01/2036	1.A
31418D-JU-3	FN MA3876 - RMBS		09/01/2022	Paydown		16,250	16,250	16,290	16,273	.0	(23)	.0	(23)	.0	16,250	.0	.0	.0	338	12/01/2049	1.A
45129Y-56-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		75,000	75,000	83,287	75,814	.0	(814)	.0	(814)	.0	75,000	.0	.0	.0	3,000	01/01/2050	1.B FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		09/01/2022	Paydown		13,713	13,713	13,713	13,713	.0	.0	.0	.0	.0	13,713	.0	.0	.0	289	02/01/2047	1.A FE
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		07/05/2022	Call @ 100.00		55,000	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	1,080	09/01/2048	1.C FE
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		25,000	25,000	26,417	25,124	.0	(124)	.0	(124)	.0	25,000	.0	.0	.0	484	06/01/2042	1.B FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		7,555	7,555	7,555	7,555	.0	.0	.0	.0	.0	7,555	.0	.0	.0	150	11/01/2044	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		11,489	11,489	11,489	11,489	.0	.0	.0	.0	.0	11,489	.0	.0	.0	226	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		12,107	12,107	12,107	12,107	.0	.0	.0	.0	.0	12,107	.0	.0	.0	248	11/01/2045	1.A FE
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		11,872	11,872	11,872	11,872	.0	.0	.0	.0	.0	11,872	.0	.0	.0	158	12/01/2051	1.A FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY		08/08/2022	Direct		5,000	5,000	5,252	5,025	.0	(25)	.0	(25)	.0	5,000	.0	.0	.0	166	07/01/2031	1.B FE
60416S-ND-8	MINNESOTA ST HSG FIN AGY		09/01/2022	Direct		30,000	30,000	32,264	30,301	.0	(301)	.0	(301)	.0	30,000	.0	.0	.0	1,236	01/01/2048	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Direct		45,000	45,000	48,203	45,429	.0	(429)	.0	(429)	.0	45,000	.0	.0	.0	979	05/01/2047	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Direct		45,000	45,000	47,627	45,350	.0	(350)	.0	(350)	.0	45,000	.0	.0	.0	1,020	05/01/2049	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Direct		75,000	75,000	82,271	76,026	.0	(1,026)	.0	(1,026)	.0	75,000	.0	.0	.0	1,581	05/01/2050	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2022	Call @ 100.00		45,000	45,000	47,872	45,410	.0	(410)	.0	(410)	.0	45,000	.0	.0	.0	1,276	09/01/2048	1.B FE
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		08/22/2022	Call @ 100.00		45,000	45,000	48,107	46,287	.0	(534)	.0	(534)	.0	45,753	.0	(753)	(753)	1,370	09/01/2049	1.B FE
647200-2F-0	NEW MEXICO MTG FIN AUTH		09/01/2022	Direct		30,000	30,000	32,218	30,267	.0	(267)	.0	(267)	.0	30,000	.0	.0	.0	1,220	03/01/2044	1.B FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		22,287	22,287	22,287	22,287	.0	.0	.0	.0	.0	22,287	.0	.0	.0	446	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		7,671	7,671	7,479	7,512	.0	159	.0	159	.0	7,671	.0	.0	.0	125	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		14,801	14,801	14,542	14,674	.0	128	.0	128	.0	14,801	.0	.0	.0	286	07/01/2043	1.B FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		1,463	1,463	1,522	1,482	.0	(19)	.0	(19)	.0	1,463	.0	.0	.0	46	10/01/2043	1.B FE
647201-DM-1	NEW MEXICO MTG FIN AUTH		07/01/2022	Direct		40,000	40,000	42,298	40,277	.0	(277)	.0	(277)	.0	40,000	.0	.0	.0	1,718	07/01/2049	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH		07/01/2022	Direct		60,000	60,000	65,136	60,600	.0	(600)	.0	(600)	.0	60,000	.0	.0	.0	2,273	01/01/2050	1.A FE
649883-2U-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		65,000	65,000	70,230	65,765	.0	(765)	.0	(765)	.0	65,000	.0	.0	.0	1,534	10/01/2037	1.B FE
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		75,000	75,000	80,729	75,742	.0	(742)	.0	(742)	.0	75,000	.0	.0	.0	1,456	10/01/2032	1.B FE
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		60,000	60,000	63,412	60,492	.0	(492)	.0	(492)	.0	60,000	.0	.0	.0	2,593	07/01/2047	1.B FE
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		70,000	70,000	75,627	70,612	.0	(612)	.0	(612)	.0	70,000	.0	.0	.0	2,800	07/01/2047	1.B FE
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		70,000	70,000	75,121	70,604	.0	(604)	.0	(604)	.0	70,000	.0	.0	.0	2,800	07/01/2048	1.B FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2022	Call @ 100.00		22,320	22,320	22,320	22,320	.0	.0	.0	.0	.0	22,320	.0	.0	.0	513	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2022	Call @ 100.00		31,749	31,749	31,749	31,749	.0	.0	.0	.0	.0	31,749	.0	.0	.0	734	09/01/2035	1.A FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2022	Direct		90,000	90,000	95,743	90,553	.0	(553)	.0	(553)	.0	90,000	.0	.0	.0	1,974	10/01/2046	1.B FE
