



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE
Vanliner Insurance Company

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

OFFICERS

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

OTHER

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	Matthew John Stevens #, 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.	Brian Scott Hertzman #	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 17th day of February, 2023		a. Is this an original filing? b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....
		Yes [X] No []

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	9,031,742	1.779	9,031,742	0	9,031,742	1.779
1.02 All other governments	906,138	0.179	906,138	0	906,138	0.179
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,603,289	0.316	1,603,289	0	1,603,289	0.316
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	43,059,851	8.483	43,059,851	0	43,059,851	8.483
1.06 Industrial and miscellaneous	433,392,358	85.383	433,392,358	0	433,392,358	85.383
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	767,140	0.151	767,140	0	767,140	0.151
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	488,760,518	96.291	488,760,518	0	488,760,518	96.291
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	8,501,343	1.675	8,501,343	0	8,501,343	1.675
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	8,501,343	1.675	8,501,343	0	8,501,343	1.675
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,420,129	0.280	1,420,129	0	1,420,129	0.280
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	1,420,129	0.280	1,420,129	0	1,420,129	0.280
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	194,429	0.038	194,429	0	194,429	0.038
6.02 Cash equivalents (Schedule E, Part 2)	8,704,316	1.715	8,704,316	0	8,704,316	1.715
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	8,898,745	1.753	8,898,745	0	8,898,745	1.753
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	8,470	0.002	8,470	0	8,470	0.002
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	507,589,205	100.000	507,589,205	0	507,589,205	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	396,829,506
2.	Cost of bonds and stocks acquired, Part 3, Column 7	206,374,467
3.	Accrual of discount	722,952
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(251,282)
	4.2. Part 2, Section 1, Column 15	(1,124,759)
	4.3. Part 2, Section 2, Column 13	(449,081)
	4.4. Part 4, Column 11	(18,977)
		(1,844,099)
5.	Total gain (loss) on disposals, Part 4, Column 19	(207,849)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	103,070,788
7.	Deduct amortization of premium	132,806
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
		0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	10,606
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	498,681,989
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	498,681,989

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	9,031,742	8,661,993	9,012,719	9,057,430
	2. Canada	0	0	0	0
	3. Other Countries	906,138	906,138	998,200	1,000,000
	4. Totals	9,937,880	9,568,131	10,010,919	10,057,430
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	1,603,289	1,560,475	1,622,453	1,570,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	43,059,851	40,613,616	43,623,376	42,218,830
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	341,848,503	316,011,899	341,403,430	350,802,903
	9. Canada	3,480,383	3,518,921	3,467,670	4,000,000
	10. Other Countries	88,830,612	84,591,466	88,740,909	89,230,917
	11. Totals	434,159,498	404,122,285	433,612,009	444,033,820
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	488,760,518	455,864,507	488,868,756	497,880,080
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	8,501,343	8,501,343	9,166,002	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	8,501,343	8,501,343	9,166,002	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	8,501,343	8,501,343	9,166,002	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	839,917	839,917	509,942	
	21. Canada	0	0	0	
	22. Other Countries	580,212	580,212	391,421	
	23. Totals	1,420,129	1,420,129	901,363	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	1,420,129	1,420,129	901,363	
	26. Total Stocks	9,921,472	9,921,472	10,067,364	
	27. Total Bonds and Stocks	498,681,989	465,785,979	498,936,121	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	435,594	8,586,289	7,982	1,876	0	XXX	9,031,742	1.8	4,837,112	1.3	9,031,742	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	435,594	8,586,289	7,982	1,876	0	XXX	9,031,742	1.8	4,837,112	1.3	9,031,742	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	906,138	0	0	0	XXX	906,138	0.2	0	0.0	906,138	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	906,138	0	0	0	XXX	906,138	0.2	0	0.0	906,138	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	624,851	223,436	0	755,002	XXX	1,603,289	0.3	4,715,340	1.2	1,603,289	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	624,851	223,436	0	755,002	XXX	1,603,289	0.3	4,715,340	1.2	1,603,289	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,594,453	6,307,685	7,623,697	12,099,302	15,434,713	XXX	43,059,851	8.8	49,761,126	12.9	43,059,851	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,594,453	6,307,685	7,623,697	12,099,302	15,434,713	XXX	43,059,851	8.8	49,761,126	12.9	43,059,851	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	42,639,447	211,672,476	38,932,909	16,303,180	10,418,291	XXX	319,966,302	65.5	266,921,293	69.1	34,286,055	285,680,247
6.2 NAIC 2	7,190,185	72,284,465	25,765,333	4,548,548	923,844	XXX	110,712,375	22.7	57,430,341	14.9	46,419,219	64,293,156
6.3 NAIC 3	209,861	2,316,647	19,287	2,535	0	XXX	2,548,330	0.5	1,624,805	0.4	2,548,330	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	115,660	0.0	0	0
6.5 NAIC 5	43,135	122,215	0	0	0	XXX	165,350	0.0	100,055	0.0	0	165,350
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	50,082,627	286,395,804	64,717,529	20,854,263	11,342,135	XXX	433,392,358	88.7	326,192,153	84.4	83,253,605	350,138,753
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	808,382	0.2	0	0
10.4 NAIC 4	0	767,140	0	0	0	XXX	767,140	0.2	0	0.0	767,140	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	767,140	0	0	0	XXX	767,140	0.2	808,382	0.2	767,140	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 44,669,494	 227,191,301	 46,788,024	 28,404,359	 26,608,006	 0	 373,661,184	 76.5	 XXX	 XXX	 87,980,937	 285,680,247
12.2 NAIC 2	(d) 7,190,185	 72,284,465	 25,765,333	 4,548,548	 923,844	 0	 110,712,375	 22.7	 XXX	 XXX	 46,419,219	 64,293,156
12.3 NAIC 3	(d) 209,861	 3,222,785	 19,287	 2,535	 0	 0	 3,454,468	 0.7	 XXX	 XXX	 3,454,468	 0
12.4 NAIC 4	(d) 0	 767,140	 0	 0	 0	 0	 767,140	 0.2	 XXX	 XXX	 767,140	 0
12.5 NAIC 5	(d) 43,135	 122,215	 0	 0	 0	 0	(c) 165,350	 0.0	 XXX	 XXX	 0	 165,350
12.6 NAIC 6	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX	 XXX	 0	 0
12.7 Totals	 52,112,675	 303,587,907	 72,572,644	 32,955,442	 27,531,850	 0	(b) ... 488,760,518	 100.0	 XXX	 XXX	 138,621,765	 350,138,753
12.8 Line 12.7 as a % of Col. 7	 10.7	 62.1	 14.8	 6.7	 5.6	 0.0	 100.0	 XXX	 XXX	 XXX	 28.4	 71.6
13. Total Bonds Prior Year												
13.1 NAIC 1	 64,834,800	 167,574,312	 58,305,522	 23,539,543	 11,980,695	 0	 XXX	 XXX	 326,234,871	 84.4	 94,197,820	 232,037,051
13.2 NAIC 2	 5,379,463	 33,958,258	 9,609,081	 5,890,998	 2,592,541	 0	 XXX	 XXX	 57,430,341	 14.9	 26,800,874	 30,629,467
13.3 NAIC 3	 163,189	 2,269,998	 0	 0	 0	 0	 XXX	 XXX	 2,433,187	 0.6	 2,433,187	 0
13.4 NAIC 4	 115,660	 0	 0	 0	 0	 0	 XXX	 XXX	 115,660	 0.0	 115,660	 0
13.5 NAIC 5	 17,152	 82,902	 0	 0	 0	 0	 XXX	 XXX	(c) 100,055	 0.0	 0	 100,055
13.6 NAIC 6	 0	 0	 0	 0	 0	 0	 XXX	 XXX	(c) 0	 0.0	 0	 0
13.7 Totals	 70,510,263	 203,885,470	 67,914,604	 29,430,541	 14,573,236	 0	 XXX	 XXX	(b) ... 386,314,114	 100.0	 123,547,541	 262,766,573
13.8 Line 13.7 as a % of Col. 9	 18.3	 52.8	 17.6	 7.6	 3.8	 0.0	 XXX	 XXX	 100.0	 XXX	 32.0	 68.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 3,215,946	 37,303,057	 17,583,508	 13,437,953	 16,440,473	 0	 87,980,937	 18.0	 94,197,820	 24.4	 87,980,937	 XXX
14.2 NAIC 2	 591,334	 27,970,044	 15,817,172	 2,040,670	 0	 0	 46,419,219	 9.5	 26,800,874	 6.9	 46,419,219	 XXX
14.3 NAIC 3	 209,861	 3,222,785	 19,287	 2,535	 0	 0	 3,454,468	 0.7	 2,433,187	 0.6	 3,454,468	 XXX
14.4 NAIC 4	 0	 767,140	 0	 0	 0	 0	 767,140	 0.2	 115,660	 0.0	 767,140	 XXX
14.5 NAIC 5	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.7 Totals	 4,017,141	 69,263,025	 33,419,968	 15,481,158	 16,440,473	 0	 138,621,765	 28.4	 123,547,541	 32.0	 138,621,765	 XXX
14.8 Line 14.7 as a % of Col. 7	 2.9	 50.0	 24.1	 11.2	 11.9	 0.0	 100.0	 XXX	 XXX	 XXX	 100.0	 XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	 0.8	 14.2	 6.8	 3.2	 3.4	 0.0	 28.4	 XXX	 XXX	 XXX	 28.4	 XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 41,453,548	 189,888,244	 29,204,516	 14,966,406	 10,167,533	 0	 285,680,247	 58.4	 232,037,051	 60.1	 XXX	 285,680,247
15.2 NAIC 2	 6,598,851	 44,314,422	 9,948,160	 2,507,878	 923,844	 0	 64,293,156	 13.2	 30,629,467	 7.9	 XXX	 64,293,156
15.3 NAIC 3	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.4 NAIC 4	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.5 NAIC 5	 43,135	 122,215	 0	 0	 0	 0	 165,350	 0.0	 100,055	 0.0	 XXX	 165,350
15.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.7 Totals	 48,095,534	 234,324,882	 39,152,676	 17,474,284	 11,091,377	 0	 350,138,753	 71.6	 262,766,573	 68.0	 XXX	 350,138,753
15.8 Line 15.7 as a % of Col. 7	 13.7	 66.9	 11.2	 5.0	 3.2	 0.0	 100.0	 XXX	 XXX	 XXX	 XXX	 100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	 9.8	 47.9	 8.0	 3.6	 2.3	 0.0	 71.6	 XXX	 XXX	 XXX	 XXX	 71.6

(a) Includes \$347,138,753 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$0 current year of bonds with Z designations and \$0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 165,350 current year, \$ 100,055 prior year of bonds with 5GI designations and \$0 current year, \$0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	400,546	8,552,716	0	0	0	XXX	8,953,262	1.8	4,712,954	1.2	8,953,262	0
1.02 Residential Mortgage-Backed Securities	35,049	33,573	7,982	1,876	0	XXX	78,480	0.0	124,158	0.0	78,480	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	435,594	8,586,289	7,982	1,876	0	XXX	9,031,742	1.8	4,837,112	1.3	9,031,742	0
2. All Other Governments												
2.01 Issuer Obligations	0	906,138	0	0	0	XXX	906,138	0.2	0	0.0	906,138	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	906,138	0	0	0	XXX	906,138	0.2	0	0.0	906,138	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	624,851	223,436	0	755,002	XXX	1,603,289	0.3	4,715,340	1.2	1,603,289	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	624,851	223,436	0	755,002	XXX	1,603,289	0.3	4,715,340	1.2	1,603,289	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	999,982	225,689	0	1,295,232	0	XXX	2,520,903	0.5	5,834,522	1.5	2,520,903	0
5.02 Residential Mortgage-Backed Securities	469,197	1,292,350	798,514	506,930	138,776	XXX	3,205,766	0.7	4,334,083	1.1	3,205,766	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities ...	125,274	4,789,646	6,825,183	10,297,141	15,295,938	XXX	37,333,182	7.6	39,592,522	10.2	37,333,182	0
5.05 Totals	1,594,453	6,307,685	7,623,697	12,099,302	15,434,713	XXX	43,059,851	8.8	49,761,126	12.9	43,059,851	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,654,606	79,367,426	29,822,318	3,967,071	0	XXX	115,811,421	23.7	79,791,222	20.7	76,726,679	39,084,742
6.02 Residential Mortgage-Backed Securities	11,215,372	45,099,160	13,689,390	12,335,129	6,795,064	XXX	89,134,115	18.2	33,595,351	8.7	5,498,263	83,635,852
6.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.2	1,000,000	0.3	0	1,000,000
6.04 Other Loan-Backed and Structured Securities ...	35,212,649	161,929,218	21,205,821	4,552,064	4,547,070	XXX	227,446,822	46.5	211,805,580	54.8	1,028,663	226,418,159
6.05 Totals	50,082,627	286,395,804	64,717,529	20,854,263	11,342,135	XXX	433,392,358	88.7	326,192,153	84.4	83,253,605	350,138,753
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	767,140	0	0	0	XXX	767,140	0.2	808,382	0.2	767,140	0
10.03 Totals	0	767,140	0	0	0	XXX	767,140	0.2	808,382	0.2	767,140	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,055,134	89,676,820	30,045,754	5,262,302	755,002	XXX	129,795,013	26.6	XXX	XXX	90,710,271	39,084,742
12.02 Residential Mortgage-Backed Securities	11,719,618	46,425,082	14,495,886	12,843,935	6,933,840	XXX	92,418,360	18.9	XXX	XXX	8,782,508	83,635,852
12.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.2	XXX	XXX	0	1,000,000
12.04 Other Loan-Backed and Structured Securities	35,337,923	166,718,865	28,031,004	14,849,205	19,843,008	XXX	264,780,004	54.2	XXX	XXX	38,361,845	226,418,159
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	767,140	0	0	0	XXX	767,140	0.2	XXX	XXX	767,140	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	52,112,675	303,587,907	72,572,644	32,955,442	27,531,850	0	488,760,518	100.0	XXX	XXX	138,621,765	350,138,753
12.10 Line 12.09 as a % of Col. 7	10.7	62.1	14.8	6.7	5.6	0.0	100.0	XXX	XXX	XXX	28.4	71.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	18,545,771	60,015,326	14,057,635	2,435,307	0	XXX	XXX	XXX	95,054,039	24.6	67,293,318	27,760,721
13.02 Residential Mortgage-Backed Securities	7,214,440	11,974,885	7,624,362	6,014,125	5,225,779	XXX	XXX	XXX	38,053,591	9.9	11,026,226	27,027,365
13.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	XXX	XXX	1,000,000	0.3	0	1,000,000
13.04 Other Loan-Backed and Structured Securities	43,750,052	131,086,878	46,232,606	20,981,109	9,347,457	XXX	XXX	XXX	251,398,103	65.1	44,419,615	206,978,487
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	808,382	0	0	0	XXX	XXX	XXX	808,382	0.2	808,382	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	70,510,263	203,885,470	67,914,604	29,430,541	14,573,236	0	XXX	XXX	386,314,114	100.0	123,547,541	262,766,573
13.10 Line 13.09 as a % of Col. 9	18.3	52.8	17.6	7.6	3.8	0.0	XXX	XXX	100.0	XXX	32.0	68.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,055,120	58,981,018	24,666,658	4,252,473	755,002	XXX	90,710,271	18.6	67,293,318	17.4	90,710,271	XXX
14.02 Residential Mortgage-Backed Securities	1,820,085	3,713,220	1,928,127	931,544	389,533	XXX	8,782,508	1.8	11,026,226	2.9	8,782,508	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	141,936	5,801,648	6,825,183	10,297,141	15,295,938	XXX	38,361,845	7.8	44,419,615	11.5	38,361,845	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	767,140	0	0	0	XXX	767,140	0.2	808,382	0.2	767,140	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	4,017,141	69,263,025	33,419,968	15,481,158	16,440,473	0	138,621,765	28.4	123,547,541	32.0	138,621,765	XXX
14.10 Line 14.09 as a % of Col. 7	2.9	50.0	24.1	11.2	11.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.8	14.2	6.8	3.2	3.4	0.0	28.4	XXX	XXX	XXX	28.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	2,000,014	30,695,802	5,379,096	1,009,830	0	XXX	39,084,742	8.0	27,760,721	7.2	XXX	39,084,742
15.02 Residential Mortgage-Backed Securities	9,899,533	42,711,863	12,567,759	11,912,390	6,544,307	XXX	83,635,852	17.1	27,027,365	7.0	XXX	83,635,852
15.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.2	1,000,000	0.3	XXX	1,000,000
15.04 Other Loan-Backed and Structured Securities	35,195,987	160,917,217	21,205,821	4,552,064	4,547,070	XXX	226,418,159	46.3	206,978,487	53.6	XXX	226,418,159
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	48,095,534	234,324,882	39,152,676	17,474,284	11,091,377	0	350,138,753	71.6	262,766,573	68.0	XXX	350,138,753
15.10 Line 15.09 as a % of Col. 7	13.7	66.9	11.2	5.0	3.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	9.8	47.9	8.0	3.6	2.3	0.0	71.6	XXX	XXX	XXX	XXX	71.6