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		07/05/2022	Call @ 100.00		25,000	25,000	26,704	25,313	.0	(143)	.0	(143)	.0	25,170	.0	(170)	(170)	631	11/01/2044	1.A FE
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH		07/01/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(867)	11/01/2048	1.A FE
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Direct		15,000	15,000	14,381	14,957	.0	43	.0	43	.0	15,000	.0	.0	.0	538	07/01/2039	1.B FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY		08/01/2022	Direct		30,000	30,000	32,318	30,247	.0	(247)	.0	(247)	.0	30,000	.0	.0	.0	1,243	07/01/2042	1.B FE
880461-03-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		08/01/2022	Direct		40,000	40,000	43,439	40,341	.0	(341)	.0	(341)	.0	40,000	.0	.0	.0	1,523	07/01/2050	1.B FE
88275F-WV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		08/01/2022	Call @ 100.00		10,000	10,000	10,000	10,002	.0	.0	.0	.0	.0	10,001	.0	(1)	(1)	168	03/01/2046	1.B FE
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2022	Direct		45,000	45,000	50,030	45,596	.0	(596)	.0	(596)	.0	45,000	.0	.0	.0	1,348	03/01/2050	1.B FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMILTHS MTG - M		09/01/2022	Paydown		21,088	21,088	21,088	21,088	.0	.0	.0	.0	.0	21,088	.0	.0	.0	484	10/25/2037	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		09/22/2022	Paydown		6,587	6,587	6,587	.0	.0	.0	.0	.0	.0	6,587	.0	.0	.0	95	02/25/2052	1.A FE
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		90,000	90,000	96,084	91,273	.0	(1,273)	.0	(1,273)	.0	90,000	.0	.0	.0	3,600	09/01/2045	1.C FE
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		70,000	70,000	75,932	70,901	.0	(901)	.0	(901)	.0	70,000	.0	.0	.0	2,800	03/01/2048	1.C FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
0909999999	Subtotal - Bonds - U.S. Special Revenues					1,755,130	1,755,131	1,858,203	1,731,691	0	(15,876)	0	(15,876)	0	1,756,054	0	(924)	(924)	49,729	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS		08/16/2022	Paydown		15,603	15,603	15,603	15,603	0	0	0	0	0	15,603	0	0	0	316	10/16/2039	2.C FE
000825-AA-7	ACAM 19FL1 A - CDO		09/16/2022	Paydown		33,142	33,142	33,142	33,142	0	0	0	0	0	33,142	0	0	0	485	11/16/2034	1.A FE
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		09/16/2022	Paydown		76,425	76,425	76,425	76,425	0	0	0	0	0	76,425	0	0	0	916	09/16/2036	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		08/15/2022	Paydown		2,946	2,946	2,946	2,946	0	0	0	0	0	2,946	0	0	0	62	01/17/2040	2.A FE
00436M-AA-3	AALLC 181 A - RMBS		09/02/2022	Paydown		23,360	23,360	23,354	23,356	0	4	0	4	0	23,360	0	0	0	604	12/02/2033	1.F FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		09/26/2022	Paydown		19,506	19,506	14,886	15,657	0	3,849	0	3,849	0	19,506	0	0	0	109	12/25/2036	1.A FM
02666A-AA-6	AHAR 2015-SFR1 A - RMBS		09/01/2022	Paydown		6,731	6,731	6,723	6,723	0	8	0	8	0	6,731	0	0	0	156	04/17/2052	1.A FE
026929-AA-7	AHM 2006-3 111 - RMBS		09/26/2022	Paydown		2,750	2,750	2,155	2,700	0	50	0	50	0	2,750	0	0	0	22	12/25/2046	1.A FM
03235T-AA-5	ACEF 2014-1 A - ABS		08/20/2022	Paydown		965	965	293	293	74	597	0	671	0	965	0	0	0	45	12/20/2024	5.B GI
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		09/01/2022	Paydown		69,620	69,620	67,988	0	0	1,632	0	1,632	0	69,620	0	0	0	728	10/25/2066	1.A FE
038413-AA-8	AQFIT 2020-A A - ABS		09/17/2022	Paydown		82,512	82,512	82,497	82,498	0	14	0	14	0	82,512	0	0	0	1,043	07/17/2046	1.F FE
05492K-AA-7	BDS 2019-FL4 A - CDO	C	09/16/2022	Paydown		632,249	632,249	632,666	632,265	0	(16)	0	(16)	0	632,249	0	0	0	9,748	08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	08/18/2022	Paydown		341,353	341,353	337,128	339,723	0	1,630	0	1,630	0	341,353	0	0	0	4,101	02/18/2037	1.A FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		09/26/2022	Paydown		14,735	14,451	13,122	14,110	0	625	0	625	0	14,735	0	0	0	116	01/25/2037	1.A FM
05587T-AA-4	BSPT 2019-FL5 A - CMBS		08/15/2022	Paydown		17,505	17,505	17,513	17,508	0	(3)	0	(3)	0	17,505	0	0	0	181	05/15/2029	1.A FE
05587T-AA-4	BSPT 2019-FL5 A - CMBS		09/15/2022	Paydown		273,297	273,297	273,425	273,346	0	(49)	0	(49)	0	273,297	0	0	0	4,314	05/15/2029	1.A FE
05849C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		09/01/2022	Paydown		18,827	19,153	17,448	18,163	262	402	0	664	0	18,827	0	0	0	267	10/25/2035	1.D FM
05849C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		09/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	42	10/25/2035	2.B FM
06744D-AA-7	BARC 22NQH1 A1 - CMO/RMBS		09/26/2022	Paydown		15,050	15,050	14,769	0	0	281	0	281	0	15,050	0	0	0	57	07/25/2052	1.A FE
07336F-AA-4	BVIN 2022-INV3 A1 - CMO/RMBS		09/01/2022	Paydown		89,872	89,872	88,383	0	0	1,488	0	1,488	0	89,872	0	0	0	1,398	01/25/2052	1.A FE
07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		08/01/2022	Paydown		23,122	23,122	22,229	0	0	892	0	892	0	23,122	0	0	0	289	06/26/2051	1.A
07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		09/01/2022	Paydown		68,164	68,164	65,534	0	0	2,631	0	2,631	0	68,164	0	0	0	902	06/26/2051	1.A
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		09/01/2022	Paydown		6,528	6,528	6,597	6,531	0	(3)	0	(3)	0	6,528	0	0	0	226	09/25/2033	1.A FM
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		09/01/2022	Paydown		483	292	246	467	0	17	0	17	0	483	0	0	0	7	02/25/2047	1.D FM
09748R-AA-6	BOJA 2020-1 A2 - ABS		07/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	108	10/20/2050	2.B FE
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC		08/24/2022	Various		2,010,606	2,000,000	2,000,000	1,999,990	0	5	0	5	0	1,999,991	0	9	9	90,196	02/06/2024	1.F FE
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC	C	09/28/2022	LNDING		993,130	1,000,000	999,730	999,902	0	37	0	37	0	999,939	0	(6,809)	(6,809)	37,000	12/04/2023	2.B FE
12327A-AA-6	BJETS 221 A - ABS		09/15/2022	Paydown		51,076	51,076	49,551	0	0	1,524	0	1,524	0	51,076	0	0	0	569	06/15/2037	1.G FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		09/15/2022	Paydown		593	593	603	597	0	(4)	0	(4)	0	593	0	0	0	17	04/15/2047	1.E FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		09/15/2022	Paydown		2,343	2,343	2,243	593	0	100	0	100	0	2,343	0	0	0	18	02/15/2050	1.A FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		09/15/2022	Paydown		1,186	1,186	1,186	1,186	0	0	0	0	0	1,186	0	0	0	24	02/15/2050	1.A FE
12510H-AP-5	CAUTO 221 A1 - ABS		09/15/2022	Paydown		15,000	15,000	14,999	0	0	1	0	1	0	15,000	0	0	0	207	03/15/2052	1.A FE
12529K-AA-0	CFMT 21GRN1 A - RMBS		09/20/2022	Paydown		120,738	120,738	120,737	120,737	0	1	0	1	0	120,738	0	0	0	886	03/20/2041	1.D FE
12530B-AA-7	CFMT 2021-3 A - CMBS		09/25/2022	Paydown		100,344	100,344	100,343	100,344	0	0	0	0	0	100,344	0	0	0	771	10/27/2031	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		09/01/2022	Paydown		114,144	114,144	114,143	0	0	1	0	1	0	114,144	0	0	0	2,207	03/25/2067	1.F FE
12563L-AS-6	CLIF 203 A - ABS		09/18/2022	Paydown		21,875	21,875	21,870	21,871	0	4	0	4	0	21,875	0	0	0	307	10/18/2045	1.F FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		07/25/2022	Paydown		27,764	27,764	27,318	0	0	445	0	445	0	27,764	0	0	0	108	07/25/2067	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		09/25/2022	Paydown		21,708	21,708	21,360	0	0	348	0	348	0	21,708	0	0	0	209	07/25/2067	1.A FE
12663D-AC-8	CSMC 22NQMS A1 - CMO/RMBS		09/01/2022	Paydown		9,229	9,229	9,183	0	0	46	0	46	0	9,229	0	0	0	70	05/25/2067	1.A FE
12667F-SE-1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2022	Paydown		15,509	15,323	14,050	15,397	0	113	0	113	0	15,509	0	0	0	545	04/25/2035	1.D FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		09/01/2022	Paydown		5,970	5,970	6,075	6,025	0	(55)	0	(55)	0	5,970	0	0	0	261	10/25/2034	1.A FM
14576A-AA-0	CARM 201 A1 - RMBS		09/15/2022	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	34	12/15/2050	1.A FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		09/25/2022	Paydown		102,114	102,114	98,657	0	0	3,457	0	3,457	0	102,114	0	0	0	821	03/25/2062	1.A FE
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		09/01/2022	Paydown		8,843	8,843	9,053	9,038	0	(195)	0	(195)	0	8,843	0	0	0	199	03/25/2050	1.A
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		09/01/2022	Paydown		1,446	1,452	1,184	1,405	0	41	0	41	0	1,446	0	0	0	29	09/25/2036	1.D FM
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		09/01/2022	Paydown		61,380	61,380	60,059	0	0	1,321	0	1,321	0	61,380	0	0	0	468	05/25/2067	1.F FE
17181C-AA-6	CMILT 181 A - RMBS		09/20/2022	Paydown		23,200	23,200	23,200	23,199	0	1	0	1	0	23,200	0	0	0	333	03/20/2043	1.C FE
17309A-AD-1	CWALT 2006-A1 1A4 - CMO/RMBS		09/01/2022	Paydown		22,486	23,220	21,037	21,925	0	561	0	561	0	22,486	0	0	0	896	04/25/2036	1.D FM