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	60,426,420	0	60,426,420	0
2. Cost of cash equivalents acquired	112,776,061	0	112,776,061	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	164,498,165	0	164,498,165	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,704,316	0	8,704,316	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,704,316	0	8,704,316	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-5P-1	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	402,813	..98.3438	393,375	400,000	400,546	0	(583)	0	0	2.875	2.723	MN	1,011	11,500	12/07/2018	11/30/2023
912828-XT-2	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	583,761	..96.3438	558,794	580,000	581,103	0	(764)	0	0	2.000	1.863	MN	1,020	11,600	06/06/2019	05/31/2024
912828-YE-4	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	1,472,109	..94.6875	1,420,313	1,500,000	1,490,430	0	5,648	0	0	1.250	1.641	FA	6,371	18,750	09/12/2019	08/31/2024
912828-YM-6	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	998,438	..94.7500	947,500	1,000,000	999,417	0	315	0	0	1.500	1.532	AO	2,569	15,000	11/01/2019	10/31/2024
912828-YV-6	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	742,090	..94.6406	709,805	750,000	746,879	0	1,599	0	0	1.500	1.722	MN	989	11,250	12/12/2019	11/30/2024
912828-ZL-7	UNITED STATES TREASURY	..SD..	.....	.....	..1.A	501,172	..91.3125	456,563	500,000	500,556	0	(237)	0	0	0.375	0.327	AO	321	1,875	05/22/2020	04/30/2025
91282C-EN-7	UNITED STATES TREASURY	..SD..	.....	.....	..1.A FE	496,484	..94.8594	474,297	500,000	496,924	0	440	0	0	2.750	2.902	AO	2,355	6,875	05/04/2022	04/30/2027
91282C-ET-4	UNITED STATES TREASURY	..SD..	.....	.....	..1.A FE	785,125	..94.3750	755,000	800,000	786,714	0	1,589	0	0	2.625	3.030	MN	1,846	10,500	06/08/2022	05/31/2027
91282C-EW-7	UNITED STATES TREASURY	..SD..	.....	.....	..1.A FE	1,688,794	..96.7969	1,626,188	1,680,000	1,688,029	0	(764)	0	0	3.250	3.135	JD	27,451	0	07/08/2022	06/30/2027
91282C-EW-7	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE	70,366	..96.7969	67,758	70,000	70,334	0	(33)	0	0	3.250	3.135	JD	1,144	0	07/08/2022	06/30/2027
91282C-FK-2	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE	74,470	..98.0469	73,535	75,000	74,520	0	58	0	0	3.500	3.751	MS	783	0	09/13/2022	09/15/2025
91282C-FK-2	UNITED STATES TREASURY	..SD..	.....	.....	..1.A FE	1,117,046	..98.0469	1,103,027	1,125,000	1,117,809	0	755	0	0	3.500	3.751	MS	11,747	0	09/13/2022	09/15/2025
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					8,932,667	XXX	8,586,153	8,980,000	8,953,262	0	8,022	0	0	XXX	XXX	XXX	57,607	87,350	XXX	XXX
36241L-S7-2	GN 783242 - RMBS .....	.....	4	.....	..1.A	3,379	..97.3280	3,112	3,197	3,251	0	(17)	0	0	3.000	1.715	MON	8	96	06/25/2012	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS .....	.....	4	.....	.....	25,988	..97.7709	24,121	24,671	25,542	0	(5)	0	0	4.000	3.083	MON	82	987	09/07/2011	08/20/2039
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS .....	.....	4	.....	..1.A	37,811	..98.6505	36,380	36,878	36,964	0	(53)	0	0	4.000	3.582	MON	123	1,475	12/31/2010	07/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS .....	.....	4	.....	..1.A	8,177	..96.7507	7,916	8,182	8,176	0	0	0	0	1.500	1.509	MON	10	123	08/27/2012	09/20/2040
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS .....	.....	4	.....	..1.A	4,695	..95.7572	4,311	4,502	4,547	0	(48)	0	0	3.000	1.848	MON	11	135	07/28/2016	10/20/2045
0029999999	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					80,051	XXX	75,840	77,430	78,480	0	(124)	0	0	XXX	XXX	XXX	235	2,816	XXX	XXX
0109999999	Total - U.S. Government Bonds					9,012,719	XXX	8,661,993	9,057,430	9,031,742	0	7,899	0	0	XXX	XXX	XXX	57,842	90,166	XXX	XXX
716540-BW-1	PETROLEOS MEXICANOS .....	.....	C	1	..3.C FE	998,200	..90.6138	906,138	1,000,000	906,138	(93,283)	173	0	0	4.500	4.520	JJ	19,750	45,000	01/15/2015	01/23/2026
0219999999	Subtotal - Bonds - All Other Governments - Issuer Obligations					998,200	XXX	906,138	1,000,000	906,138	(93,283)	173	0	0	XXX	XXX	XXX	19,750	45,000	XXX	XXX
0309999999	Total - All Other Government Bonds					998,200	XXX	906,138	1,000,000	906,138	(93,283)	173	0	0	XXX	XXX	XXX	19,750	45,000	XXX	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
100853-RV-4	BOSTON MASS .....	.....	2	.....	..1.A FE	80,711	..98.8520	98,852	100,000	89,374	0	1,116	0	0	3.000	4.649	AO	750	3,000	09/04/2013	10/01/2030
100853-RV-4	BOSTON MASS	..SD..	2	.....	..1.A FE	121,067	..98.8520	148,278	150,000	134,061	0	1,674	0	0	3.000	4.649	AO	1,125	4,500	09/04/2013	10/01/2030
68609T-DM-7	OREGON .....	.....	2	.....	..1.B FE	489,876	..100.0310	455,141	455,000	469,680	0	(6,999)	0	0	4.000	3.118	JD	1,517	18,807	12/14/2017	12/01/2048
68609T-HV-3	OREGON .....	.....	2	.....	..1.B FE	158,478	..100.7840	151,176	150,000	155,171	0	(2,798)	0	0	4.250	3.570	JD	531	6,887	11/01/2018	06/01/2049
68609T-SH-2	OREGON .....	.....	2	.....	..1.B FE	772,322	..98.8850	707,028	715,000	755,002	0	(11,736)	0	0	3.500	2.563	JD	2,085	25,595	10/17/2019	12/01/2049
0619999999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					1,622,453	XXX	1,560,475	1,570,000	1,603,289	0	(18,742)	0	0	XXX	XXX	XXX	6,008	58,788	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					1,622,453	XXX	1,560,475	1,570,000	1,603,289	0	(18,742)	0	0	XXX	XXX	XXX	6,008	58,788	XXX	XXX
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV	..SD..	.....	.....	..1.B FE	1,000,000	..99.8320	998,320	1,000,000	999,982	0	(11)	0	0	2.400	2.400	MN	3,067	24,000	02/23/2017	11/15/2047
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	..SD..	.....	.....	..1.A FE	227,045	..104.7670	235,726	225,000	225,689	0	(172)	0	0	4.000	3.909	MS	3,009	9,000	08/30/2013	09/01/2026
647200-SU-4	NEW MEXICO MTG FIN AUTH - MBS .....	.....	2	.....	..1.A FE	317,895	..96.3950	306,435	317,895	317,895	0	0	0	0	2.980	2.979	MON	789	9,473	05/03/2017	08/01/2038
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	..SD..	2	.....	..1.D FE	970,730	..96.8290	968,290	1,000,000	977,337	0	1,429	0	0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					2,515,670	XXX	2,508,770	2,542,895	2,520,903	0	1,246	0	0	XXX	XXX	XXX	19,606	76,223	XXX	XXX
3128MM-UM-3	FH G18587 - RMBS .....	.....	4	.....	..1.A	79,567	..95.2553	72,032	75,620	78,023	0	(243)	0	0	3.000	1.975	MON	189	2,269	07/22/2016	02/01/2031
3128P7-5B-5	FH C91742 - RMBS .....	.....	4	.....	..1.A	8,456	..96.0854	7,578	7,887	8,339	0	(29)	0	0	3.500	2.043	MON	23	276	09/27/2016	01/01/2034
3128P7-7L-1	FH C91799 - RMBS .....	.....	4	.....	..1.A	12,270	..96.0842	11,271	11,731	12,169	0	(24)	0	0	3.500	2.597	MON	34	411	12/07/2016	11/01/2034
3128P7-06-3	FH C91377 - RMBS .....	.....	4	.....	..1.A	12,533	..99.4385	11,526	11,591	12,247	0	(56)	0	0	4.500	2.483	MON	43	522	12/13/2016	06/01/2031
3128P7-QN-6	FH C91361 - RMBS .....	.....	4	.....	..1.A	179,335	..97.0217	162,897	167,897	176,003	0	(759)	0	0	4.000	2.332	MON	560	6,716	02/14/2017	03/01/2031
3128P7-W5-8	FH C91568 - RMBS .....	.....	4	.....	..1.A	59,768	..94.2646	53,530	56,787	58,968	0	(178)	0	0	3.000	1.928	MON	142	1,704	07/22/2016	10/01/2032
3128P7-XX-6	FH C91594 - RMBS .....	.....	4	.....	..1.A	204,775	..94.2633	183,562	194,734	202,127	0	(581)	0	0	3.000	1.962	MON	487	5,842	08/16/2016	01/01/2033

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128PV-B5-8	FH J15449 - RMBS			4	1.A	1,012	97.7642	927	949	974	0	(8)	0	0	4.000	1.972	MON	3	38	09/27/2016	05/01/2026
3132J4-H3-6	FH G30949 - RMBS			4	1.A	125,510	96.0848	114,444	119,108	123,523	0	(237)	0	0	3.500	2.614	MON	347	4,169	11/16/2016	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	628,065	90.4162	558,591	617,800	624,935	0	(107)	0	0	3.500	3.321	MON	1,802	21,623	11/08/2019	11/01/2049
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS			4	1.A	14,640	93.8093	13,669	14,571	14,579	0	(5)	0	0	2.000	1.899	MON	24	291	04/25/2012	09/25/2040
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS			4	1.A	1,185	98.2511	1,150	1,170	1,171	0	(3)	0	0	2.000	1.538	MON	2	23	08/27/2012	07/25/2041
3136AA-IJ-1	FNR 2012-139 BH - CMO/RMBS			4	1.A	2,397	90.0999	2,118	2,351	2,375	0	(1)	0	0	2.000	1.676	MON	4	47	02/20/2013	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS			4	1.A	23,475	94.1424	22,175	23,554	23,511	0	4	0	0	1.250	1.324	MON	25	294	01/24/2013	11/25/2042
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS			4	1.A	1,286	92.0165	1,207	1,312	1,298	0	1	0	0	2.000	2.359	MON	2	26	06/25/2014	11/25/2041
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	1.A	12,799	96.8605	12,114	12,506	12,543	0	(36)	0	0	3.000	2.653	MON	31	375	06/21/2013	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS			4	1.A	6,412	96.8451	6,046	6,243	6,285	0	(15)	0	0	3.250	2.766	MON	17	203	09/24/2013	08/25/2026
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS			4	1.A	4,619	99.1822	4,390	4,426	4,439	0	(38)	0	0	3.000	1.515	MON	11	133	08/25/2016	03/25/2041
3136AR-P4-2	FNR 2016-25 A - CMO/RMBS			4	1.A	16,810	98.4734	15,869	16,115	16,215	0	(159)	0	0	3.000	1.507	MON	40	483	08/19/2016	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS			4	1.A	15,803	90.5636	13,704	15,131	15,598	0	6	0	0	3.000	2.354	MON	38	454	09/26/2016	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS			4	1.A	11,374	92.2029	10,223	11,088	11,302	0	2	0	0	3.000	2.479	MON	28	333	05/24/2017	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS			4	1.A	67,879	92.4272	60,617	65,584	66,682	0	(145)	0	0	2.500	1.659	MON	137	1,640	09/22/2016	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS			4	1.A	5,059	99.4836	4,842	4,868	4,868	0	(50)	0	0	3.500	2.301	MON	14	170	04/26/2017	08/25/2040
3137A2-IH-8	FHR 3752 PD - CMO/RMBS			4	1.A	2,628	92.8609	2,369	2,551	2,606	0	(1)	0	0	2.750	2.087	MON	6	70	12/26/2012	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS			4	1.A	2,664	94.1526	2,568	2,727	2,694	0	4	0	0	2.500	3.018	MON	6	68	03/24/2014	02/15/2041
3137AP-GN-4	FHR 4029 NE - CMO/RMBS			4	1.A	2,239	94.7384	2,049	2,163	2,193	0	(7)	0	0	2.500	1.648	MON	5	54	03/25/2013	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS			4	1.A	2,663	97.6564	2,567	2,629	2,634	0	(8)	0	0	2.000	1.469	MON	4	53	08/08/2016	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS			4	1.A	3,483	96.5467	3,265	3,382	3,422	0	(13)	0	0	2.500	1.548	MON	7	85	08/08/2016	10/15/2031
3137AIW-VA-0	FHR 4145 UC - CMO/RMBS			4	1.A	93,904	93.7017	88,390	94,331	94,142	0	23	0	0	1.500	1.583	MON	118	1,415	03/20/2013	12/15/2027
3137B0-DW-1	FHR 4183 ME - CMO/RMBS			4	1.A	35,206	93.6891	32,622	34,819	34,987	0	(38)	0	0	2.000	1.742	MON	58	696	08/17/2016	02/15/2042
3137B0-TR-5	FHR 4186 MG - CMO/RMBS			4	1.A	20,376	93.6019	19,912	21,274	20,902	0	57	0	0	1.500	2.429	MON	27	319	07/22/2013	03/15/2028
3137B7-3L-1	FHR 4289 WE - CMO/RMBS			4	1.A	1,432	97.5445	1,363	1,397	1,406	0	(4)	0	0	3.000	2.369	MON	3	42	02/12/2014	08/15/2031
3137B7-IH-8	FHR 4311 EA - CMO/RMBS			4	1.A	254	94.3016	243	258	257	0	0	0	0	2.000	2.236	MON	0	5	07/22/2014	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS			4	1.A	810	98.6038	781	792	795	0	(3)	0	0	3.000	2.232	MON	2	24	07/24/2014	02/15/2040
3137BB-FW-5	FHR 4349 CD - CMO/RMBS			4	1.A	9,847	92.2844	9,095	9,856	9,758	0	7	0	0	2.500	2.805	MON	21	246	06/25/2014	03/15/2044
3137B0-4U-7	FHR 4378 AC - CMO/RMBS			4	1.A	523	95.3911	510	534	530	0	3	0	0	2.000	2.740	MON	1	11	08/26/2014	02/15/2044
3137BS-GS-6	FHR 4621 KA - CMO/RMBS			4	1.A	145,351	89.1404	127,613	143,159	144,607	0	(29)	0	0	2.500	2.300	MON	298	3,579	11/10/2016	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS			4	1.A	7,443	97.6143	7,020	7,191	7,274	0	(34)	0	0	3.500	2.357	MON	21	252	12/19/2016	08/15/2043
3138ER-VP-2	FN AL9621 - RMBS			4	1.A	49,452	96.4071	44,726	46,393	48,708	0	(95)	0	0	4.000	2.810	MON	155	1,856	03/27/2017	01/01/2037
3138ES-BB-0	FN AL962 - RMBS			4	1.A	102,327	95.9789	93,815	97,745	101,117	0	(192)	0	0	3.500	2.646	MON	285	3,421	04/26/2017	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS			4	1.A	5,860	95.9821	5,397	5,622	5,805	0	(13)	0	0	3.500	2.601	MON	16	197	12/09/2016	08/01/2033
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	58,171	90.4244	51,727	57,205	57,853	0	(10)	0	0	3.500	3.332	MON	167	2,002	10/16/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	166,962	90.4241	148,697	164,444	166,070	0	(25)	0	0	3.500	3.353	MON	480	5,756	11/07/2019	11/01/2049
3140QC-PN-0	FN CA4928 - RMBS			4	1.A	376,650	87.2099	321,444	368,587	374,743	0	(129)	0	0	3.000	2.771	MON	921	11,058	02/28/2020	01/01/2050
3141BA-AJ-7	FN MA0908 - RMBS			4	1.A	50,305	96.9094	46,100	47,570	49,480	0	(161)	0	0	4.000	2.672	MON	159	1,903	12/28/2016	11/01/2031
3141BA-F2-9	FN MA1084 - RMBS			4	1.A	165,139	96.9693	150,003	154,691	162,495	0	(647)	0	0	3.500	2.017	MON	451	5,414	09/27/2016	06/01/2032
3141BA-HQ-4	FN MA1138 - RMBS			4	1.A	7,366	96.9688	6,691	6,901	7,246	0	(28)	0	0	3.500	2.047	MON	20	242	08/11/2016	08/01/2032
3141BA-SN-9	FN MA1424 - RMBS			4	1.A	12,783	95.9793	11,851	12,347	12,680	0	(24)	0	0	3.500	2.736	MON	36	432	12/16/2016	04/01/2033
3141BB-7E-0	FN MA2692 - RMBS			4	1.A	72,222	95.7290	65,611	68,538	71,241	0	(128)	0	0	3.500	2.615	MON	200	2,399	11/16/2016	07/01/2036
3141BD-JW-3	FN MA3876 - RMBS			4	1.A	342,340	87.1983	297,770	341,486	341,947	0	(25)	0	0	3.000	2.974	MON	854	10,245	10/25/2019	12/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,233,429	XXX	2,888,682	3,141,616	3,205,766	0	(4,182)	0	0	XXX	XXX	XXX	8,324	99,883	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196479-E6-2	COLORADO HSG & FIN AUTH - RMBS		2		1.A FE	423,458	100.0630	390,246	390,000	406,554	0	(8,187)	0	0	4.000	3.062	MN	2,700	16,242	10/06/2017	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		4		1.B FE	85,145	95.7770	81,549	85,145	85,145	0	0	0	0	3.200	3.200	MON	227	2,725	06/20/2013	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		2		1.A FE	2,275,186	82.9400	1,887,039	2,275,186	2,275,186	0	0	0	0	3.750	3.750	MON	7,110	85,306	08/04/2017	10/01/2057
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		2		1.A FE	521,240	99.2470	491,273	495,000	507,820	0	(6,711)	0	0	4.000	3.358	MN	2,583	20,610	04/25/2018	11/15/2039
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		2		1.A FE	120,000	96.7390	116,087	120,000	119,999	0	3	0	0	3.400	3.400	MN	521	5,432	04/26/2017	11/15/2032
31397P-PL-8	FHM M012 A1A - CMBS		4		1.B FE	763,224	94.0970	718,171	763,224	763,224	0	0	0	0	4.250	4.240	MON	2,703	15,432	06/15/2022	08/15/2051
34074M-A6-8	FLORIDA HSG FIN CORP REV - RMBS		2		1.A FE	528,595	104.1850	520,925	500,000	527,140	0	(1,455)	0	0	5.000	4.233	JJ	14,167	0	05/18/2022	01/01/2053
373539-K6-1	GEORGIA ST HSG & FIN AUTH REV - RMBS		2		1.A FE	818,173	99.1360	803,002	810,000	810,000	0	(1,161)	0	0	3.450	3.297	JD	2,329	27,945	10/01/2015	12/01/2032
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		2		1.B FE	849,525	100.3130	767,394	765,000	833,227	0	(17,910)	0	0	4.000	3.024	JJ	15,300	30,600	10/04/2019	01/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		2		1.A FE	361,583	98.6790	356,806	361,583	361,583	0	0	0	0	3.125	3.125	MON	942	11,272	01/25/2017	02/01/2047
57419R-JY-2	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		2		1.B FE	56,895	99.3060	54,618	55,000	55,150	0	(351)	0	0	3.250	2.832	MS	596	2,171	01/30/2014	09/01/2044
57419R-L8-6	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		2		1.B FE	290,000	96.6870	280,392	290,000	289,998	0	(1)	0	0	3.242	3.242	MS	3,134	10,396	04/07/2017	09/01/2048
57419R-S9-7	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		2		1.A FE	2,000,000	95.8360	1,916,720	2,000,000	2,000,064	0	(16)	0	0	3.350	3.349	MS	19,728	67,000	07/27/2017	09/15/2034
57419T-DL-2	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		2		1.B FE	359,884	98.9200	331,382	335,000	352,026	0	(4,117)	0	0	3.500	2.602	MS	3,908	12,101	10/04/2019	03/01/2050
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		2		1.B FE	100,384	99.2310	94,269	95,000	95,951	0	(941)	0	0	3.500	3.067	JD	277	3,500	11/18/2015	06/01/2042
57587G-MV-4	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		2		1.B FE	1,062,840	104.2070	1,042,070	1,000,000	1,060,083	0	(2,757)	0	0	5.000	4.221	JD	4,167	22,917	05/25/2022	06/01/2050
59465A-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		2		1.C FE	469,198	99.0760	435,934	440,000	452,500	0	(6,848)	0	0	3.500	2.730	JD	1,283	15,400	10/13/2017	06/01/2048
59465A-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		2		1.C FE	520,164	100.0930	490,456	490,000	504,635	0	(6,935)	0	0	4.000	3.268	JD	1,633	19,600	03/09/2018	12/01/2048
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		2		1.A FE	156,496	94.8350	148,413	156,496	156,496	0	0	0	0	2.875	2.875	MON	375	4,499	10/15/2014	11/01/2044
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		2		1.A FE	192,249	95.1270	182,881	192,249	192,249	0	0	0	0	3.000	2.999	MON	481	5,767	03/11/2015	04/01/2045
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		2		1.A FE	225,773	94.8930	214,243	225,773	225,773	0	0	0	0	2.900	2.900	MON	546	6,547	10/09/2015	11/01/2045
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		2		1.A FE	1,704,348	92.9080	1,583,475	1,704,348	1,704,348	0	0	0	0	2.050	2.050	MON	2,912	35,716	11/10/2021	12/01/2051
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		2		1.B FE	26,259	99.3620	24,841	25,000	25,000	0	(195)	0	0	3.000	2.418	JJ	375	883	05/15/2013	07/01/2031
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS		2		1.B FE	440,943	100.0510	410,209	410,000	423,050	0	(6,632)	0	0	4.000	3.147	JJ	8,200	17,316	12/05/2017	01/01/2048
60637B-HV-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		2		1.B FE	103,052	99.8780	94,884	95,000	97,064	0	(2,974)	0	0	4.000	3.027	MN	633	4,302	11/20/2015	11/01/2036
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		2		1.B FE	476,675	100.0600	445,267	445,000	458,991	0	(7,201)	0	0	4.000	3.216	MN	2,967	18,714	12/01/2017	05/01/2047
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		2		1.B FE	587,401	100.7880	559,373	555,000	573,615	0	(8,140)	0	0	4.250	3.490	MN	3,931	24,545	11/01/2018	05/01/2049
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		2		1.B FE	1,491,838	100.2440	1,363,318	1,360,000	1,446,924	0	(30,815)	0	0	4.000	2.805	MN	9,300	56,536	06/27/2019	05/01/2050
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		2		1.B FE	167,894	98.8220	158,115	160,000	163,070	0	(2,955)	0	0	3.500	2.674	JD	467	5,597	09/10/2015	12/01/2042
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		2		1.B FE	489,362	100.1010	460,465	460,000	475,998	0	(7,339)	0	0	4.000	3.335	MS	6,267	19,446	03/07/2018	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		2		1.B FE	641,424	99.0690	594,414	600,000	628,590	0	(10,915)	0	0	3.750	2.901	MS	7,500	33,117	10/03/2019	09/01/2049
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS		2		1.B FE	102,022	99.8760	94,882	95,000	95,147	0	(1,307)	0	0	4.000	3.036	MS	1,267	3,993	12/06/2013	03/01/2044
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		2		1.B FE	213,620	93.4100	204,659	219,097	214,731	0	161	0	0	2.600	2.729	MON	475	5,697	08/08/2014	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		2		1.B FE	304,527	99.8980	309,635	309,951	307,368	0	91	0	0	2.850	2.904	MON	736	8,834	08/08/2014	07/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		2		1.B FE	90,883	100.8290	88,112	87,387	87,844	0	(664)	0	0	4.500	4.461	MON	328	3,932	08/08/2013	10/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS		2		1.A FE	655,625	100.7670	624,755	620,000	641,021	0	(8,672)	0	0	4.250	3.504	JJ	13,175	26,529	11/02/2018	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		2		1.A FE	1,150,736	99.5660	1,055,400	1,060,000	1,120,664	0	(21,723)	0	0	3.750	2.710	JJ	19,875	40,605	07/10/2019	01/01/2050
64966W-HA-8	NEW YORK N Y CITY HSG DEV CORP REV - RMB	SD			1.D FE	550,000	93.8840	516,362	550,000	550,000	0	0	0	0	3.431	3.431	JJ	9,435	4,141	03/25/2022	01/01/2027
64972C-P6-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		2		1.C FE	2,000,000	90.1690	1,803,380	2,000,000	2,000,008	0	(13)	0	0	3.350	3.349	MN	11,167	67,000	09/28/2017	07/01/2036
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		2		1.B FE	410,575	99.4730	377,997	380,000	392,158	0	(7,470)	0	0	4.000	3.089	AO	3,800	16,571	10/11/2017	10/01/2037
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		2		1.B FE	796,529	97.9160	724,578	740,000	778,651	0	(12,846)	0	0	3.500	2.589	AO	6,475	27,315	09/12/2019	10/01/2032
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		2		1.B FE	464,563	99.9310	429,703	430,000	442,167	0	(7,641)	0	0	4.000	3.140	JJ	8,600	17,200	04/05/2017	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS		2		1.B FE	547,312	100.0130	510,066	510,000	526,074	0	(8,733)	0	0	4.000	3.155	JJ	10,200	20,400	12/01/2017	07/01/2048
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		2		1.A FE	402,615	99.2210	399,479	402,615	402,615	0	0	0	0	3.750	3.750	MON	1,258	15,098	10/10/2013	03/01/2044
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		2		1.A FE	326,897	98.4680	321,889	326,897	326,897	0	0	0	0	3.350	3.350	MON	913	10,951	10/10/2013	09/01/2035