19421U-AA-2	CASL 2019-A1 - ABS		09/26/2022	Paydown		41,445	41,445	41,432	41,426	0	19	0	19	0	41,445	0	0	0	629	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		09/01/2022	Paydown		27,830	27,830	27,830	27,830	0	1	0	1	0	27,830	0	0	0	254	01/26/2065	1.A FE
21872F-AA-5	CAFL 2019-1 A - CMBS		09/01/2022	Paydown		560,605	560,605	560,580	560,194	0	411	0	411	0	560,605	0	0	0	27,533	03/15/2052	1.A FE
233046-AN-1	DNKN 211 A21 - RMBS		08/20/2022	Paydown		5,000	5,000	4,495	0	0	505	0	505	0	5,000	0	0	0	51	11/20/2051	2.B FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
23942K-AC-8	DRB 2017-A A2B - ABS		09/25/2022	Paydown		16,045	16,045	16,039	16,042	.0	.3	.0	.3	.0	16,045	.0	.0	.0	299	05/27/2042	1.A FE
24380X-AA-5	DRMT 222 A1 - CMO/RMBS		09/25/2022	Paydown		25,278	25,278	25,244	.0	.0	.33	.0	.33	.0	25,278	.0	.0	.0	427	03/25/2067	1.A FE
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		09/26/2022	Paydown		41,450	41,450	32,642	36,779	.0	4,672	.0	4,672	.0	41,450	.0	.0	.0	572	12/25/2036	1.A FM
25755T-AH-3	DPABS 2017-1 A23 - ABS		07/25/2022	Paydown		3,750	3,750	3,660	.0	.0	.90	.0	.90	.0	3,750	.0	.0	.0	39	07/25/2047	2.A FE
28853R-AL-3	ECLO IV AR - CDO		07/15/2022	Paydown		48,985	48,985	48,985	48,985	.0	.0	.0	.0	.0	48,985	.0	.0	.0	761	04/15/2029	1.A FE
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		08/25/2022	Paydown		998,365	998,365	990,411	991,466	.0	6,899	.0	6,899	.0	998,365	.0	.0	.0	11,333	07/25/2030	1.A FE
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		09/25/2022	Paydown		12,358	2,948	2,686	.0	.0	9,672	.0	9,672	.0	12,358	.0	.0	.0	4	06/25/2052	1.A PL
33767P-AA-6	FKH 2022-SFR2 A - RMBS		09/01/2022	Paydown		755	755	728	.0	.0	.27	.0	.27	.0	755	.0	.0	.0	6	07/19/2039	1.A FE
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS		09/01/2022	Paydown		24,124	24,124	22,488	.0	.0	1,636	.0	1,636	.0	24,124	.0	.0	.0	231	08/25/2051	1.A FE
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		08/25/2022	Paydown		13,758	13,758	13,838	13,837	.0	(79)	.0	(79)	.0	13,758	.0	.0	.0	229	11/27/2051	1.A FE
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		09/25/2022	Paydown		29,217	29,217	29,386	29,385	.0	(168)	.0	(168)	.0	29,217	.0	.0	.0	493	11/27/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		08/01/2022	Paydown		6,538	6,538	6,547	6,546	.0	(8)	.0	(8)	.0	6,538	.0	.0	.0	109	11/27/2051	1.A FE
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		09/01/2022	Paydown		17,245	17,245	17,266	17,266	.0	(21)	.0	(21)	.0	17,245	.0	.0	.0	283	11/27/2051	1.A
361528-AA-0	GBXL 2022-1 A - ABS		09/20/2022	Paydown		14,307	14,307	14,300	.0	.0	.7	.0	.7	.0	14,307	.0	.0	.0	218	02/20/2052	1.F FE
36170H-AA-8	GCAT 22NQM A1 - CMO/RMBS		09/01/2022	Paydown		4,157	4,157	4,157	.0	.0	.0	.0	.0	.0	4,157	.0	.0	.0	18	08/25/2067	1.A FE
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		09/01/2022	Paydown		40,826	40,826	40,105	.0	.0	721	.0	721	.0	40,826	.0	.0	.0	697	05/28/2052	1.A FE
38177G-AA-9	GCTLF 201 A - CDO	C	07/20/2022	Paydown		306,628	306,628	306,628	.0	.0	.0	.0	.0	.0	306,628	.0	.0	.0	4,025	10/22/2029	1.A FE
390556-AL-2	GRTLK 141R AR - CDO		07/15/2022	Paydown		245,902	245,902	245,902	245,911	.0	(9)	.0	(9)	.0	245,902	.0	.0	.0	3,894	10/15/2029	1.A FE
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		09/01/2022	Paydown		1,699	7,373	4,232	1,789	.0	(90)	.0	(90)	.0	1,699	.0	.0	.0	287	09/25/2037	1.0 FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		09/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	93	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		09/20/2022	Paydown		2,500	2,500	2,319	.0	.0	181	.0	181	.0	2,500	.0	.0	.0	50	12/20/2050	2.B FE
43133A-AA-5	HITR 2018-1 A1 - CDO	C	07/11/2022	Paydown		42,056	42,056	41,215	41,390	.0	666	.0	666	.0	42,056	.0	.0	.0	575	10/11/2038	1.B FE
43283A-AA-3	HGVT 2017-A A - RMBS		09/25/2022	Paydown		20,108	20,108	20,105	20,107	.0	.1	.0	.1	.0	20,108	.0	.0	.0	355	12/26/2052	1.0 FE
43730N-AA-4	HPA 221 A - CMBS		09/01/2022	Paydown		31,078	30,765	.0	.0	.0	313	.0	313	.0	31,078	.0	.0	.0	419	04/19/2039	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		09/15/2022	Paydown		6,733	6,733	6,804	6,796	.0	(63)	.0	(63)	.0	6,733	.0	.0	.0	156	01/17/2073	1.A FE
46619X-AA-1	HENDR 2015-3 A - RMBS		09/15/2022	Paydown		12,555	12,555	12,544	.0	.0	10	.0	10	.0	12,555	.0	.0	.0	333	03/17/2070	1.A FE
46637V-AA-3	JPTPE A - CMO/RMBS		09/01/2022	Paydown		6,396	6,396	6,284	6,297	.0	98	.0	98	.0	6,396	.0	.0	.0	128	09/17/2042	1.A FE
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		09/01/2022	Paydown		3,909	3,909	3,753	3,772	.0	137	.0	137	.0	3,909	.0	.0	.0	64	12/27/2042	1.A FE
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		08/01/2022	Paydown		21,625	21,625	20,751	.0	.0	873	.0	873	.0	21,625	.0	.0	.0	270	02/26/2052	1.A
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		09/01/2022	Paydown		43,177	43,177	41,433	.0	.0	1,744	.0	1,744	.0	43,177	.0	.0	.0	522	02/26/2052	1.A
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		09/25/2022	Paydown		34,904	34,904	33,977	.0	.0	927	.0	927	.0	34,904	.0	.0	.0	657	07/25/2052	1.A FE
476681-AB-7	JMIKE 211 A21 - ABS		08/15/2022	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	99	02/15/2052	2.B FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		07/30/2022	Paydown		12,500	12,500	12,500	.0	.0	.0	.0	.0	.0	12,500	.0	.0	.0	190	04/30/2052	2.B FE
48669R-AA-9	KCAP F3C A - CDO		09/20/2022	Paydown		343,250	343,250	342,857	343,133	.0	117	.0	117	.0	343,250	.0	.0	.0	7,782	12/20/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		09/23/2022	Paydown		701,535	701,535	701,535	701,535	.0	.0	.0	.0	.0	701,535	.0	.0	.0	10,621	12/24/2035	1.A FE
52522D-AG-6	LXS 2006-16N AA1 - RMBS		09/26/2022	Paydown		10,990	10,990	8,534	10,531	.0	460	.0	460	.0	10,990	.0	.0	.0	92	11/25/2046	1.A FM
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	08/15/2022	Paydown		135,177	135,177	130,742	135,011	.0	166	.0	166	.0	135,177	.0	.0	.0	1,669	05/15/2036	1.A FE
543190-AA-0	LTRAN 111 A1 - RMBS		09/15/2022	Paydown		440	440	432	.0	.0	.8	.0	.8	.0	.0	.0	.0	.0	9	01/17/2045	1.F FE
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2022	Paydown		5,723	5,723	5,723	5,723	.0	.0	.0	.0	.0	5,723	.0	.0	.0	136	10/15/2039	1.0 FE
58003U-AA-6	MF1 2020-FL4 A - CDO	C	07/15/2022	Paydown		223,765	223,765	223,765	223,765	.0	.0	.0	.0	.0	223,765	.0	.0	.0	2,960	12/17/2035	1.A FE
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	09/16/2022	Paydown		52,110	52,110	52,110	52,110	.0	.0	.0	.0	.0	52,110	.0	.0	.0	1,042	12/17/2035	1.A FE
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		09/25/2022	Paydown		31,491	31,491	31,176	.0	.0	315	.0	315	.0	31,491	.0	.0	.0	467	03/25/2052	1.A FE
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		08/01/2022	Paydown		6,102	6,102	6,116	6,115	.0	(13)	.0	(13)	.0	6,102	.0	.0	.0	102	07/01/2051	1.A FE
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		09/01/2022	Paydown		7,527	7,527	7,544	7,543	.0	(16)	.0	(16)	.0	7,527	.0	.0	.0	124	07/01/2051	1.A
58550L-AA-3	MIIST 211 A - CMO/RMBS		09/23/2022	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	12,618	02/25/2055	1.A FE
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		08/27/2022	Paydown		11,607	11,607	11,223	.0	.0	384	.0	384	.0	11,607	.0	.0	.0	145	12/25/2051	1.A FE
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		09/27/2022	Paydown		18,252	18,252	17,647	.0	.0	605	.0	605	.0	18,252	.0	.0	.0	244	12/25/2051	1.A
58551V-AA-0	MIIST 2020-2 A - CMO/RMBS		08/19/2022	Paydown		600,000	600,000	600,000	600,000	.0	.0	.0	.0	.0	600,000	.0	.0	.0	6,231	11/25/2053	1.A FE
59319W-AA-9	MF1 2020-FL3 A - CDO		07/15/2022	Paydown		65,677	65,677	65,677	65,677	.0	.0	.0	.0	.0	65,677	.0	.0	.0	1,031	07/16/2035	1.A FE
61033R-AJ-2	MOIML 171R AR - CDO		07/22/2022	Paydown		179,809	179,809	179,809	179,809	.0	.0	.0	.0	.0	179,809	.0	.0	.0	2,463	04/23/2029	1.A FE
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		08/25/2022	Paydown		7,377	7,377	7,426	7,425	.0	(48)	.0	(48)	.0	7,377	.0	.0	.0	123	09/25/2051	1.A FE
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		09/25/2022	Paydown		26,091	26,091	26,262	26,261	.0	(171)	.0	(171)	.0	26,091	.0	.0	.0	445	09/25/2051	1.A
62946A-AC-8	NPRL 2017-1 A1 - ABS		09/20/2022	Paydown		35,614	47,045	45,119	.0	.0	(9,505)	.0	(9,505)	.0	35,614	.0	.0	.0	302	10/21/2047	1.0 FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		09/19/2022	Paydown		14,729	14,729	14,729	14,729	.0	.0	.0	.0	.0	14,729	.0	.0	.0	304	11/19/2049	1.F FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
.62947A-AF-0	NPRL 211 A1 - RMBS		09/19/2022	Paydown		505	505	505	505	0	0	0	0	0	505	0	0	0	8	03/19/2051	1.F FE
.62953J-AA-3	NXTC 2017-2 A - CDO		07/25/2022	Paydown		28,367	28,367	28,367	28,361	0	6	0	6	0	28,367	0	0	0	446	10/25/2029	1.A FE
.62954J-AA-2	NPRL 2019-1 A1 - ABS		09/20/2022	Paydown		58,998	58,998	58,998	58,999	0	0	0	0	0	58,998	0	0	0	986	09/20/2049	1.F FE