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV .....	.....	2	.....	.. 1.C FE	40,000	..99.4530	..39,781	..40,000	..40,000	0	0	0	0	..2.500	..2.500	JJ	500	1,235	..05/31/2013	..07/01/2034
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV .....	.....	2	.....	.. 1.C FE	63,028	..99.6890	..59,813	..60,000	..60,229	0	(533)	0	0	..3.125	..2.863	JJ	938	2,423	..12/10/2014	..07/01/2044
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV .....	.....	2	.....	.. 1.C FE	417,244	..99.9410	..384,773	..385,000	..396,204	0	(7,053)	0	0	..4.000	..3.116	JJ	7,700	16,660	..05/03/2017	..07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M .....	.....	2	.....	.. 1.B FE	670,200	..99.9320	..629,572	..630,000	..641,782	0	(7,857)	0	0	..4.000	..3.387	AO	6,453	26,418	..01/11/2017	..10/01/2046
708790-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M .....	.....	2	.....	.. 1.B FE	1,036,660	..95.1140	..951,140	..1,000,000	..1,034,047	0	(2,613)	0	0	..3.000	..2.563	AO	7,500	15,083	..02/17/2022	..10/01/2052
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP - RMBS .....	.....	2	.....	.. 1.B FE	992,010	..93.9490	..939,490	..1,000,000	..993,887	0	920	0	0	..3.400	..3.460	AO	8,500	34,000	..10/03/2017	..10/01/2035
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV - RM .....	.....	2	.....	.. 1.B FE	45,000	..98.4780	..44,315	..45,000	..45,000	0	(1)	0	0	..2.913	..2.912	AO	328	1,469	..10/01/2014	..10/01/2039
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM .....	.....	2	.....	.. 1.C FE	1,000,000	..95.9360	..959,360	..1,000,000	..1,000,001	0	0	0	0	..3.800	..3.800	AO	9,500	38,000	..11/30/2017	..10/01/2037
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH - RMBS .....	.....	2	.....	.. 1.A FE	32,045	..99.7580	..29,927	..30,000	..30,083	0	(293)	0	0	..4.000	..3.155	MN	200	1,358	..11/07/2013	..11/01/2044
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH - RMBS .....	.....	2	.....	.. 1.A FE	1,286,060	..101.3050	..1,220,725	..1,205,000	..1,252,184	0	(15,084)	0	0	..4.500	..3.610	MN	9,038	56,623	..11/06/2018	..11/01/2048
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R .....	.....	2	.....	.. 1.B FE	522,519	..97.4400	..531,048	..545,000	..526,682	0	2,465	0	0	..3.550	..3.827	JJ	9,674	19,531	..03/22/2017	..07/01/2039
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R .....	.....	2	.....	.. 1.B FE	382,431	..99.9700	..384,894	..355,000	..364,074	0	(5,496)	0	0	..4.000	..3.222	JJ	7,100	15,355	..02/23/2017	..07/01/2042
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R .....	.....	2	.....	.. 1.B FE	879,636	..95.1930	..771,063	..810,000	..864,386	0	(14,331)	0	0	..3.750	..2.846	JJ	15,188	31,283	..02/26/2020	..07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE .....	.....	2	.....	.. 1.B FE	295,000	..93.1780	..274,875	..295,000	..295,035	0	(21)	0	0	..3.125	..3.118	MS	3,073	9,604	..10/15/2015	..03/01/2046
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE .....	.....	2	.....	.. 1.B FE	867,181	..100.3190	..782,488	..780,000	..846,395	0	(17,312)	0	0	..4.000	..2.910	MS	10,533	32,197	..07/17/2019	..03/01/2050
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R .....	.....	4	.....	.. 1.A FE	491,723	..96.6560	..475,280	..491,723	..491,723	0	0	0	0	..3.500	..3.480	MON	1,434	17,210	..11/21/2014	..10/25/2037
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS .....	.....	4	.....	.. 1.A FE	962,647	..83.7140	..805,870	..962,647	..962,647	0	0	0	0	..2.875	..2.865	MON	2,306	23,067	..02/03/2022	..02/25/2052
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O .....	.....	2	.....	.. 1.C FE	325,618	..99.6310	..303,875	..305,000	..311,951	0	(7,723)	0	0	..4.000	..2.905	MS	4,067	12,200	..09/04/2015	..09/01/2050
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O .....	.....	2	.....	.. 1.C FE	450,167	..99.9630	..414,846	..415,000	..430,083	0	(9,221)	0	0	..4.000	..3.063	MS	5,533	16,600	..10/06/2017	..03/01/2048
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS .....	.....	2	.....	.. 1.B FE	790,000	..96.6960	..763,898	..790,000	..789,994	0	(5)	0	0	..3.450	..3.450	JD	2,271	28,686	..04/26/2017	..12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						37,874,277	XXX	35,216,163	36,534,320	37,333,182	0	(287,528)	0	0	XXX	XXX	XXX	326,799	1,269,300	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						43,623,376	XXX	40,613,616	42,218,830	43,059,851	0	(290,463)	0	0	XXX	XXX	XXX	354,728	1,445,407	XXX	XXX
00206R-GL-0	AT&T INC .....	.....	1,2	.....	.. 2.B FE	162,076	..95.2171	..154,252	..162,000	..162,041	0	(7)	0	0	..4.100	..4.095	FA	2,509	6,642	..12/01/2017	..02/15/2028
023135-BX-3	AMAZON.COM INC	..SD..	1,2	.....	.. 1.D FE	1,991,360	..88.7891	..1,775,782	..2,000,000	..1,994,150	0	1,713	0	0	..1.000	..1.089	MN	2,722	20,000	..05/10/2021	..05/12/2026
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER .....	.....	1	.....	.. 3.B FE	575,731	..85.2500	..490,811	..575,731	..490,811	(85,067)	(30)	0	0	..3.700	..3.690	AO	5,326	21,302	..09/02/2014	..04/01/2028
03666H-AA-9	ANTARES HOLDINGS LP .....	.....	1,2	.....	.. 2.C FE	999,950	..99.1250	..991,250	..1,000,000	..1,000,014	0	(22)	0	0	..6.000	..5.998	FA	22,667	60,000	..07/19/2018	..08/15/2023
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP .....	.....	1	.....	.. 2.C FE	495,215	..95.6884	..478,442	..500,000	..498,753	0	529	0	0	..5.250	..5.373	MS	8,604	26,250	..02/24/2015	..03/03/2025
037833-CG-3	APPLE INC	..SD..	1,2	.....	.. 1.B FE	1,999,120	..97.6423	..1,952,846	..2,000,000	..1,999,857	0	125	0	0	..3.000	..3.007	FA	23,667	60,000	..02/02/2017	..02/09/2024
037833-EN-6	APPLE INC	..SD..	1,2	.....	.. 1.B FE	1,997,520	..92.9752	..1,859,504	..2,000,000	..1,997,655	0	135	0	0	..3.250	..3.270	FA	25,819	0	..08/01/2022	..08/08/2029
038923-AW-8	ARBOR REALTY TRUST INC .....	.....	1,2	.....	.. 1.F PL	1,000,000	..87.9321	..879,321	..1,000,000	..1,000,000	0	0	0	0	..5.000	..4.998	AO	8,472	50,000	..04/30/2021	..04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC .....	.....	1	.....	.. 1.F PL	1,000,000	..84.7980	..847,980	..1,000,000	..1,000,000	0	0	0	0	..4.500	..4.503	MS	15,000	45,125	..08/31/2021	..09/01/2026
038923-AZ-1	ARBOR REALTY TRUST INC .....	.....	1	.....	.. 1.F FE	910,000	..97.9156	..879,156	..1,000,000	..916,872	0	6,872	0	0	..7.500	..11.298	FA	30,417	0	..09/29/2022	..08/01/2025
04685A-3C-3	ATHENE GLOBAL FUNDING .....	.....	1,2	.....	.. 1.E FE	2,369,010	..80.6408	..2,419,224	..3,000,000	..2,392,017	0	23,007	0	0	..1.985	..6.317	FA	21,835	0	..09/27/2022	..08/19/2028
05541T-AP-6	BGC PARTNERS INC .....	.....	1,2	.....	.. 2.C FE	399,208	..93.9903	..375,961	..400,000	..399,555	0	138	0	0	..4.375	..4.416	JD	778	17,500	..07/08/2020	..12/15/2025
05580M-B2-7	B RILEY FINANCIAL INC .....	.....	1,2	.....	.. 2.A PL	1,000,000	..22.3000	..892,000	..1,000,000	..1,000,000	0	0	0	0	..5.500	..5.501	JAJO	9,319	55,000	..03/25/2021	..03/31/2026
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC .....	.....	1,2	.....	.. 2.C FE	991,960	..86.2555	..862,555	..1,000,000	..994,732	0	1,548	0	0	..2.950	..3.125	MS	9,096	29,500	..03/03/2021	..03/10/2026
06406R-BM-8	BANK OF NEW YORK MELLON CORP .....	.....	1,2,5	.....	.. 1.F FE	1,000,000	..104.3178	..1,043,178	..1,000,000	..1,000,000	0	0	0	0	..5.834	..5.835	AO	10,696	0	..10/18/2022	..10/25/2033
073096-AA-7	BAYPORT POLYMERS LLC .....	.....	1,2	.....	.. 2.A FE	2,000,000	..93.0790	..1,861,580	..2,000,000	..2,000,000	0	0	0	0	..4.743	..4.743	AO	20,290	47,430	..04/11/2022	..04/14/2027
07330M-AC-1	TRUIST BANK	..SD..	2	.....	.. 1.F FE	1,000,000	..93.7115	..937,115	..1,000,000	..1,000,000	0	0	0	0	..2.636	..2.636	MS	7,615	26,360	..09/09/2019	..09/17/2029
092533-AF-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20 .....	.....	2	.....	.. 2.C PL	1,000,000	..95.8732	..958,732	..1,000,000	..1,000,000	0	0	0	0	..5.820	..5.820	JD	3,557	29,100	..04/21/2022	..12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP .....	.....	1	.....	.. 2.C FE	1,015,430	..89.1653	..891,653	..1,000,000	..1,010,951	0	(3,349)	0	0	..2.850	..2.481	FA	11,242	28,500	..08/18/2021	..02/09/2026
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND .....	.....	1,2	.....	.. 2.C FE	992,990	..82.9369	..829,369	..1,000,000	..994,698	0	1,314	0	0	..2.625	..2.768	JD	1,167	32,813	..09/10/2021	..12/15/2026
09261H-AT-4	BLACKSTONE PRIVATE CREDIT FUND .....	.....	1	.....	.. 2.C FE	1,997,180	..95.9725	..1,919,450	..2,000,000	..1,997,959	0	779	0	0	..4.700	..4.749	MS	24,806	47,522	..03/17/2022	..03/24/2025
09261L-AD-0	BLACKSTONE SECURED LENDING FUND .....	.....	1	.....	.. 2.C FE	497,855	..98.5393	..492,697	..500,000	..499,599	0	728	0	0	..3.650	..3.803	JJ	8,466	18,250	..07/08/2020	..07/14/2023