.62955W-AA-2	NZES 21FNT2 A - ABS		09/25/2022	Paydown		61,253	61,253	61,252	61,252	0	0	0	0	0	61,253	0	0	0	1,315	05/25/2026	2.C FE
.64352V-MA-6	NCHET 2005-A A6 - RMBS		09/01/2022	Paydown		3,541	3,541	3,307	3,132	0	410	0	410	0	3,541	0	0	0	114	08/25/2035	1.A FM
.64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		09/21/2022	Paydown		42,205	42,205	42,204	42,204	0	0	0	0	0	42,205	0	0	0	737	03/25/2026	2.C FE
.64831J-AA-7	NIART 20T1 AT1 - RMBS		09/30/2022	CREDIT SUISSE SECURITIES (USA)		989,258	1,000,000	999,999	1,000,000	0	0	0	0	0	1,000,000	0	(10,742)	(10,742)	8,307	12/16/2052	1.A FE
.65130P-AW-0	NEWFL 2016-1 A2R - CDO		07/20/2022	Paydown		63,072	63,072	63,072	63,070	0	2	0	2	0	63,072	0	0	0	1,830	04/20/2028	1.A FE
.65535H-AP-4	NOMURA HOLDINGS INC	C	08/04/2022	GOLDMAN		958,150	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(41,850)	(41,850)	28,098	01/16/2025	2.A FE
.67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		09/01/2022	Paydown		6,330	6,330	6,173	6,173	0	157	0	157	0	6,330	0	0	0	169	12/26/2051	1.A FE
.67181D-AA-9	OAKIG 2020-1 A1 - CMBS		09/20/2022	Paydown		2,180	2,180	2,180	2,180	0	0	0	0	0	2,180	0	0	0	27	11/21/2050	1.A FE
.67181D-AB-7	OAKIG 2020-1 A2 - CMBS		09/20/2022	Paydown		2,180	2,180	2,179	2,179	0	1	0	1	0	2,180	0	0	0	32	11/21/2050	1.A FE
.67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		08/01/2022	Paydown		21,039	21,039	21,318	21,316	0	(278)	0	(278)	0	21,039	0	0	0	351	10/25/2051	1.A FE
.67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		09/01/2022	Paydown		33,970	33,970	34,421	34,418	0	(449)	0	(449)	0	33,970	0	0	0	536	10/25/2051	1.A
.69359Y-AC-1	PMTLT 211NV1 A3 - CMO/RMBS		08/01/2022	Paydown		5,852	5,852	5,869	5,869	0	(17)	0	(17)	0	5,852	0	0	0	98	07/25/2051	1.A FE
.69359Y-AC-1	PMTLT 211NV1 A3 - CMO/RMBS		09/01/2022	Paydown		10,140	10,140	10,170	10,170	0	(30)	0	(30)	0	10,140	0	0	0	158	07/25/2051	1.A
.693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown		5,970	5,972	6,105	6,104	0	(133)	0	(133)	0	5,970	0	0	0	147	01/25/2050	1.A
.69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2022	Paydown		8,201	8,201	8,365	8,453	0	(252)	0	(252)	0	8,201	0	0	0	214	10/25/2049	1.A
.69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2022	Paydown		9,754	9,754	9,896	9,909	0	(155)	0	(155)	0	9,754	0	0	0	227	11/26/2049	1.A
.69377E-AA-7	PPPM 221NV1 A1 - RMBS		09/01/2022	Paydown		43,073	43,073	41,899	0	0	1,174	0	1,174	0	43,073	0	0	0	394	04/25/2067	1.A FE
.69546M-AA-5	PAID 221 A - ABS		09/15/2022	Paydown		108,922	108,922	108,922	0	0	0	0	0	0	108,922	0	0	0	1,130	10/15/2029	1.G FE
.69547J-AA-1	PAID 211 A - ABS		09/15/2022	Paydown		271,796	271,796	271,796	271,796	0	0	0	0	0	271,796	0	0	0	2,131	11/15/2027	1.G FE
.72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	09/15/2022	Paydown		8,898	8,898	8,898	8,897	0	0	0	0	0	8,898	0	0	0	237	06/15/2044	2.B FE
.74331C-AA-6	PROG 2020-SFR1 A - RMBS		09/01/2022	Paydown		484	484	484	484	0	0	0	0	0	484	0	0	0	6	04/17/2037	1.A FE
.743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		09/01/2022	Paydown		5,949	5,949	6,034	6,030	0	(81)	0	(81)	0	5,949	0	0	0	119	02/25/2050	1.A
.74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		09/01/2022	Paydown		11,639	11,639	11,812	11,801	0	(162)	0	(162)	0	11,639	0	0	0	238	12/27/2049	1.A
.74923G-AC-7	RALI 2027-QA1 A3 - RMBS		09/26/2022	Paydown		13,531	12,972	10,195	13,107	0	424	0	424	0	13,531	0	0	0	74	01/25/2037	1.A FM
.749357-AA-7	RCKT 191 A1 - CMO/RMBS		09/01/2022	Paydown		8,532	8,533	8,665	8,753	0	(221)	0	(221)	0	8,532	0	0	0	200	09/27/2049	1.A
.749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		08/01/2022	Paydown		13,721	13,721	13,628	7,842	0	93	0	93	0	13,721	0	0	0	216	11/25/2051	1.A FE
.749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		09/01/2022	Paydown		28,646	28,646	28,451	16,372	0	195	0	195	0	28,646	0	0	0	448	11/25/2051	1.A
.74938F-AA-6	RCKT 221 A1 - CMO/RMBS		09/01/2022	Paydown		28,528	28,528	27,953	0	0	575	0	575	0	28,528	0	0	0	411	01/25/2052	1.A FE
.74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		09/01/2022	Paydown		31,574	32,922	27,886	30,331	0	1,243	0	1,243	0	31,574	0	0	0	1,250	06/25/2036	1.D FM
.74968R-AA-3	RPIT 191 A - CMO/RMBS		09/25/2022	Paydown		23,953	23,953	23,767	23,801	0	152	0	152	0	23,953	0	0	0	428	10/25/2063	1.A FE
.74969T-AA-8	RB1T 2021-HB1 A - RMBS		09/25/2022	Paydown		272,649	272,649	272,648	272,644	0	5	0	5	0	272,649	0	0	0	2,202	11/25/2031	1.A FE