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,910	87.5538	875,538	1,000,000	991,660	0	2,099	0	0	2.750	2.990	MS	8,021	27,500	03/09/2021	09/16/2026
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	995,370	85.3677	853,677	1,000,000	996,305	0	614	0	0	2.500	2.572	JJ	11,528	26,389	06/22/2021	07/15/2028
09581J-AA-4	BLUE OIL FINANCE LLC			1,2	2.B FE	987,300	74.7928	747,928	1,000,000	989,021	0	1,113	0	0	3.125	3.275	JD	1,823	31,250	06/03/2021	06/10/2031
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	921,250	90.8893	908,893	1,000,000	908,893	(17,723)	5,366	0	0	4.800	7.165	JJ	20,533	0	09/13/2022	07/27/2026
11135F-BL-4	BROADCOM INC			1,2	2.C FE	1,011,070	79.5343	795,343	1,000,000	1,009,830	0	(722)	0	0	3.469	3.363	AO	7,323	34,690	03/31/2021	04/15/2034
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	1,993,960	87.6269	1,752,538	2,000,000	1,973,023	0	(6,869)	0	0	3.250	3.316	MS	16,431	65,000	03/24/2021	03/30/2026
125491-AN-0	C1 FINANCIAL CORP	C		1,2	2.B FE	1,467,720	76.8594	1,537,188	2,000,000	1,480,369	0	12,649	0	0	3.200	7.613	JD	2,489	32,000	09/23/2022	12/17/2030
138616-AK-3	CANTOR FITZGERALD LP			1,2	2.C FE	498,405	93.0297	465,149	500,000	498,613	0	208	0	0	4.500	4.572	AO	4,813	11,250	04/07/2022	04/14/2027
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,000,000	97.0026	970,026	1,000,000	1,000,000	0	0	0	0	4.927	4.929	MN	6,980	24,772	05/05/2022	05/10/2028
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	1,021,100	92.6563	926,563	1,000,000	1,013,727	0	(4,106)	0	0	4.500	4.022	JJ	18,875	45,000	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	994,180	86.4082	864,082	1,000,000	995,646	0	1,082	0	0	3.375	3.500	AO	8,438	36,938	08/24/2021	10/01/2026
141781-BV-5	CARGILL INC	SD		1,2	1.F FE	213,863	95.5443	205,420	215,000	214,012	0	148	0	0	3.625	3.742	AO	1,494	1,918	04/19/2022	04/22/2027
141781-BV-5	CARGILL INC			1,2	1.F FE	34,815	95.5443	33,441	35,000	34,839	0	26	0	0	3.625	3.742	AO	243	2,613	04/19/2022	04/22/2027
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,000,000	98.8668	988,668	1,000,000	1,000,000	0	0	0	0	6.165	6.165	JJ	28,599	0	07/07/2022	07/15/2027
15089Q-AJ-0	CELANESE US HOLDINGS LLC			1	2.C FE	999,870	99.9925	999,925	1,000,000	999,884	0	14	0	0	5.900	5.908	JJ	27,369	0	07/07/2022	07/05/2024
166764-BT-6	CHEVRON CORP	SD		1,2	1.C FE	355,000	97.7206	346,908	355,000	355,000	0	0	0	0	2.895	2.895	MS	3,369	10,277	02/28/2017	03/03/2024
17288X-AB-0	CITADEL LP			1,2	2.B FE	498,570	93.7028	468,514	500,000	498,999	0	191	0	0	4.875	4.923	JJ	11,104	24,375	09/11/2019	01/15/2027
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	103.4717	1,034,717	1,000,000	1,000,000	0	0	0	0	6.270	6.272	MN	7,663	0	11/09/2022	11/17/2033
174610-BE-4	CITIZENS FINANCIAL GROUP INC			2	2.B FE	1,000,000	92.6677	926,677	1,000,000	1,000,000	0	0	0	0	5.641	5.640	MN	6,268	27,892	05/18/2022	05/21/2037
20454P-AA-1	COMPEER FINANCIAL, FLCA				2.B FE	2,000,000	87.8276	1,756,553	2,000,000	2,000,000	0	0	0	0	2.750	2.750	JD	4,583	55,000	05/12/2021	06/01/2031
24422E-UE-7	JOHN DEERE CAPITAL CORP	SD			1.F FE	2,999,070	97.2742	2,918,226	3,000,000	2,999,730	0	116	0	0	3.450	3.454	MS	31,050	103,500	03/08/2018	03/13/2025
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.F FE	999,340	88.8634	888,634	1,000,000	999,598	0	92	0	0	1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.C FE	787,960	78.7787	787,787	1,000,000	793,446	0	5,486	0	0	3.150	6.165	JJ	14,525	0	09/01/2022	01/15/2032
278642-AW-3	EBAY INC			1,2	2.A FE	998,430	85.3391	853,391	1,000,000	998,829	0	146	0	0	2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	996,540	101.4327	1,014,327	1,000,000	998,884	0	359	0	0	5.875	5.919	AO	12,403	58,750	10/01/2015	10/15/2025
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	999,240	94.2220	942,220	1,000,000	999,635	0	147	0	0	2.900	2.916	MN	3,706	29,000	01/07/2020	05/15/2025
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.C FE	995,350	98.7389	987,389	1,000,000	998,401	0	462	0	0	5.000	5.056	FA	18,889	50,000	12/01/2015	02/15/2026
31489Q-AC-8	FERGUSON FINANCE PLC	C		1,2	2.B FE	997,020	94.0823	940,823	1,000,000	997,401	0	381	0	0	4.250	4.317	AO	8,382	21,250	04/12/2022	04/20/2027
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	998,410	97.6969	976,969	1,000,000	998,546	0	136	0	0	4.700	4.736	JJ	21,933	0	07/06/2022	07/15/2027
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	1,000,000	103.1564	1,031,564	1,000,000	1,000,000	0	0	0	0	6.361	6.365	AO	11,308	0	10/24/2022	10/27/2028
319383-AE-5	FIRST BUSEY CORP			2,5	2.B FE	1,000,000	92.8413	928,413	1,000,000	1,000,000	0	0	0	0	5.000	5.001	JD	2,222	26,806	05/25/2022	06/15/2032
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.F FE	1,997,700	89.1227	1,782,454	2,000,000	1,998,582	0	454	0	0	1.625	1.649	JJ	14,986	32,500	01/08/2021	01/15/2026
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	996,990	84.8501	848,501	1,000,000	997,958	0	528	0	0	2.500	2.559	FA	8,819	25,000	02/17/2021	08/24/2026
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.B PL	990,090	95.7500	957,500	1,000,000	990,671	0	581	0	0	8.875	9.125	MS	30,816	0	08/23/2022	09/01/2027
40434L-AA-3	HP INC			1,2	2.B FE	997,690	93.7995	937,995	1,000,000	998,832	0	457	0	0	2.200	2.249	JD	856	22,000	06/09/2020	06/17/2025
40434L-AM-7	HP INC			1,2	2.B FE	998,410	97.0542	970,542	1,000,000	998,579	0	169	0	0	4.750	4.782	JJ	25,069	0	06/06/2022	01/15/2028
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	998,630	93.7092	937,092	1,000,000	999,305	0	270	0	0	3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	843,950	89.2441	892,441	1,000,000	849,818	0	5,888	0	0	3.050	7.341	FA	11,607	0	10/20/2022	02/14/2027
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	1,000,000	85.8008	858,008	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MS	8,097	28,035	08/31/2021	09/15/2031
44615Q-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	1,034,974	71.5518	796,372	1,113,000	1,040,670	0	4,232	0	0	2.487	3.074	FA	10,457	27,603	08/24/2021	08/15/2036
45823T-AL-0	INTACT FINANCIAL CORP	C		1,2	1.G FE	1,000,000	99.0483	990,483	1,000,000	1,000,000	0	0	0	0	5.459	5.459	MS	15,012	0	09/15/2022	09/22/2032
46647P-DK-9	JPMORGAN CHASE & CO			1,2,5	1.G FE	915,480	98.6698	986,698	1,000,000	916,571	0	1,091	0	0	5.717	6.830	MS	16,992	0	10/19/2022	09/14/2033
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING	SD			1.F FE	1,998,500	97.6910	1,953,820	2,000,000	1,999,754	0	220	0	0	3.250	3.262	JJ	27,264	65,000	01/24/2017	01/30/2024
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	1,042,500	99.3750	993,750	1,000,000	993,750	(43,247)	(5,503)	0	0	6.694	5.656	JJ	30,867	33,470	04/14/2022	01/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC	C		2,5	1.G FE	1,290,615	90.1041	1,351,562	1,500,000	1,296,564	0	5,949	0	0	3.574	6.393	MN	8,042	26,805	10/14/2022	11/07/2028

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
55272X-AA-0	MFA FINANCIAL INC				..2.C PL	987,500	..90.2044	902,044	1,000,000	991,532	..0	..4,032	..0	..0	..6.250	..6.872	JD	..2,778	62,500	04/08/2022	06/15/2024
55903V-AG-8	WARNERMEDIA HOLDINGS INC			1,2	..2.C FE	7,000,000	..90.3036	6,321,252	7,000,000	7,000,000	..0	..0	..0	..0	..3.755	..3.755	MS	77,395	131,425	03/09/2022	03/15/2027
57636Q-AR-5	MASTERCARD INC	..SD		1,2	..1.D FE	3,092,220	..95.5354	2,866,062	3,000,000	3,077,883	..0	..(14,337)	..0	..0	..3.300	..2.623	MS	26,125	99,000	03/11/2022	03/26/2027
58013M-FL-3	MCDONALD'S CORP			1,2	..2.A FE	998,160	..91.5966	915,966	1,000,000	999,088	..0	..333	..0	..0	..1.450	..1.485	MS	4,833	14,500	03/03/2020	09/01/2025
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND				..2.C PL	1,000,000	..97.8344	978,344	1,000,000	1,000,000	..0	..0	..0	..0	..7.550	..7.550	MS	22,650	..0	09/13/2022	09/13/2025
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	..2.C FE	997,480	..92.4398	924,398	1,000,000	997,910	..0	..430	..0	..0	..4.500	..4.556	FA	17,500	22,500	02/08/2022	02/11/2027
629377-CP-5	NRG ENERGY INC			1,2	..2.C FE	1,705,480	..82.8970	1,657,940	2,000,000	1,730,211	..0	..24,731	..0	..0	..2.450	..5.629	JD	3,947	24,500	06/21/2022	12/02/2027
62954H-BE-7	NXP BV	C		1,2	..2.B FE	998,460	..96.4779	964,779	1,000,000	998,653	..0	..193	..0	..0	..4.400	..4.434	JD	3,667	23,833	05/12/2022	06/01/2027
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN	..SD		1,2	..1.E FE	998,050	..97.6926	976,926	1,000,000	999,676	..0	..285	..0	..0	..2.950	..2.980	FA	11,800	29,500	01/31/2017	02/07/2024
639057-AF-5	NATWEST GROUP PLC	C		2	..1.G FE	1,413,105	..98.8872	1,483,308	1,500,000	1,415,637	..0	..2,532	..0	..0	..5.516	..6.709	MS	20,915	..0	10/14/2022	09/30/2028
641062-AV-6	NESTLE HOLDINGS INC	..SD		1,2	..1.D FE	998,870	..87.6395	876,395	1,000,000	999,137	..0	..209	..0	..0	..1.150	..1.172	JJ	5,335	9,583	09/07/2021	01/14/2027
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	..2.A PL	500,000	..96.5000	482,500	500,000	500,000	..0	..0	..0	..0	..5.750	..5.740	AO	4,872	28,750	04/15/2021	04/30/2026
66389X-BN-4	ORACLE CORP			1,2	..2.B FE	1,030,670	..91.9421	919,421	1,000,000	1,025,777	..0	..(4,893)	..0	..0	..3.250	..2.654	MN	4,153	32,500	01/18/2022	11/15/2027
69120V-AM-3	CIVIL ROCK CORE INCOME CORP			1,2	..2.C FE	997,380	..85.2515	852,515	1,000,000	998,025	..0	..510	..0	..0	..3.125	..3.182	MS	8,507	31,250	09/21/2021	09/23/2026
69506Y-SC-4	PACIFIC WESTERN BANK			2,5	..2.A PL	1,000,000	..91.9558	919,558	1,000,000	1,000,000	..0	..310	..0	..0	..3.250	..3.251	MN	5,417	32,500	04/27/2021	05/01/2031
74153W-CL-1	PRICOA GLOBAL FUNDING I	..SD			..1.D FE	999,910	..95.3743	953,743	1,000,000	999,979	..0	..29	..0	..0	..2.400	..2.401	MS	6,533	24,000	09/16/2019	09/23/2024
74930B-AG-0	RBB BANCORP			2,5	..2.B FE	1,000,000	..92.8570	928,570	1,000,000	1,000,000	..0	..0	..0	..0	..4.000	..4.001	AO	10,000	40,000	03/23/2021	04/01/2031
75574U-AC-5	READY CAPITAL CORP			1,2	..2.A PL	1,000,000	..97.3243	973,243	1,000,000	1,000,000	..0	..0	..0	..0	..6.125	..6.124	AO	10,378	32,667	04/08/2022	04/30/2025
75951A-AN-8	RELiance STANDARD LIFE GLOBAL FUNDING II	..SD		1	..1.E FE	997,220	..90.2912	902,912	1,000,000	998,341	..0	..391	..0	..0	..2.750	..2.794	JJ	12,222	27,500	01/13/2020	01/21/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	..2.A FE	997,720	..76.2187	762,187	1,000,000	998,058	..0	..200	..0	..0	..3.350	..3.377	AO	6,979	33,500	04/13/2021	04/16/2031
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC			1,2	..2.C FE	840,750	..87.6875	876,875	1,000,000	847,971	..0	..7,221	..0	..0	..2.500	..7.408	FA	10,417	..0	10/19/2022	08/01/2026
85325W-AA-6	STANDARD CHARTERED PLC	C		2,5	..1.G FE	999,990	..93.1262	931,262	1,000,000	1,000,023	..0	..8	..0	..0	..2.819	..2.820	JJ	11,824	28,190	01/07/2020	01/30/2026
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				..2.B PL	1,000,000	..90.6966	906,966	1,000,000	1,000,000	..0	..0	..0	..0	..4.250	..4.253	JAJO	10,625	42,500	03/31/2021	04/01/2026
876030-AA-5	TAPESTRY INC			1,2	..2.C FE	2,288,370	..78.3692	2,351,076	3,000,000	2,303,796	..0	..15,426	..0	..0	..3.050	..6.428	MS	26,942	15,250	09/28/2022	03/15/2032
882508-BB-9	TEXAS INSTRUMENTS INC	..SD		1,2	..1.D FE	1,032,002	..97.4058	1,013,020	1,040,000	1,038,336	..0	..1,178	..0	..0	..2.625	..2.745	MN	3,488	27,300	04/27/2017	05/15/2024
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	..SD		1	..1.E FE	999,100	..95.1620	951,620	1,000,000	999,677	..0	..178	..0	..0	..2.000	..2.019	AO	4,667	20,000	10/02/2019	10/07/2024
904764-AX-5	UNILEVER CAPITAL CORP	..SD		1,2	..1.E FE	1,237,588	..97.1342	1,214,178	1,250,000	1,247,453	..0	..1,838	..0	..0	..2.600	..2.756	MN	5,056	32,500	05/02/2017	05/05/2024
910304-AA-2	M&T BANK CORP				..2.B PL	1,000,000	..97.2373	972,373	1,000,000	1,000,000	..0	..0	..0	..0	..5.750	..5.748	AO	14,375	57,500	09/18/2014	10/01/2024
91159H-JJ-0	US BANCORP			1,2,5	..1.F FE	1,000,000	..104.6147	1,046,147	1,000,000	1,000,000	..0	..0	..0	..0	..5.850	..5.851	AO	11,375	..0	10/18/2022	10/21/2033
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	..2.C FE	1,463,790	..31.8750	1,378,125	1,500,000	1,469,244	..0	..5,454	..0	..0	..3.700	..4.253	JJ	23,279	27,750	03/14/2022	01/30/2027
950810-AA-9	WESBANKO INC			2,5	..2.B FE	1,000,000	..88.9307	889,307	1,000,000	1,000,000	..0	..0	..0	..0	..3.750	..3.751	AO	9,375	19,583	03/18/2022	04/01/2032
96524V-A*-7	WHITEHORSE FINANCE, INC.				..2.A PL	1,000,000	..98.2900	982,900	1,000,000	1,000,000	..0	..0	..0	..0	..6.000	..5.998	FA	24,000	60,000	08/07/2018	08/07/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						115,825,692	XXX	108,953,477	119,145,731	115,811,421	(146,037)	112,882	0	0	XXX	XXX	XXX	1,242,578	2,736,458	XXX	XXX
00443P-AA-7	ACE 2007-HE2 A1 - RMBS			4	..1.A FM	373,694	..86.2898	422,552	489,689	402,507	..0	..9,449	..0	..0	..4.529	..6.856	MON	308	8,167	02/23/2015	12/25/2036
026929-AA-7	AHM 2006-3 111 - RMBS			4	..1.A FM	107,519	..82.0219	112,522	137,186	109,873	..0	..3,201	..0	..0	..4.749	..6.216	MON	90	2,505	02/24/2016	12/25/2046
03464J-AA-9	AQMT 217 A1 - CMO/RMBS			4	..1.A FE	1,886,842	..84.1204	1,625,312	1,932,126	1,890,383	..0	..3,541	..0	..0	..1.978	..2.930	MON	3,185	31,848	02/10/2022	10/25/2066
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS			4	..1.A FM	275,393	..87.4617	314,671	359,781	300,012	..0	..21,349	..0	..0	..4.729	..9.941	MON	236	6,556	09/18/2014	01/25/2037
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS			4	..3.A FM	158,915	..88.7821	154,877	174,446	154,877	..(10,476)	..4,863	..0	..0	..4.079	..7.852	MON	593	4,645	07/22/2013	10/25/2035
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS			4	..1.A FE	935,221	..96.6959	921,521	953,009	935,464	..0	..243	..0	..0	..4.550	..5.290	MON	723	14,421	08/29/2022	07/25/2052
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS			4	..1.A	3,726,138	..83.8744	3,177,910	3,788,892	3,719,328	..0	..(6,810)	..0	..0	..3.000	..3.314	MON	9,472	94,722	02/17/2022	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	..1.A	3,243,949	..80.6602	2,721,612	3,374,171	3,239,686	..0	..(4,263)	..0	..0	..2.500	..3.143	MON	7,030	70,295	02/10/2022	06/26/2051
07384Y-KF-2	BSABS 2003-AC4 A - RMBS			4	..1.A FM	316,131	..91.5719	286,443	312,807	309,046	..0	..(374)	..0	..0	..5.500	..5.285	MON	1,434	16,619	07/10/2013	09/25/2033
073890-AG-1	BSARM 2007-1 3A1 - CMO/RMBS				..1.A FM	38,339	..93.5021	42,531	45,486	35,340	..0	..4,153	..0	..0	..3.309	..14.426	MON	125	1,447	03/03/2016	02/25/2047
12530B-AA-7	CFMT 2021-3 A - CMB			4	..1.A FE	1,540,805	..94.8470	1,461,409	1,540,807	1,543,171	..0	..2,365	..0	..0	..1.151	..1.575	MON	296	17,798	10/22/2021	10/27/2031

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12530G-AA-6	CFMT 2022-HB9 A - RMBS			4	1.A FE	898,500	.92.0000	909,083	988,134	905,579	0	7,079	0	0	3.250	6.636	MON	535	7,850		09/23/2022	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	1,892,542	.86.6450	1,731,891	1,998,836	1,914,022	0	21,480	0	0	2.000	3.416	MON	666	34,202		02/14/2022	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.F FE	2,229,147	.93.8456	2,091,975	2,229,167	2,224,575	0	(4,572)	0	0	3.757	3.902	MON	6,979	69,792		02/22/2022	03/25/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	1,890,262	.96.0473	1,845,128	1,921,061	1,889,861	0	(401)	0	0	4.650	5.349	MON	7,444	44,466		07/25/2067	07/25/2067
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS			4	1.A FE	970,498	.97.5996	951,994	975,408	970,503	0	5	0	0	5.169	5.179	MON	4,202	21,008		08/01/2022	06/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.A FM	372,668	.84.8238	344,752	406,433	346,432	0	4,907	0	0	5.250	7.711	MON	1,778	21,338		01/16/2014	04/25/2035
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS			4	1.A FM	39,502	.97.5276	37,862	38,822	39,139	0	(40)	0	0	6.500	6.194	MON	210	2,523		01/10/2014	10/25/2034
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS			4	1.A FE	1,642,526	.93.0000	1,581,072	1,700,078	1,661,829	0	19,304	0	0	2.000	4.403	MON	567	25,029		03/28/2022	03/25/2062
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	162,201	.87.9556	139,355	158,438	162,011	0	72	0	0	3.500	3.114	MON	462	5,545		01/14/2020	03/25/2050
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS			4	1.A FM	75,311	.91.5899	84,583	92,349	80,448	0	3,787	0	0	3.601	9.139	MON	277	3,019		10/04/2013	09/25/2036
17030E-AA-5	CHNGE 2022-3 A1 - RMBS			4	1.F FE	1,859,670	.96.1300	1,827,035	1,900,587	1,858,673	0	(997)	0	0	5.000	6.267	MON	7,919	47,515		06/24/2022	05/25/2067
17309A-AD-1	CWALT 2006-A1 1A4 - CMO/RMBS			4	1.A FM	294,175	.89.6029	290,941	324,700	282,066	0	12,344	0	0	5.750	11.909	MON	1,556	18,637		08/16/2012	04/25/2036
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	679,915	.85.8547	583,739	679,916	679,893	0	(11)	0	0	1.390	1.388	MON	787	9,449		10/06/2020	01/26/2065
24380X-AA-5	DRMT 2022-2 A1 - CMO/RMBS			4	1.A FE	909,588	.94.0843	856,904	910,783	909,654	0	65	0	0	4.300	4.449	MON	3,264	29,373		03/25/2022	03/25/2067
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS			4	1.A FM	237,156	.89.5146	269,574	301,151	273,692	0	6,483	0	0	4.689	5.456	MON	196	6,968		09/23/2013	12/25/2036
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS			4	1.A PL	1,793,814	.90.0762	1,794,088	1,991,744	1,811,262	0	17,448	0	0	2.500	6.485	MON	830	9,388		09/26/2022	01/25/2057
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS			4	1.A PL	889,882	.89.5125	894,473	999,272	898,428	0	8,546	0	0	2.500	6.968	MON	416	3,400		09/26/2022	01/25/2057
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS			4	1.A PL	4,077,425	.89.9668	4,025,653	4,474,596	4,143,536	0	66,111	0	0	2.000	5.512	MON	1,492	29,390		06/21/2022	06/25/2052
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS			4	1.A	828,023	.84.0334	746,434	888,258	827,891	0	(132)	0	0	3.000	4.157	MON	2,221	17,765		04/08/2022	11/27/2051
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS			4	1.A	1,805,312	.80.8895	1,451,914	1,794,935	1,802,466	0	(2,786)	0	0	2.500	2.456	MON	3,739	44,873		10/20/2021	11/27/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS			4	1.A	1,392,370	.80.4676	1,119,008	1,390,631	1,390,556	0	(1,807)	0	0	2.500	2.519	MON	2,897	34,766		11/10/2021	11/27/2051
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	961,440	.98.5453	978,392	992,835	960,621	0	(819)	0	0	5.710	7.076	MON	4,724	9,448		10/14/2022	08/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS			4	1.A FE	973,597	.97.1412	945,767	973,600	974,069	0	472	0	0	5.269	5.789	MON	4,275	17,100		08/12/2022	08/25/2067
36263N-AB-1	GSMB5 2022-PJ1 A2 - CMO/RMBS			4	1.A	1,837,098	.80.4483	1,504,477	1,870,117	1,834,452	0	(2,646)	0	0	2.500	2.790	MON	3,896	46,753		01/10/2022	05/28/2052
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS			4	1.A FM	271,618	.35.1664	166,408	473,202	175,419	0	(20,646)	0	0	6.000	5.239	MON	2,366	30,233		09/03/2013	09/25/2037
46637V-AA-3	JPTPE A - CMO/RMBS			4	1.A FE	151,198	.88.8672	136,758	153,891	151,563	0	40	0	0	3.000	3.330	MON	385	4,617		12/02/2013	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS			4	1.A FE	71,279	.84.8984	63,036	74,249	71,693	0	55	0	0	2.500	3.142	MON	155	1,856		08/11/2014	12/27/2042
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	3,500,942	.81.4600	2,971,903	3,648,299	3,497,328	0	(3,614)	0	0	2.500	3.197	MON	7,601	76,006		02/10/2022	02/26/2052
46654D-AD-5	JPMMT 211NV4 A2 - CMO/RMBS			4	1.A	1,037,961	.84.3662	1,111,818	1,317,849	1,036,704	0	(1,257)	0	0	3.000	6.969	MON	3,295	5,589		10/19/2022	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS			4	1.A	1,814,226	.80.6072	1,502,301	1,863,731	1,812,301	0	(1,925)	0	0	2.500	2.913	MON	3,883	50,269		02/03/2022	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS			4	1.A FE	924,230	.94.2500	938,693	995,960	924,536	0	306	0	0	4.750	6.522	MON	3,942	3,942		11/22/2022	01/25/2063
52522D-AG-6	LXS 2006-16N AA1 - RMBS			4	2.B FM	331,739	.94.8796	405,336	427,211	433,156	0	24,947	0	0	4.789	7.540	MON	284	7,000		10/07/2015	11/25/2046
58549D-AC-9	MELLO 221NV1 A2 - CMO/RMBS			4	1.A	1,855,214	.84.2095	1,578,047	1,873,954	1,853,551	0	(1,663)	0	0	3.000	3.189	MON	4,685	46,849		02/10/2022	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	761,252	.80.7612	613,455	759,591	760,177	0	(1,066)	0	0	2.500	2.499	MON	1,582	18,990		10/22/2021	07/25/2051
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS			4	1.A	1,807,664	.80.8134	1,510,884	1,869,595	1,806,629	0	(1,036)	0	0	2.344	3.035	MON	487	38,917		02/09/2022	12/25/2051
61772D-AE-0	MSRM 2021-6 A3 - CMO/RMBS			4	1.A	1,753,952	.80.7763	1,407,541	1,742,517	1,751,461	0	(2,446)	0	0	2.500	2.446	MON	3,630	43,563		10/15/2021	09/25/2051
64352V-MA-6	NCHET 2005-A A6 - RMBS			4	1.A FM	29,281	.93.5676	29,341	31,358	27,886	0	157	0	0	4.954	10.331	MON	129	1,483		01/27/2012	08/25/2035
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022			4	1.A	740,886	.84.4542	795,499	941,929	739,847	0	(1,039)	0	0	3.000	6.664	MON	2,355	4,710		10/21/2022	03/25/2052
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS			4	1.A	865,151	.83.8438	928,730	863,677	863,677	0	(1,475)	0	0	3.000	4.176</						

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	1.A	208,796	82.3734	169,581	205,868	208,691	0	34	0	0	3.000	2.703	MON	515	6,176	02/14/2020	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	333,715	83.4670	274,447	328,809	333,386	0	(5)	0	0	3.000	2.666	MON	822	9,864	03/04/2020	12/27/2049
74923G-AC-7	RALI 2007-QA1 A3 - RMBS			4	1.A FM	153,838	82.7710	162,019	195,744	167,312	0	8,792	0	0	4.729	7.574	MON	129	3,561	11/24/2015	01/25/2037
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	119,000	88.6636	103,902	117,187	119,293	0	(915)	0	0	3.500	2.633	MON	342	4,101	10/11/2019	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	3,133,586	80.7831	2,548,759	3,155,066	3,128,664	0	(4,917)	0	0	2.500	2.638	MON	6,573	76,060	01/13/2022	11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS			4	1.A	1,858,060	80.8054	1,532,297	1,896,282	1,855,567	0	(2,493)	0	0	2.500	2.827	MON	3,951	43,480	01/10/2022	01/25/2052
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS			4	1.D FM	375,597	85.6785	379,925	443,431	375,223	0	30,951	0	0	6.000	16.870	MON	2,217	26,606	09/02/2011	06/25/2036
74968R-AA-3	RPIT 191 A - CMO/RMBS				1.A FE	305,040	84.1200	258,601	307,420	305,572	0	102	0	0	2.750	2.939	MON	141	8,454	10/09/2019	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	1,236,398	93.8243	1,160,043	1,236,400	1,236,410	0	31	0	0	1.259	1.265	MON	173	15,790	11/17/2021	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	825,856	79.7630	666,023	835,002	825,874	0	(18)	0	0	2.125	2.164	MON	296	17,744	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	1,920,375	85.1060	1,636,616	1,923,032	1,920,399	0	24	0	0	3.000	3.022	MON	962	52,563	01/21/2022	01/25/2062
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	930,381	89.6739	896,739	1,000,000	936,881	0	6,501	0	0	4.000	6.118	MON	667	15,111	08/04/2022	08/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	941,806	94.0639	892,964	949,317	940,442	0	(1,364)	0	0	4.000	4.477	MON	3,164	28,480	03/29/2022	01/25/2070
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS			4	1.A FM	585,269	86.8675	652,874	751,575	618,460	0	25,172	0	0	4.989	7.916	MON	521	16,815	02/11/2016	05/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,782,632	80.4317	1,422,687	1,768,813	1,780,100	0	(2,455)	0	0	2.500	2.428	MON	3,685	44,220	10/13/2021	07/25/2051
78434K-AA-5	SGR 222 A1 - CMO/RMBS			4	1.A FE	974,093	99.2933	967,814	974,702	974,112	0	19	0	0	5.345	5.327	MON	4,341	21,740	07/29/2022	08/25/2062
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	404,795	86.2819	343,258	397,833	403,839	0	(378)	0	0	3.500	3.156	MON	1,160	13,924	11/14/2019	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	156,803	88.5542	136,008	153,587	157,733	0	(719)	0	0	3.500	2.375	MON	448	5,376	10/08/2019	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	487,210	90.1989	428,870	475,472	483,459	0	(9,168)	0	0	3.500	2.814	MON	1,387	16,641	02/13/2020	03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS			4	1.A	1,390,136	80.4634	1,106,963	1,375,734	1,388,111	0	(1,957)	0	0	2.500	2.394	MON	2,866	34,393	10/06/2021	11/25/2051
83611M-JX-7	SVHE 2005-PT4 2A4 - RMBS			4	1.A FM	230,200	97.0931	292,168	300,915	298,683	0	4,896	0	0	5.089	5.973	MON	213	6,109	10/09/2013	12/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	1.A FM	303,232	62.7683	238,477	379,933	231,753	0	8,546	0	0	3.652	9.556	MON	1,156	12,799	02/16/2016	07/25/2035
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS				1.E FE	367,044	90.0000	349,566	388,407	369,010	0	795	0	0	4.669	12.086	MON	252	7,594	07/09/2020	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS			4	1.A FM	227,468	87.5688	248,303	283,552	220,467	0	3,940	0	0	6.450	11.241	MON	1,524	8,368	02/18/2014	11/25/2036
90355R-AC-6	UIMMT-211NV3-A3 - CMO/RMBS			4	1.A	2,654,443	80.4157	2,203,801	2,740,512	2,651,157	0	(3,286)	0	0	2.500	3.026	MON	5,709	57,094	02/04/2022	11/25/2051
91824N-AC-6	UIM 211 A3 - CMO/RMBS			4	1.A	1,252,829	80.7103	1,003,013	1,242,732	1,250,844	0	(1,789)	0	0	2.500	2.423	MON	2,589	31,068	10/13/2021	08/25/2051
92539A-AA-2	VERUS 226 A1 - CMO/RMBS			4	1.A FE	1,399,160	97.4280	1,375,881	1,412,203	1,396,770	0	(2,389)	0	0	4.940	5.448	MON	5,814	34,670	06/21/2022	06/27/2067
92539N-AA-4	VERUS 227 A1 - CMO/RMBS			4	1.A FE	479,811	97.9707	470,079	479,816	478,314	0	(1,497)	0	0	5.152	5.379	MON	2,060	10,300	07/28/2022	07/25/2067
929227-4T-0	WAMJ 2003-S4 2A1 - CMO/RMBS			4	1.A FM	69,349	97.2411	67,163	69,068	67,929	0	49	0	0	5.500	6.061	MON	317	3,789	03/03/2016	06/25/2033
92990G-AG-8	WAMJ 2007-HY5 2A5 - CMO/RMBS			4	1.A FM	363,641	87.4873	410,711	469,452	419,740	0	19,033	0	0	3.260	8.548	MON	1,275	14,789	02/17/2016	06/25/2037
933636-AL-6	WAMJ 2007-HY4 5A1 - CMO/RMBS			4	1.A FM	117,108	92.2969	121,300	131,423	128,803	0	4,828	0	0	3.156	7.197	MON	346	3,812	02/23/2016	11/25/2036
95002K-AA-1	WFMS 2020-1 A1 - CMO/RMBS			4	1.A	432,364	88.2656	377,150	427,290	427,575	0	(7,464)	0	0	3.000	2.758	MON	1,068	12,819	02/14/2020	12/27/2049
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						88,915,556	XXX	80,114,091	92,722,493	89,134,115	(10,476)	236,414	0	0	XXX	XXX	XXX	194,487	1,992,597	XXX	XXX
05608B-AA-8	BX 2019-1MC A - CMBS			4	1.A	1,000,000	97.6618	976,618	1,000,000	1,000,000	0	0	0	0	5.318	5.376	MON	2,511	25,430	05/02/2019	04/17/2034
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,000,000	XXX	976,618	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,511	25,430	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS			2	2.C FE	1,153,798	72.7620	839,532	1,153,805	1,153,816	0	0	0	0	3.376	3.376	MON	1,623	38,952	10/07/2019	10/16/2039
000825-AA-7	ACAM 19FL1 A - CDO/CMBS			4	1.A FE	488,764	99.4794	486,219	488,764	488,764	0	0	0	0	5.817	5.894	MON	1,264	15,575	12/10/2019	11/16/2034
000844-AA-3	ABPCI 8 A1B - CDO			4	1.A FE	500,000	89.8861	449,431	500,000	500,000	0	0	0	0	2.462	2.489	JAJJ	2,428	12,310	03/10/2020	04/20/2032
00086A-AS-3	ABPCI 1 AB2 - CDO			4	1.A FE	2,000,000	86.0323	1,720,646	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJJ	10,847	55,000	04/29/2021	07/20/2033
00090N-AC-4	ABDLF 11 A2 - CDO			4	1.F FE	2,000,000	88.7277	1,774,554	2,000,000	2,000,000	0	0	0	0	3.550	3.565	JAJJ	12,622	46,544	02/15/2022	03/01/2032
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	1,998,009	91.4499	1,827,245	1,998,083	1,995,125	0	(3,505)	0	0	1.819	1.924	MON	3,029	36,345	03/04/2020	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.B FE	999,998	91.2642	912,642	1,000,000	998,406	0	(2,591)	0	0	2.120	2.239	MON	1,767	21,200	03/04/2020	04/17/2037
00217L-AA-0	AREIT 2019-CRE3 A - CMBS			4,5	1.A FE	46,951	98.0628	46,042	46,951	46,951	0	0	0	0	5.437	5.558	MON	113	1,237	08/09/2019	09/16/2036