.74969V-AA-3	RPIT 212 A - CMO/RMBS		09/25/2022	Paydown		80,727	80,726	79,842	79,846	0	881	0	881	0	80,727	0	0	0	1,065	09/25/2061	1.A FE
.74969X-AA-9	RPIT 221 A - CMO/RMBS		09/25/2022	Paydown		25,306	25,306	25,271	0	0	35	0	35	0	25,306	0	0	0	502	01/25/2062	1.A FE
.74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		09/25/2022	Paydown		20,335	20,335	20,174	0	0	161	0	161	0	20,335	0	0	0	304	01/25/2070	1.A FE
.75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		09/26/2022	Paydown		17,789	17,758	13,829	17,349	0	440	0	440	0	17,789	0	0	0	157	05/25/2036	1.D FM
.75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		08/01/2022	Paydown		12,681	12,681	12,780	12,780	0	(99)	0	(99)	0	12,681	0	0	0	211	07/25/2051	1.A FE
.75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		09/01/2022	Paydown		16,871	16,871	17,002	17,002	0	(131)	0	(131)	0	16,871	0	0	0	301	07/25/2051	1.A
.75575J-AA-3	RCMT 2020-FL4 A - CMBS		09/26/2022	Paydown		91,183	91,183	91,183	91,183	0	0	0	0	0	91,183	0	0	0	1,503	02/26/2035	1.A FE
.78434K-AA-5	SGR 222 A1 - CMO/RMBS		09/25/2022	Paydown		2,349	2,349	2,348	0	0	1	0	1	0	2,349	0	0	0	17	08/25/2062	1.A FE
.803169-AQ-4	SRANC 3R AFR - CDO	C	09/22/2022	Paydown		24,534	24,534	24,534	24,536	0	(2)	0	(2)	0	24,534	0	0	0	752	06/24/2030	1.A FE
.81742L-AA-4	SEQ1 1 A - CDO		07/15/2022	Paydown		269,741	269,741	269,741	269,741	0	0	0	0	0	269,741	0	0	0	3,797	04/15/2031	1.A FE
.81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		09/01/2022	Paydown		24,377	24,377	24,804	24,768	0	(391)	0	(391)	0	24,377	0	0	0	576	12/27/2049	1.A
.81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2022	Paydown		4,669	4,669	4,767	4,817	0	(148)	0	(148)	0	4,669	0	0	0	99	11/25/2049	1.A
.81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		09/01/2022	Paydown		24,080	24,080	24,674	24,949	0	(869)	0	(869)	0	24,080	0	0	0	577	03/25/2050	1.A
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		08/01/2022	Paydown		4,952	4,952	5,004	5,004	0	(52)	0	(52)	0	4,952	0	0	0	83	11/25/2051	1.A FE
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		09/01/2022	Paydown		20,895	20,895	21,114	21,113	0	(218)	0	(218)	0	20,895	0	0	0	361	11/25/2051	1.A
.817743-AA-5	SPRO 2019-1 A2 - ABS		07/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	73	10/25/2049	2.C FE
.83546D-AM-0	SONIC CAPITAL LLC - ABS		09/20/2022	Paydown		2,500	2,500	2,657	2,651	0	(151)	0	(151)	0	2,500	0	0	0	46	01/20/2050	1.C FE
.83611M-JX-7	SVHE 2005-OPT4 244 - RMBS		09/26/2022	Paydown		46,245	46,245	35,378	45,150	0	1,095	0	1,095	0	46,245	0	0	0	469	12/25/2035	1.A FM
.85572R-AA-7	STARR 2018-1 A - ABS	C	09/15/2022	Paydown		83,065	83,065	82,746	82,862	0	203	0	203	0	83,065	0	0	0	2,168	05/15/2043	2.A FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
85573L-AA-9	STARR 2019-1 A - ABS	C	09/15/2022	Paydown		18,447	18,447	18,446	18,447	.0	.0	.0	.0	.0	18,447	.0	.0	.0	.480	03/15/2044	2.B FE
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		09/01/2022	Paydown		13,425	13,616	10,867	13,214	.0	.211	.0	.211	.0	13,425	.0	.0	.0	.327	07/25/2035	1.D FM
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		09/26/2022	Paydown		165,269	165,269	156,180	156,678	.0	8,592	.0	8,592	.0	165,269	.0	.0	.0	1,094	05/25/2047	1.E FE
872225-AD-9	TBW 2006-5 A3 - RMBS		09/01/2022	Paydown		20,499	20,499	16,444	15,653	.0	4,845	.0	4,845	.0	20,499	.0	.0	.0	.442	11/25/2036	1.A FM
87267C-AA-6	TRP 211 A - ABS		09/17/2022	Paydown		11,900	11,900	11,502	6,798	.0	.397	.0	.397	.0	11,900	.0	.0	.0	.139	06/19/2039	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	09/30/2022	Paydown		4,689	4,689	4,687	4,687	.0	.2	.0	.2	.0	4,689	.0	.0	.0	.106	09/30/2039	1.B FE
87342R-AC-8	BELL 2016-1 A23 - RMBS		08/25/2022	Paydown		2,500	2,500	2,461	.0	.0	.39	.0	.39	.0	2,500	.0	.0	.0	.31	05/25/2046	2.B FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2022	Paydown		11,250	11,250	9,496	.0	.0	1,754	.0	1,754	.0	11,250	.0	.0	.0	.86	08/25/2051	2.B FE
88603U-AA-7	THRST 2021 A - ABS	C	09/15/2022	Paydown		40,121	40,121	40,120	40,120	.0	.1	.0	.1	.0	40,121	.0	.0	.0	1,200	06/15/2040	1.F FE
89613T-AA-6	TAH 2018-SFR1 A - RMBS		09/01/2022	Paydown		13,173	13,173	13,097	13,173	.0	.0	.0	.0	.0	13,173	.0	.0	.0	.322	05/19/2037	1.A FE
89657B-AA-2	TRL 191 A1 - ABS		09/17/2022	Paydown		9,954	9,954	9,949	9,951	.0	.4	.0	.4	.0	9,954	.0	.0	.0	.253	04/17/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		09/17/2022	Paydown		52,407	52,407	52,385	52,385	.0	.21	.0	.21	.0	52,407	.0	.0	.0	.813	06/20/2051	1.F FE