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		4	5	1.A FE	1,000,000	.97.0622	970,622	1,000,000	1,000,000	.0	.0	.0	.0	.5.740	.5.753	MON	2,551	29,191	08/09/2019	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		2		2.A FE	498,166	.80.1032	399,054	498,175	498,174	.0	.0	.0	.0	.3.351	.3.375	MON	742	16,694	02/03/2020	01/17/2040
00436M-AA-3	AALLC 181 A - RMBS		4		1.F FE	242,569	.95.8813	232,637	242,630	242,601	.0	15	.0	.0	.3.870	.3.911	MON	756	9,390	06/13/2018	12/02/2033
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		4		1.A FE	1,285,891	.95.2867	1,225,333	1,285,943	1,284,330	.0	(134)	.0	.0	.3.467	.3.480	MON	3,715	44,584	02/26/2015	04/17/2052
02666A-AB-4	AH4R 2015-SFR1 B - RMBS		4		1.A FE	349,984	.95.4169	333,959	350,000	349,514	.0	(40)	.0	.0	.3.813	.3.830	MON	1,112	13,346	02/26/2015	04/18/2052
02666A-AC-2	AH4R 2015-SFR1 C - RMBS		4		1.A FE	249,989	.95.5909	238,977	250,000	249,627	.0	(31)	.0	.0	.4.110	.4.131	MON	856	10,275	02/26/2015	04/18/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS	.SD.	1	2	1.A FE	1,948,240	.99.4947	1,989,895	2,000,000	1,997,598	.0	11,504	.0	.0	.3.070	.3.685	MON	2,729	61,400	06/11/2018	03/15/2048
03235T-AA-5	ACEF 2014-1 A - ABS		4		5.B GI	99,609	60.0000	196,468	327,446	165,350	25,219	40,522	.0	.0	.8.000	46.988	MON	800	26,222	08/10/2015	12/20/2024
03290A-AA-8	ANCHF 13 A1 - CDO	C.	1	2	1.A FE	1,000,000	.86.2000	862,000	1,000,000	1,000,000	.0	.0	.0	.0	.2.875	2.885	JAJO	5,111	37,535	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO	C.	2		1.A FE	1,000,000	.85.9000	859,000	1,000,000	1,000,000	.0	.0	.0	.0	.3.000	.3.011	JAJO	5,833	24,917	11/16/2021	01/23/2040
03329L-AS-0	ANCHF 2R AR - CDO		4		1.A FE	1,000,000	.93.4563	934,563	1,000,000	1,000,000	.0	.0	.0	.0	.3.928	.3.927	AO	7,201	39,280	01/17/2020	04/26/2038
03331F-AA-8	ANCHF 7 A - CDO		4		1.A FE	3,041,250	.95.2917	2,858,751	3,000,000	3,031,345	.0	(9,905)	.0	.0	.4.620	4.195	AO	25,410	138,600	03/09/2022	04/25/2037
03666L-AL-6	ANTR 201R A1R - CDO	C.	4		1.A FE	1,000,000	.95.2500	952,500	1,000,000	1,000,000	.0	.0	.0	.0	.5.785	6.271	JAJO	11,087	24,184	11/16/2021	10/24/2033
038413-AA-8	AQFIT 2020-A A - ABS		4		1.F FE	502,592	.94.3294	474,180	502,685	502,605	.0	4	.0	.0	.1.900	1.915	MON	371	9,551	08/19/2020	07/17/2046
03880V-AA-8	ARQLO 2019-FL2 A - CMBS	C.	4	5	1.A FE	526,306	.99.7195	524,830	526,306	526,306	.0	.0	.0	.0	.5.650	5.708	MON	1,404	14,735	11/01/2019	09/15/2034
03880W-AC-2	ARQLO 2020-FL1 AS - CMBS	C.	4	5	1.A FE	1,000,000	.97.5703	975,703	1,000,000	1,000,000	.0	.0	.0	.0	.5.817	5.883	MON	2,747	30,026	02/21/2020	02/15/2035
05072L-AA-3	AUDAX 3 A - CDO	C.	4		1.A FE	1,944,840	.98.1692	1,904,473	1,939,990	1,943,162	.0	(1,678)	.0	.0	.5.853	6.294	JAJO	23,023	52,198	01/05/2022	01/20/2030
05377R-DY-7	AESOP 2020-2 A - ABS		4		1.B FE	2,998,579	.90.7086	2,721,257	3,000,000	2,993,099	.0	(2,274)	.0	.0	.2.020	2.113	MON	1,852	60,600	02/22/2027	
05492K-AA-7	BDS 2019-FL4 A - CDO/CMBS	C.	4		1.A FE	84,373	.98.9343	83,418	84,317	84,317	.0	(730)	.0	.0	.5.426	5.539	MON	203	2,260	01/08/2021	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C.	4	5	1.A FE	1,010,593	.98.9540	1,012,552	1,023,256	1,020,243	.0	1,930	.0	.0	.5.073	6.583	MON	1,874	28,895	01/12/2021	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C.	4		1.A FE	1,500,000	.95.6648	1,434,972	1,500,000	1,500,000	.0	.0	.0	.0	.5.439	5.490	MON	2,946	40,124	10/01/2021	11/18/2038
05553E-AA-7	BFNS 221 A - CDO	C.	4	5	1.D FE	972,500	.92.6583	926,583	1,000,000	973,863	.0	1,363	.0	.0	.5.000	5.687	AO	11,389	11,944	07/06/2022	07/10/2035
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C.	4		1.A FE	2,000,000	.95.7535	1,915,069	2,000,000	2,000,000	.0	.0	.0	.0	.5.638	5.698	MON	5,325	56,746	12/09/2021	12/15/2038
072917-AC-1	BXCMM 2022-1 A2 - CDO		4		1.A FE	2,500,000	.87.1469	2,178,671	2,500,000	2,500,000	.0	.0	.0	.0	.3.410	3.424	JAJO	16,813	50,913	02/10/2022	03/20/2035
09261M-AA-4	BLKMM V1 A - CDO	C.	4		1.A FE	2,000,000	.97.0492	1,940,985	2,000,000	2,000,000	.0	.0	.0	.0	.5.943	6.117	JAJO	24,100	55,637	02/08/2021	04/20/2033
09748R-AA-6	BOJA 2020-1 A2 - ABS		4		2.B FE	1,488,750	.89.6372	1,334,474	1,488,750	1,488,750	.0	.0	.0	.0	.3.832	3.832	JAJO	11,251	57,049	09/29/2020	10/20/2050
10805V-AS-6	BRDGE 22SFR1 A - RMBS		4		1.A FE	1,822,065	.91.3980	1,827,960	2,000,000	1,828,740	.0	6,675	.0	.0	.3.400	6.751	MON	5,856	.0	11/17/2022	11/19/2037
12327A-AA-6	BJETS 221 A - ABS		4		1.G FE	2,217,666	.91.3063	2,087,157	2,285,885	2,222,591	.0	4,925	.0	.0	.4.455	5.327	MON	4,526	59,404	05/05/2022	06/15/2037
12434L-AA-2	BXMT 2020-FL2 A - CMBS		4	5	1.A FE	1,537,565	.98.7391	1,518,177	1,537,565	1,537,565	.0	.0	.0	.0	.5.227	5.361	MON	3,572	38,734	01/31/2020	02/18/2038
12479R-AP-5	CAUTO 2017-1 A2 - ABS		4		1.E FE	227,663	.95.9157	214,609	223,748	224,894	.0	(515)	.0	.0	.4.180	3.799	MON	416	9,353	01/09/2020	04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS		4		1.A FE	1,688,507	.93.2628	1,645,120	1,763,961	1,702,281	.0	13,765	.0	.0	.2.690	4.462	MON	2,109	29,740	06/22/2022	02/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS		4		1.A FE	892,997	.89.4588	798,997	893,145	893,016	.0	3	.0	.0	.3.030	3.053	MON	1,203	27,087	01/15/2020	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		4		1.A FE	1,454,874	.89.2990	1,299,300	1,455,000	1,454,874	.0	.0	.0	.0	.3.350	3.350	MON	2,166	36,301	03/08/2022	03/15/2052
12528C-AQ-4	CFIP 2014-1 BR - CDO		4		1.B FE	1,000,000	.97.8526	978,526	1,000,000	999,994	.0	48	.0	.0	.5.791	5.838	JAJO	12,868	28,535	06/30/2017	07/13/2029
12529K-AA-0	CFMT 21GRN1 A - ABS		4		1.D FE	779,211	.92.0637	717,377	779,218	779,211	.0	.0	.0	.0	.1.100	1.103	MON	262	8,571	02/11/2021	03/20/2041
12563L-AA-6	CLIF 203 A - ABS		4		1.F FE	558,635	.86.8942	485,521	558,750	558,643	.0	.0	.0	.0	.2.070	2.070	MON	418	11,566	10/02/2020	10/18/2045
14576A-AA-0	CARM 201 A1 - RMBS		4		1.A FE	979,594	.84.6637	829,704	980,000	979,616	.0	10	.0	.0	.2.010	2.012	MON	875	19,702	11/18/2020	12/15/2050
15137E-BN-2	CECLO 21 A1R - CDO		4		1.A FE	995,952	.98.3812	979,830	995,952	995,952	.0	.0	.0	.0	.5.328	5.386	JAJO	9,728	20,936	03/23/2021	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C.	4		1.A FE	1,872,795	.98.7182	1,848,790	1,872,795	1,878,944	.0	6,579	.0	.0	.5.479	5.349	JAJO	21,663	45,493	06/29/2018	07/15/2030
15672R-AC-9	CERB 24 B - CDO	C.	4		1.B FE	1,000,000	.97.4385	974,385	1,000,000	999,335	.0	(313)	.0	.0	.5.979	6.751	JAJO	12,623	29,389	06/29/2018	07/15/2030
15673N-AA-1	CERB 22 A - CDO	C.	4		1.A FE	1,000,000	.98.5684	985,684	1,000,000	999,762	.0	(460)	.0	.0	.5.479	6.221	JAJO	11,567	24,292	02/08/2018	04/15/2030
15674P-AA-5	CERB XXXIII A - CDO	C.	2		1.A FE	1,000,000	.96.2501	962,501	1,000,000	1,000,000	.0	.0	.0	.0	.5.639	5.973	JAJO	11,905	25,923	06/23/2021	07/23/2033
19421U-AA-2	CASL 2019-A A1 - ABS		4		1.A FE	911,091	.96.8405	882,580	911,376	911,008	.0	49	.0	.0	.5.789	1.573	MON	733	28,169	07/10/2019	12/28/2048
21872B-AG-1	CAFL 181 B - RMBS		4		1.D FE	499,980	.99.5585	497,792	500,000	499,306	.0	(2)	.0	.0	.4.003	4.002	MON	1,668	20,015	06/27/2018	06/01/2051
233046-AN-1	DNKN 211 A21 - RMBS		4		2.B FE	1,779,834	.85.3255	1,689,445	1,980,000	1,804,977	.0	25,143	.0	.0	.2.045	4.616	FWAN	4,611	30,368	05/05/2022	11/20/2051

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23342K-AC-8	DRB 2017-A A2B - ABS		4		1.A FE	14,537	.99.7652	14,508	14,543	14,542	.0	.2	.0	.0	2.850	2.901	MON	.7	.414	04/13/2017	05/27/2042
244608-AQ-8	DPATH 2018-1 A2R - CDO	C	4		1.A FE	1,500,000	.93.3311	1,399,967	1,500,000	1,500,000	.0	.0	.0	.0	4.946	4.976	JAJO	15,662	20,402	06/06/2022	07/15/2033
24460R-AA-1	DPATH 2020-1 A1 - CDO	C	4		1.A FE	2,000,000	.98.1732	1,963,464	2,000,000	2,000,000	.0	.0	.0	.0	5.929	6.643	JAJO	25,034	58,376	03/05/2020	04/19/2032
25402J-AA-7	DBRG 211 A2 - ABS		4		2.B FE	1,000,000	.85.8116	858,116	1,000,000	1,000,000	.0	.0	.0	.0	3.933	3.933	MJSD	656	39,330	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS		4		2.A FE	927,736	.95.2774	895,608	940,000	929,228	.0	1.492	.0	.0	4.474	4.949	JAJO	7,710	10,514	07/25/2022	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		4		2.A FE	1,394,594	.91.4021	1,305,908	1,428,750	1,398,301	.0	3,707	.0	.0	4.118	4.678	JAJO	10,787	29,418	05/05/2022	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		4		2.A FE	1,564,103	.94.6365	1,585,351	1,675,200	1,570,076	.0	5,974	.0	.0	4.116	6.654	JAJO	12,641	7,359	11/02/2022	07/27/2048
26208L-AC-2	HONK 2018-1 A2 - RMBS				2.C FE	896,208	.92.8637	886,848	955,000	900,697	.0	4,489	.0	.0	4.739	7.553	JAJO	8,926	11,314	10/11/2022	04/20/2048
26209X-AF-8	HONK 221 A2 - RMBS		4		2.C FE	1,000,000	.99.6873	996,873	1,000,000	1,000,000	.0	.0	.0	.0	7.393	7.393	JAJO	14,581	3,080	09/28/2022	10/21/2052
28853R-AL-3	ECLQ IV AR - CDO		4		1.A FE	306,993	.99.3106	304,877	306,993	306,993	.0	.0	.0	.0	5.659	5.924	JAJO	3,668	8,048	05/19/2021	04/15/2029
28853R-AN-9	ECLQ IV BR - CDO		4		1.A FE	500,000	.99.2029	496,014	500,000	500,000	.0	.0	.0	.0	6.079	6.781	JAJO	6,417	15,249	05/19/2021	04/15/2029
33767P-AA-6	FKH 2022-SFR2 A - RMBS		4		1.A FE	479,585	.94.5642	470,162	497,188	478,849	.0	(736)	.0	.0	4.250	5.261	MON	1,761	8,922	06/15/2022	07/19/2039
34417R-AB-2	FOCUS 221 A2 - RMBS		4		2.B FE	997,500	.95.7345	954,952	997,500	997,500	.0	.0	.0	.0	7.206	7.206	JAJO	12,180	23,760	06/28/2022	07/30/2052
34955Y-AN-9	FCBSL VI B2R - CDO		4		1.C FE	1,500,000	.88.6065	1,329,098	1,500,000	1,500,000	.0	.0	.0	.0	2.904	2.914	JAJO	8,228	43,559	08/05/2020	07/23/2031
34960J-AU-9	FCO 6RR A2R - CDO		4		1.A FE	500,000	.98.0409	490,204	500,000	499,867	.0	80	.0	.0	5.509	1.815	JAJO	6,274	12,884	06/29/2018	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO		4		1.C FE	1,000,000	.97.3852	973,852	1,000,000	999,400	.0	14	.0	.0	5.959	6.032	JAJO	13,573	30,319	06/29/2018	07/10/2030
34960J-BC-8	FCO 6RR BFR - CDO		4		1.C FE	1,000,000	.94.2335	942,335	1,000,000	1,000,096	.0	(41)	.0	.0	4.940	4.966	JAJO	11,115	49,400	06/29/2018	07/10/2030
34961J-AY-0	FCO 9R A1T - CDO		4		1.A FE	1,000,000	.95.6253	956,253	1,000,000	1,000,000	.0	.0	.0	.0	5.629	5.963	JAJO	11,884	26,050	09/20/2021	10/15/2033
34961J-BE-3	FCO 9R BR - CDO		2		1.C FE	1,200,000	.92.9752	1,115,703	1,200,000	1,200,000	.0	.0	.0	.0	6.029	6.072	JAJO	15,274	36,193	09/20/2021	10/15/2033
361528-AA-0	GBXL 2022-1 A - ABS		4		1.F FE	1,457,263	.86.7354	1,264,572	1,457,965	1,457,277	.0	14	.0	.0	2.870	2.872	MON	1,279	36,148	02/01/2022	02/20/2052
36656R-AH-4	GRMML 191 A1S - CDO		4		1.A FE	1,975,000	.98.7936	1,975,871	2,000,000	1,977,471	.0	2,471	.0	.0	6.643	7.782	JAJO	26,939	.0	11/15/2022	07/21/2031
38172F-AA-6	GOCAP 34R AR1 - CDO	C	4		1.A FE	1,665,000	.98.7013	1,643,377	1,665,000	1,665,000	.0	.0	.0	.0	6.232	6.501	FMAN	15,852	48,845	02/28/2019	03/14/2031
38172H-AA-2	GOCAP 45 A - CDO	C	4		1.A FE	1,000,000	.97.5582	975,582	1,000,000	1,000,000	.0	.0	.0	.0	5.963	6.016	JAJO	12,091	28,021	08/22/2019	10/20/2031
38174Y-AA-3	GOCAP 24MR AR - CDO	C	4		1.A FE	1,000,000	.97.7915	977,915	1,000,000	999,647	.0	(253)	.0	.0	6.132	6.426	FMAN	9,368	28,317	10/17/2017	11/05/2029
38175B-AA-2	GOCAP 36 A - CDO	C	2		1.A FE	2,000,000	.97.9308	1,958,616	2,000,000	2,000,136	.0	20	.0	.0	5.832	6.054	FMAN	17,819	50,517	02/23/2018	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO	C	4		1.C FE	1,500,000	.97.7985	1,466,977	1,500,000	1,499,955	.0	68	.0	.0	6.143	6.228	JAJO	18,684	44,770	07/17/2018	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO		4		1.A FE	1,000,000	.98.3792	983,792	1,000,000	1,001,425	.0	1,765	.0	.0	6.008	5.325	JAJO	11,349	27,795	08/07/2017	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO		4		1.C FE	800,000	.96.9461	775,569	800,000	799,750	.0	120	.0	.0	6.508	6.546	JAJO	9,835	26,292	08/07/2017	10/25/2030
38175W-AA-6	GOCAP 31 A1R - CDO		4		1.A FE	1,357,735	.99.0245	1,344,086	1,357,328	1,357,325	.0	(381)	.0	.0	5.952	6.009	FMAN	12,342	35,944	12/14/2021	08/05/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	4		1.A FE	3,982,000	.98.1284	3,925,137	4,000,000	3,991,615	.0	9,615	.0	.0	6.212	6.550	FMAN	37,960	102,274	02/22/2022	05/05/2032
38177G-AA-9	GCTLF 2020-1 A - CDO	C	4		1.A FE	2,281,106	.99.6838	2,273,893	2,281,106	2,281,106	.0	.0	.0	.0	6.193	6.289	JAJO	28,644	57,105	03/04/2022	10/22/2029
38177G-AE-1	GCTLF 2020-1 C - CDO	C	4		1.C FE	2,002,500	.98.4559	1,969,117	2,000,000	2,000,000	.0	(2,500)	.0	.0	7.893	8.098	JAJO	32,009	75,851	02/10/2022	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO		4		1.A FE	1,500,000	.96.5906	1,448,859	1,500,000	1,500,000	.0	.0	.0	.0	5.679	6.399	JAJO	17,984	39,629	02/22/2021	04/15/2033
38178E-AA-3	GOCAP 16RR 1R2 - CDO	C	2		1.A FE	440,000	.96.7809	425,836	440,000	440,000	.0	.0	.0	.0	5.968	6.027	JAJO	4,960	12,051	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO		4		1.A FE	1,500,000	.95.8992	1,438,488	1,500,000	1,500,000	.0	.0	.0	.0	5.773	5.814	JAJO	17,558	42,878	08/06/2021	08/26/2033
390556-AL-2	GRITLK 141R AR - CDO		4			970,151	.99.6661	966,911	970,151	970,247	.0	62	.0	.0	5.699	5.820	JAJO	11,672	25,829	08/06/2017	10/15/2029
39809P-AA-3	GSTNE 21FL3 A - CMBS		4		1.A FE	1,000,000	.96.6658	966,658	1,000,000	1,000,000	.0	.0	.0	.0	5.518	5.496	MON	2,606	25,953	07/29/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS		4		2.B FE	2,757,002	.93.9022	2,697,341	2,872,500	2,766,462	.0	9,460	.0	.0	4.959	6.653	MJSD	4,353	71,224	09/29/2022	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS		4		2.B FE	908,950	.85.5859	838,742	980,000	915,615	.0	6,665	.0	.0	3.981	5.577	MJSD	1,192	29,260	05/12/2022	12/20/2050
43133A-AA-5	H1TR 2018-1 A1 - CDO	C	4		1.B FE	2,101,221	.92.0000	1,972,575	2,144,103	2,119,357	.0	9,203	.0	.0	5.269	6.142	JAJO	25,731	50,048	08/13/2018	10/11/2038
43133J-AA-6	H1TR 2019-2 A1 - CDO	C	4		1.C FE	1,783,473	.93.0000	1,664,873	1,790,186	1,785,600	.0	2,448	.0	.0	6.425	6.614	FMAN	12,780	55,283	04/16/2019	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO	C	4		1.C FE	1,000,000	.83.0833	830,833	1,000,000	1,000,000	.0	.0	.0	.0	2.600	2.608	FMAN	4,333	24,339	11/15/2021	11/01/2035
43283A-AA-3	HGVT 2017-A - RMBS		4		1.C FE	120,672	.98.4283	118,792	120,689	120,683	.0	.2	.0	.0	2.660	2.680	MON	.54	3,210	02/22/2017	12/26/2028
43730N-AA-4	HPA 221 A - CMBS		4		1.A FE	1,904,390	.93.8559	1,805,559	1,923,756	1,897,753	.0	(6,637)	.0	.0	3.930	4.442	MON	6,300	49,352	03/25/2022	04/19/2039
46618A-AA-2	HENDR 2014-2 A - RMBS		2		1.A FE	284,542	.86.6064	243,841	281,550	284,131	.0	(66)	.0	.0	3.610	3.469	MON	452	10,164	07/26/2016	01/17/2073

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46619X-AA-1	HENDR 2015-3 A - RMBS		2		1.A FE	627,283	86.1086	540,618	627,833	627,340	0	3	0	0	4.080	4.125	MON	1,138	25,616	11/20/2015	03/17/2070
466365-AB-9	JACK 2019-1 A21I - RMBS		4		2.B FE	885,478	90.5019	889,181	982,500	888,965	0	3,487	0	0	4.476	4.128	FIAN	4,398	10,994	10/27/2022	08/25/2049
476681-AB-7	JMIKE 211 A21 - ABS		2		2.B FE	1,990,000	84.1942	1,675,465	1,990,000	1,990,000	0	0	0	0	2.891	2.891	FIAN	7,351	53,696	12/03/2021	02/15/2052
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		4		2.B FE	4,975,000	91.4767	4,550,966	4,975,000	4,975,000	0	0	0	0	4.098	4.153	JAJO	34,369	126,206	03/09/2022	04/30/2052
48254V-AE-3	KKRLP III A2 - CDO		4		1.A FE	2,000,000	97.5445	1,950,889	2,000,000	2,000,000	0	0	0	0	5.793	5.873	JAJO	23,492	55,969	08/20/2021	10/21/2030
48669R-AA-9	KCAP F3C A - CDO		4		1.A FE	2,098,571	99.5565	2,091,660	2,100,978	2,100,779	0	518	0	0	6.646	6.703	MJSD	4,654	76,452	01/07/2019	12/20/2029
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		4		1.A FE	1,649,041	99.5360	1,641,390	1,649,041	1,649,041	0	0	0	0	5.786	5.848	MON	2,385	50,234	04/16/2021	12/24/2035
543190-AA-0	LTRAN III A1 - RMBS		4		1.F FE	176,126	96.3756	175,967	182,584	180,172	0	1,025	0	0	2.980	4.386	MON	232	5,441	06/23/2016	01/17/2045
55280H-AW-7	MCFC L 4RR ARR - CDO		4		1.A FE	2,000,000	94.9930	1,899,860	2,000,000	2,000,000	0	0	0	0	5.743	5.914	JAJO	23,289	50,442	09/28/2021	10/20/2033
55280Q-AU-1	MCFC L V ARR - CDO		4		1.A FE	1,000,000	97.0608	970,608	1,000,000	1,000,000	0	0	0	0	5.793	6.451	JAJO	11,746	26,298	03/10/2021	04/20/2033
55283T-AA-6	MF1 2021-FL6 A - CMBS		4		1.A FE	2,500,000	95.8112	2,395,280	2,500,000	2,500,000	0	0	0	0	5.426	5.497	MON	5,276	66,897	06/10/2021	07/18/2036
55446M-AA-5	MAACH 1 A - ABS		2		1.G FE	679,158	80.8309	548,987	679,181	679,173	0	0	0	0	3.474	3.474	MON	1,049	23,595	10/04/2019	10/15/2039
55819T-AS-0	MDPK 20R BR - CDO		4		1.C FE	1,950,000	95.9314	1,918,627	2,000,000	1,973,087	0	5,606	0	0	5.908	6.312	JAJO	21,663	53,802	12/07/2018	07/29/2030
56577J-AA-1	MRNON 212R AR - CDO		4		1.A FE	4,000,000	96.2655	3,850,622	4,000,000	4,000,000	0	0	0	0	5.769	5.803	JAJO	48,717	109,349	05/28/2021	07/15/2033
56577J-AC-7	MRNON 212R BR - CDO		4		1.C FE	3,000,000	93.9709	2,819,128	3,000,000	3,000,000	0	0	0	0	6.129	6.173	JAJO	38,818	93,021	05/28/2021	07/15/2033
56577L-AC-2	MRNON 2021-1 AR2 - CDO		4		1.A FE	1,000,000	86.8598	868,598	1,000,000	1,000,000	0	0	0	0	2.720	2.729	JAJO	5,742	27,200	04/27/2021	07/17/2034
56577P-AE-9	MCL O IX A2 - CDO		4		1.B FE	993,600	98.3121	983,121	1,000,000	998,558	0	958	0	0	5.829	6.568	JAJO	12,306	27,949	02/24/2017	04/16/2029
58003U-AA-6	MF1 2020-FL4 A - CMBS		4,5		1.A FE	724,126	98.5388	713,545	724,126	724,126	0	0	0	0	6.150	6.179	MON	1,979	23,916	10/28/2020	12/17/2035
61033R-AJ-2	MCMLL 171R AR - CDO		4		1.A FE	940,717	98.9166	930,525	940,717	940,717	0	0	0	0	5.625	5.963	JAJO	10,141	22,856	04/22/2021	04/23/2029
61033W-AC-6	MCMLL 9 A2 - CDO		4		1.A FE	2,000,000	91.8755	1,837,511	2,000,000	2,000,000	0	0	0	0	3.279	3.292	JAJO	12,570	65,580	10/16/2019	10/22/2031
61034V-AC-7	MCMLL X11 A1 - CDO		4		1.A FE	1,500,000	96.1115	1,441,673	1,500,000	1,500,000	0	0	0	0	6.253	6.275	MJSD	4,690	51,847	08/17/2021	09/15/2033
62946A-AC-8	NPRL 2017-1 A1 - ABS		2		1.G FE	982,600	93.8063	961,084	1,024,542	986,851	0	4,251	0	0	3.372	5.015	MON	1,056	20,153	05/18/2022	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS		4		1.F FE	363,553	88.9360	323,343	363,568	363,560	0	1	0	0	3.098	3.119	MON	375	11,263	11/01/2019	11/19/2049
62947A-AF-0	NPRL 211 A1 - RMBS		4		1.F FE	1,994,436	86.9800	1,735,611	1,995,414	1,994,731	0	252	0	0	2.230	2.250	MON	1,483	44,497	03/03/2021	03/19/2051
62953J-AA-3	NXTC 2017-2 A - CDO		4		1.A FE	382,909	98.8473	378,495	382,909	382,881	0	50	0	0	5.908	5.961	JAJO	4,273	10,255	10/06/2017	10/25/2029
62954J-AA-2	NPRL 2019-1 A1 - ABS		4		1.F FE	453,333	92.5040	419,354	453,336	453,339	0	0	0	0	2.574	2.587	MON	357	11,669	08/22/2019	09/20/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS		4		1.F FE	1,009,215	88.7524	887,524	1,000,000	1,004,907	0	(2,776)	0	0	3.241	3.121	MON	990	32,410	09/13/2021	09/20/2049
62955W-AA-2	NZES 21FNT2 A - ABS		4		2.C FE	1,025,288	88.6197	908,612	1,025,294	1,025,289	0	1	0	0	3.228	3.228	MON	552	33,097	05/18/2021	05/25/2026
62960N-AA-5	NXTC 201 A - CDO		4		1.A FE	1,000,000	98.2121	982,121	1,000,000	1,000,000	0	0	0	0	6.093	6.229	JAJO	12,354	29,339	12/04/2020	01/20/2031
643821-AA-9	USRE 211 A1 - ABS		4		1.D FE	981,870	84.6046	846,046	1,000,000	982,223	0	302	0	0	1.910	1.976	MON	584	19,100	11/06/2020	11/24/2061
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		4		2.C FE	643,905	88.8040	571,820	643,912	643,907	0	1	0	0	2.981	2.981	MON	320	19,421	03/12/2021	03/25/2026
65130P-AW-0	NEWFL 2016-1 A2R - CDO		4		1.A FE	123,128	99.5645	122,592	123,128	123,125	0	2	0	0	3.868	3.890	JAJO	939	4,763	05/21/2018	04/20/2028
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		4		1.A FE	481,815	88.8325	428,025	481,834	481,824	0	4	0	0	1.850	1.850	MON	272	8,914	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		4		1.A FE	481,633	85.4081	411,526	481,834	481,691	0	27	0	0	2.210	2.212	MON	325	10,649	11/06/2020	11/21/2050
691204-AA-9	OR III A1L - CDO		4		1.A FE	1,500,000	97.6899	1,465,348	1,500,000	1,500,000	0	0	0	0	6.043	6.129	JAJO	18,379	43,249	03/06/2020	04/20/2032
69120L-AA-9	ORTF 201 A - CDO		4		1.A FE	1,990,000	98.2915	1,965,831	2,000,000	1,995,052	0	2,810	0	0	7.029	3.304	JAJO	29,679	80,364	11/24/2020	01/15/2031
69546M-AA-5	PAID 221 A - ABS		4		1.G FE	705,411	96.0189	677,328	705,411	705,411	0	0	0	0	2.030	2.039	MON	636	12,132	01/26/2022	10/15/2029
70163Q-AE-8	PARL 2R AR - CDO		4		1.A FE	1,500,000	98.9453	1,484,180	1,500,000	1,500,000	0	0	0	0	5.493	5.731	JAJO	16,707	32,079	11/15/2021	10/20/2031
70806U-AA-0	PNTPK 2 A1 - CDO		4		1.A FE	1,000,000	98.4012	984,012	1,000,000	1,000,000	0	0	0	0	5.979	6.009	JAJO	12,623	29,478	12/24/2020	01/15/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		2		2.C FE	387,701	79.4642	308,085	387,703	387,698	0	1	0	0	3.967	4.000	MON	684	15,380	05/23/2019	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS		4		1.A FE	499,086	91.2327	455,345	499,102	498,924	0	(56)	0	0	1.732	1.726	MON	720	8,644	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - RMBS		4		1.A FE	999,988	91.2807	912,808	1,000,000	999,636	0	(142)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74331U-AA-6	PROG 223FR3 A - RMBS		4		1.A FE	957,594	90.7754	907,754	1,000,000	963,046	0	5,453	0	0	3.200	4.139	MON	1,244	19,644	04/05/2022	04/19/2039
74983D-AQ-0	RACEP 10R A2R - CDO		4		1.A FE	2,000,000	97.1686	1,943,373	2,000,000	1,999,379	0	261	0	0	5.808	5.868	JAJO	21,943	51,534	07/12/2018	07/25/2031
75575J-AA-3	RCMT 2020-FL4 A - CMBS		4		1.A FE	1,238,058	99.3584	1,230,114	1,238,058	1,238,058	0	0	0	0	6.584	6.697	MON	1,132	48,545	06/19/2020	02/26/2035