898203-AA-2	TFINS 2017-2 A1 - CDO	C	09/20/2022	Paydown		166,667	166,667	163,333	163,844	.0	2,823	.0	2,823	.0	166,667	.0	.0	.0	3,360	09/20/2039	1.D FE
90352W-AD-6	STEAM 2021-1 A - ABS		09/28/2022	Paydown		17,887	17,887	17,885	.0	.2	.2	.0	.2	.0	17,887	.0	.0	.0	.268	02/28/2051	1.F FE
90355R-AC-6	UNIMMT-211NV3-A3 - CMO/RMBS		08/01/2022	Paydown		10,473	10,473	10,144	.0	.0	.329	.0	.329	.0	10,473	.0	.0	.0	.131	11/25/2051	1.A FE
90355R-AC-6	UNIMMT-211NV3-A3 - CMO/RMBS		09/01/2022	Paydown		41,240	41,240	39,945	.0	.0	1,295	.0	1,295	.0	41,240	.0	.0	.0	.520	11/25/2051	1.A
91824N-AC-6	UWM 211 A3 - CMO/RMBS		08/01/2022	Paydown		8,767	8,836	8,836	8,836	.0	(70)	.0	(70)	.0	8,767	.0	.0	.0	.146	08/25/2051	1.A FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS		09/01/2022	Paydown		21,481	21,481	21,655	21,652	.0	(171)	.0	(171)	.0	21,481	.0	.0	.0	.381	08/25/2051	1.A
92259T-AA-9	VCC 211 A1 - RMBS		09/25/2022	Paydown		55,863	55,863	55,858	55,857	.0	.6	.0	.6	.0	55,863	.0	.0	.0	.501	05/25/2051	1.A FE
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		09/01/2022	Paydown		35,232	35,232	34,906	.0	.0	325	.0	325	.0	35,232	.0	.0	.0	.305	01/25/2067	1.A FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		09/25/2022	Paydown		12,413	12,413	12,413	.0	.0	.0	.0	.0	.0	12,413	.0	.0	.0	.77	07/25/2067	1.A FE
929227-4T-0	WAMU 2003-34 2A1 - CMO/RMBS		09/01/2022	Paydown		1,116	1,116	1,120	1,096	.0	.19	.0	.19	.0	1,116	.0	.0	.0	.41	06/25/2033	1.A FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		09/01/2022	Paydown		4,563	4,693	3,635	4,453	.0	.110	.0	.110	.0	4,563	.0	.0	.0	.97	05/25/2037	1.D FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		09/01/2022	Paydown		2,749	2,801	2,496	2,692	.0	.58	.0	.58	.0	2,749	.0	.0	.0	.50	11/25/2036	1.D FM
95002K-AA-1	WFMS 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown		11,088	11,088	11,219	11,289	.0	(201)	.0	(201)	.0	11,088	.0	.0	.0	.224	12/27/2049	1.A
95058X-AK-4	WEN 211 A2 - RMBS		09/15/2022	Paydown		4,025	4,025	3,570	.0	.0	.455	.0	.455	.0	4,025	.0	.0	.0	.48	06/15/2051	2.B FE
97064G-AA-1	WESTF 2021-A A - ABS		09/15/2022	Paydown		14,557	14,557	14,556	14,556	.0	.1	.0	.1	.0	14,557	.0	.0	.0	.300	05/15/2046	1.F FE
974153-AB-4	WSTOP 201 A2 - RMBS		09/05/2022	Paydown		5,000	5,000	4,747	2,500	.0	.253	.0	.253	.0	5,000	.0	.0	.0	.71	12/05/2050	2.B FE
98920M-AA-0	ZAXBY 211 A2 - ABS		07/30/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.61	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,517,163	16,575,252	16,456,021	14,800,073	336	67,829	0	68,165	0	16,565,950	0	(59,392)	(59,392)	345,839	XXX	XXX
35180Y-AB-9	FRG TL B 1L USD		08/04/2022	Direct		16,341	16,341	16,178	16,321	.0	.20	.0	.20	.0	16,341	.0	.0	.0	.458	02/24/2026	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						16,341	16,341	16,178	16,321	0	20	0	20	0	16,341	0	0	0	458	XXX	XXX
2509999997. Total - Bonds - Part 4						21,209,752	21,467,118	20,576,905	19,394,230	336	161,392	0	161,728	0	21,264,809	0	(65,663)	(65,663)	428,497	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						21,209,752	21,467,118	20,576,905	19,394,230	336	161,392	0	161,728	0	21,264,809	0	(65,663)	(65,663)	428,497	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		08/31/2022	CORPORATE ACTION		.0250	.5	.2	.2	.0	.0	.0	.0	.0	.2	.0	.3	.3	.0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5	XXX	2	2	0	0	0	0	0	2	0	3	3	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						5	XXX	2	2	0	0	0	0	0	2	0	3	3	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						5	XXX	2	2	0	0	0	0	0	2	0	3	3	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						5	XXX	2	2	0	0	0	0	0	2	0	3	3	0	XXX	XXX
6009999999 - Totals						21,209,757	XXX	20,576,907	19,394,232	336	161,392	0	161,728	0	21,264,811	0	(65,660)	(65,660)	428,497	XXX	XXX

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Fifth Third Bank Cincinnati, OH		0.470	110	0	100,888	100,922	288,131	XXX
Cash Held with Securities On								
Deposit SD	SD	0.000	0	0	13,405	26,155	25,968	XXX
The Bank of New York Mellon ... New York, NY		1.350	89	0	83,400	5,449	5,286	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	199	0	197,693	132,527	319,385	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	199	0	197,693	132,527	319,385	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	199	0	197,693	132,527	319,385	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]