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78403D-AZ-3	SBATOW 221 1C - RMBS .....	.....	4 .....	.....	.. 1.F FE	2,000,000	100.3173	2,006,346	2,000,000	2,000,000	0	0	0	0	6.599	6.598	MON	5,866	8,065	11/15/2022	11/15/2052
803169-AQ-4	SRANC 3R AFR - CDO	C	4 .....	.....	.. 1.A FE	891,674	96.6926	862,182	891,674	891,728	0	(25)	0	0	4.088	4.104	IMSD	911	36,452	04/30/2018	06/24/2030
81742L-AA-4	SEQL 1 A - CDO .....	.....	4 .....	.....	.. 1.A FE	1,040,365	99.1063	1,031,067	1,040,365	1,040,365	0	0	0	0	5.479	5.798	JAJO	12,034	27,729	02/22/2021	04/15/2031
817743-AA-5	SPRO 2019-1 A2 - ABS .....	.....	1,2 .....	.....	.. 2.C FE	970,000	88.5461	858,897	970,000	970,000	0	0	0	0	3.882	3.901	JAJO	6,903	37,655	09/17/2019	10/25/2049
83546D-AM-0	SONIC CAPITAL LLC - ABS .....	.....	4,5 .....	.....	.. 1.C FE	1,037,947	85.8000	837,980	976,667	1,028,663	0	(7,158)	0	0	2.745	1.369	MON	819	26,810	06/15/2020	01/20/2050
85572R-AA-7	STARR 2018-1 A - ABS	C	2 .....	.....	.. 2.A FE	1,069,991	81.0392	870,454	1,074,115	1,072,242	0	775	0	0	4.089	4.214	MON	1,952	43,921	04/17/2019	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	4 .....	.....	.. 2.B FE	490,666	86.0032	422,007	490,687	490,683	0	0	0	0	4.089	4.124	MON	892	20,064	04/12/2019	03/15/2044
86271P-AA-3	STRTA II A1 - CDO	C	4 .....	.....	.. 1.A FE	1,000,000	98.5700	985,700	1,000,000	1,000,000	0	0	0	0	5.833	5.910	JAJO	11,827	27,066	09/20/2021	10/20/2033
87267C-AA-6	TRP 211 A - ABS .....	.....	4 .....	.....	.. 1.F FE	4,921,372	84.5102	4,536,815	5,368,364	4,947,416	0	26,040	0	0	2.070	4.171	MON	4,322	69,873	11/03/2022	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	4 .....	.....	.. 1.B FE	749,278	93.7553	702,487	749,278	749,066	0	135	0	0	6.530	6.611	IMSD	272	27,258	11/20/2018	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS .....	.....	2 .....	.....	.. 2.B FE	930,234	95.8904	906,164	945,000	932,710	0	2,476	0	0	4.970	5.601	FIHAN	4,697	23,483	06/16/2022	05/25/2046
87342R-AH-7	BELL 2021-1 A22 - RMBS .....	.....	4 .....	.....	.. 2.B FE	3,760,298	80.2132	3,573,498	4,455,000	3,807,846	0	47,547	0	0	2.294	5.177	FIHAN	10,220	59,615	06/22/2022	08/25/2051
88603U-AA-7	THRST 2021 A - ABS	C	4 .....	.....	.. 1.F FE	1,893,306	75.5586	1,430,610	1,893,378	1,893,347	0	1	0	0	4.163	4.163	MON	3,503	78,821	06/17/2021	06/15/2040
89613T-AA-6	TAH 2018-SFR1 A - RMBS .....	.....	4 .....	.....	.. 1.A FE	933,336	94.3324	885,544	938,748	938,748	0	0	0	0	3.530	3.486	MON	2,761	34,081	04/11/2018	05/19/2037
89616Q-AA-9	TON 2022-SFR1 A - CMBS .....	.....	4 .....	.....	.. 1.A FE	2,499,991	92.5326	2,313,314	2,500,000	2,487,479	0	(12,512)	0	0	3.856	3.976	MON	3,749	62,660	03/23/2022	04/19/2039
89656Y-AB-1	TRL 202 A2 - ABS .....	.....	4 .....	.....	.. 1.F FE	833,438	84.5031	845,031	1,000,000	839,141	0	5,704	0	0	2.560	6.491	MON	853	6,400	10/14/2022	11/19/2050
89657B-AA-2	TRL 191 A1 - ABS .....	.....	4 .....	.....	.. 1.F FE	846,475	92.2080	780,908	846,899	846,653	0	54	0	0	3.820	3.860	MON	1,258	32,352	04/02/2019	04/17/2049
89657B-AC-8	TRL 2019-2 A2 - RMBS .....	.....	4 .....	.....	.. 1.F FE	969,375	90.5316	905,316	1,000,000	981,532	0	4,462	0	0	3.100	3.649	MON	1,206	31,000	03/11/2020	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS .....	.....	4 .....	.....	.. 1.F FE	1,859,976	85.2933	1,587,085	1,860,739	1,859,997	0	19	0	0	2.150	2.152	MON	1,556	40,007	05/25/2021	06/20/2051
898203-AA-2	TFINS 2017-2 A1 - CDO	C	4 .....	.....	.. 1.C FE	892,021	95.4236	868,569	910,225	896,323	0	1,513	0	0	6.316	6.574	IMSD	1,916	30,077	10/02/2017	09/20/2039
89822P-AA-1	TFINS 201 A1 - CDO .....	.....	4 .....	.....	.. 1.C FE	857,101	87.1283	781,061	857,101	857,101	0	0	0	0	7.079	5.795	JAJO	12,809	28,464	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS .....	.....	4 .....	.....	.. 1.F FE	1,369,431	84.3200	1,154,731	1,369,463	1,369,268	0	(145)	0	0	2.250	2.274	MON	257	30,813	01/15/2021	02/28/2051
91823A-AU-5	VBTEL 2022-1 C21 - RMBS .....	.....	4 .....	.....	.. 1.F FE	1,000,000	86.6042	866,042	1,000,000	1,000,000	0	0	0	0	3.156	3.177	MON	1,403	24,985	02/18/2022	02/15/2052
92259T-AA-9	VOC 211 A1 - ABS .....	.....	4 .....	.....	.. 1.A FE	1,147,107	88.5773	1,016,165	1,147,207	1,147,065	0	(26)	0	0	1.400	1.397	MON	1,338	16,061	05/10/2021	05/25/2051
95058X-AE-8	WEN 2018-1 A22 - RMBS .....	.....	2 .....	.....	.. 2.B FE	853,367	90.0193	855,183	950,000	856,622	0	3,255	0	0	3.884	6.210	IMSD	1,640	9,225	10/06/2022	03/16/2048
95058X-AK-4	WEN 211 A2 - RMBS .....	.....	4 .....	.....	.. 2.B FE	1,406,451	80.6809	1,279,478	1,585,850	1,421,179	0	14,729	0	0	2.370	4.369	IMSD	1,670	28,188	04/26/2022	06/15/2051
97064G-AA-1	WESTF 2021-A A - ABS .....	.....	4 .....	.....	.. 1.F FE	1,886,325	73.5872	1,388,166	1,886,423	1,886,328	0	3	0	0	3.104	3.104	MON	2,602	58,555	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS .....	.....	1,2 .....	.....	.. 2.B FE	1,879,763	84.4550	1,672,209	1,980,000	1,888,734	0	8,971	0	0	2.841	3.895	IMSD	4,063	42,189	06/02/2022	12/05/2050
97988P-BA-3	WDMNT 171RR A1R - CDO .....	.....	4 .....	.....	.. 1.A FE	1,000,000	95.3340	953,340	1,000,000	1,000,000	0	0	0	0	5.714	5.934	JAJO	11,904	25,927	09/24/2021	10/18/2033
97988W-AA-9	WDMNT 207 A1A - CDO	C	2 .....	.....	.. 1.A FE	1,000,000	99.0965	990,965	1,000,000	1,000,000	0	0	0	0	5.979	6.315	JAJO	12,623	29,478	11/20/2020	01/15/2032
98875N-AJ-4	ZAI59 9 B2 - CDO	C	4 .....	.....	.. 1.C FE	1,000,000	89.1934	891,934	1,000,000	1,000,038	0	(8)	0	0	3.540	3.554	JAJO	6,982	35,400	06/19/2018	07/21/2031
98877G-AQ-1	ZOCP 2019-1 A1R - CDO	C	4 .....	.....	.. 1.A FE	2,000,000	98.5025	1,970,050	2,000,000	2,000,000	0	0	0	0	5.589	6.301	JAJO	23,599	51,500	09/17/2021	07/16/2031
98878C-AA-4	ZOCP 181 A1 - CDO .....	.....	4 .....	.....	.. 1.A FE	989,801	98.1409	971,399	989,801	989,801	0	0	0	0	5.849	6.042	JAJO	12,222	28,089	11/29/2018	01/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS .....	.....	4 .....	.....	.. 2.B FE	987,500	80.4378	794,323	987,500	987,500	0	0	0	0	3.238	3.238	JAJO	5,418	31,975	05/27/2021	07/31/2051
98955R-AG-4	OR 2R AFR - CDO	C	4 .....	.....	.. 1.A FE	1,000,000	85.6792	856,792	1,000,000	1,000,000	0	0	0	0	2.480	2.488	JAJO	4,891	24,800	03/10/2021	04/20/2033
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						227,079,649	XXX	213,310,959	230,366,492	227,446,822	25,219	255,267	0	0	XXX	XXX	XXX	1,430,457	5,955,934	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						432,820,896	XXX	403,355,146	443,234,716	433,392,358	(131,294)	604,563	0	0	XXX	XXX	XXX	2,870,033	10,710,418	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA .....	.....	5 .....	.....	.. 4.A FE	791,113	96.0000	767,140	799,104	767,140	(26,706)	1,785	0	0	8.688	9.051	IMSD	15,620	40,977	02/24/2021	03/10/2026
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						791,113	XXX	767,140	799,104	767,140	(26,706)	1,785	0	0	XXX	XXX	XXX	15,620	40,977	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						791,113	XXX	767,140	799,104	767,140	(26,706)	1,785	0	0	XXX	XXX	XXX	15,620	40,977	XXX	XXX
2419999999. Total - Issuer Obligations						129,894,682	XXX	122,515,013	133,238,626	129,795,013	(239,320)	103,582	0	0	XXX	XXX	XXX	1,345,549	3,003,819	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2429999999. Total - Residential Mortgage-Backed Securities						92,229,036	XXX	83,078,614	95,941,539	92,418,360	(10,476)	232,109	0	0	XXX	XXX	XXX	203,045	2,095,295	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,000,000	XXX	976,618	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,511	25,430	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						264,953,926	XXX	248,527,122	266,900,812	264,780,004	25,219	(32,261)	0	0	XXX	XXX	XXX	1,757,256	7,225,235	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						791,113	XXX	767,140	799,104	767,140	(26,706)	1,785	0	0	XXX	XXX	XXX	15,620	40,977	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						488,868,756	XXX	455,864,507	497,880,080	488,760,518	(251,282)	305,215	0	0	XXX	XXX	XXX	3,323,981	12,390,756	XXX	XXX

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

Number	1A	1A ..\$	233,809,071	1B	1B ..\$	33,307,691	1C	1C ..\$	26,211,306	1D	1D ..\$	13,246,649	1E	1E ..\$	7,231,068	1F	1F ..\$	46,623,205	1G	1G ..\$	13,232,194
	1B	2A	2A ..\$	19,003,550	2B	2B ..\$	46,784,589	2C	2C ..\$	44,924,236											
	1C	3A	3A ..\$	1,063,770	3B	3B ..\$	1,484,561	3C	3C ..\$	906,138											
	1D	4A	4A ..\$	767,140	4B	4B ..\$	0	4C	4C ..\$	0											
	1E	5A	5A ..\$	0	5B	5B ..\$	165,350	5C	5C ..\$	0											
	1F	6	6 ..\$	0																	

SCHEDULE D - PART 2 - SECTION 1

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT			28,750.000	84,238	2.930	84,238	62,963	0	0	0	(16,388)	0	(16,388)	0	10/02/2015 ..	
06738E-20-4 ...	BARCLAYS ADR REP 4 ORD	C.....		37,500.000	292,500	7.800	292,500	187,875	0	11,438	0	(95,625)	0	(95,625)	0	06/26/2014 ..	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			181.000	9,280	51.270	9,280	7,101	0	0	0	(96)	0	(96)	0	08/07/2017 ..	
172967-42-4	CITIGROUP ORD			1,800.000	81,414	45.230	81,414	84,643	0	3,672	0	(27,288)	0	(27,288)	0	01/15/2015 ..	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			3,106.000	33,980	10.940	33,980	21,742	31	31	0	(69,519)	0	(69,519)	0	03/28/2017 ..	
37045V-10-0 ...	GENERAL MOTORS ORD			7,170.000	241,199	33.640	241,199	205,976	0	1,291	0	(179,178)	0	(179,178)	0	08/24/2015 ..	
71742W-10-3 ...	PHENIXFIN ORD			5,541.000	172,048	31.050	172,048	64,409	0	670	0	(59,704)	0	(59,704)	0	10/19/2017 ..	
90290N-10-9	USA COMPRESSION PARTNERS COM UNIT			11,150.000	217,760	19.530	217,760	63,109	0	23,415	0	23,192	0	23,192	0	01/14/2015 ..	
D18190-89-8	DEUTSCHE BANK N ORD	C.....		24,975.000	287,712	11.520	287,712	203,546	0	5,347	0	(24,476)	0	(24,476)	0	03/30/2017 ..	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,420,129	XXX	1,420,129	901,363	31	45,864	0	(449,081)	0	(449,081)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,420,129	XXX	1,420,129	901,363	31	45,864	0	(449,081)	0	(449,081)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
.....																	
.....																	
.....																	
.....																	
.....																	
.....																	
5989999999 - Total Common Stocks					1,420,129	XXX	1,420,129	901,363	31	45,864	0	(449,081)	0	(449,081)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					9,921,472	XXX	9,921,472	10,067,364	98,263	474,703	0	(1,573,840)	0	(1,573,919)	0	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ..\$0 1B ..\$0 1C ..\$0 1D ..\$0 1E ..\$0 1F ..\$0 1G ..\$0
1B 2A ..\$0 2B ..\$0 2C ..\$0
1C 3A ..\$0 3B ..\$0 3C ..\$0
1D 4A ..\$0 4B ..\$0 4C ..\$0
1E 5A ..\$0 5B ..\$0 5C ..\$0
1F 6\$0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91282C-EN-7	UNITED STATES TREASURY		.05/04/2022 ..	JP Morgan		496,484	500,000	187
91282C-ET-4	UNITED STATES TREASURY		.06/08/2022 ..	JP Morgan		785,125	800,000	516
91282C-EW-7	UNITED STATES TREASURY		.07/08/2022 ..	JP Morgan		1,759,160	1,750,000	1,700
91282C-FK-2	UNITED STATES TREASURY		.09/13/2022 ..	JP Morgan		1,191,516	1,200,000	0
0109999999. Subtotal - Bonds - U.S. Governments						4,232,285	4,250,000	2,403
31397P-PL-8	FHM M012 A1A - CMBS		.06/15/2022 ..	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	622
34074M-A6-8	FLORIDA HSG FIN CORP REV		.05/18/2022 ..	MORGAN STANLEY CO		528,595	500,000	0
57587G-MV-4	MASSACHUSETTS ST HSG FIN AGY HSG REV		.05/25/2022 ..	RAYMOND JAMES & ASSOCIATES INC.		1,062,840	1,000,000	0
64966W-HA-8	NEW YORK N Y CITY HSG DEV CORP REV		.03/25/2022 ..	JP Morgan		550,000	550,000	0
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		.02/17/2022 ..	WELLS FARGO SECURITIES LLC		1,036,660	1,000,000	0
92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMILTH MTG		.02/03/2022 ..	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	1,118
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,178,095	5,050,000	1,740
00090N-AC-4	ABPCI DIRECT LENDING FUND ABS II LLC - A		.02/15/2022 ..	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
03331F-AA-8	ANCHF 7 A - CDO		.03/09/2022 ..	BARCLAYS CAPITAL INC FIXED INC		3,041,250	3,000,000	52,360
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		.02/10/2022 ..	WELLS FARGO SECURITIES LLC		2,237,079	2,290,769	1,636
037833-EN-6	APPLE INC		.08/01/2022 ..	JP Morgan		1,997,520	2,000,000	0
038923-AZ-1	ARBOR REALTY TRUST INC		.09/29/2022 ..	NOMURA SECURITIES/FIXED INCOME		910,000	1,000,000	12,083
04686A-3C-3	ATHENE GLOBAL FUNDING		.09/27/2022 ..	KEYBANK CAPITAL MARKETS INC		2,369,010	3,000,000	6,617
05072L-AA-3	AUDAX 3 A - CDO	C.....	.01/05/2022 ..	Amherst Securities Group LLC		2,005,000	2,000,000	7,643
05553E-AA-7	BFNS 221 A - CDO	C.....	.07/06/2022 ..	PIPR		972,500	1,000,000	0
06406R-BM-8	BANK OF NEW YORK MELLON CORP		.10/18/2022 ..	CITIGROUP		1,000,000	1,000,000	0
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		.08/29/2022 ..	BARCLAYS CAPITAL INC FIXED INC		981,335	1,000,000	3,792
072917-AC-1	BXOMM 221 A2 - CDO		.02/10/2022 ..	SG AMERICAS SECURITIES, LLC		2,500,000	2,500,000	0
073096-AA-7	BAYPORT POLYMERS LLC		.04/11/2022 ..	CITIGROUP		2,000,000	2,000,000	0
07336F-AA-4	BVINV 22INV3 A1 - CMO/RMBS		.02/17/2022 ..	Bank of America Merrill Lynch		3,933,750	4,000,000	8,000
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.02/10/2022 ..	BANC OF AMERICA/FIXED INCOME		3,557,138	3,699,932	3,340
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20		.04/21/2022 ..	AFG Private Placement		1,000,000	1,000,000	0
09261H-AS-6	BLACKSTONE PRIVATE CREDIT FUND		.03/17/2022 ..	CITIGROUP		1,997,180	2,000,000	0
10805V-AA-5	BRDGE 22SFR1 A - RMBS		.11/17/2022 ..	RBC CAPITAL MARKETS		1,822,065	2,000,000	0
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		.09/13/2022 ..	WELLS FARGO SECURITIES LLC		921,250	1,000,000	6,400
12327A-AA-6	BUETS 221 A - ABS		.05/05/2022 ..	DEUTSCHE BANK SECURITIES, INC.		2,425,391	2,500,000	0
12510H-AA-8	CAUTO 2020-1 A1 - ABS		.06/22/2022 ..	CANTOR FITZGERALD + CO.		1,245,350	1,320,889	888
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES,		.03/08/2022 ..	GOLDMAN		1,499,870	1,500,000	0
12530G-AA-6	CFMT 22H69 A - RMBS		.09/23/2022 ..	NOMURA SECURITIES/FIXED INCOME		909,290	1,000,000	0
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		.02/14/2022 ..	NOMURA SECURITIES/FIXED INCOME		1,893,644	2,000,000	0
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		.02/22/2022 ..	CANTOR FITZGERALD + CO.		2,499,979	2,500,000	6,001
125491-AN-0	CI FINANCIAL CORP	C.....	.09/23/2022 ..	Stifel, Nicolaus & Co., Inc.		1,467,720	2,000,000	17,778
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		.06/30/2022 ..	GOLDMAN		1,967,935	2,000,000	9,558
12663D-AC-8	CSMC 22NQMS A1 - CMO/RMBS		.08/01/2022 ..	CREDIT SUISSE SECURITIES (USA)		994,966	1,000,000	4,595
138616-AK-3	CANTOR FITZGERALD LP		.04/07/2022 ..	GOLDMAN		498,405	500,000	0
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		.05/05/2022 ..	MORGAN STANLEY CO		1,000,000	1,000,000	0
141781-BV-5	CARGILL INC		.04/19/2022 ..	MITSUBISHI UFJ SECURITIES		248,678	250,000	0
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		.03/28/2022 ..	NOMURA SECURITIES/FIXED INCOME		1,932,295	2,000,000	0
15089Q-AM-6	CELANESE US HOLDINGS LLC		.07/07/2022 ..	Bank of America Merrill Lynch		1,000,000	1,000,000	0
15089Q-AR-5	CELANESE US HOLDINGS LLC		.07/07/2022 ..	Bank of America Merrill Lynch		999,870	1,000,000	0
17030E-AA-5	CHNGE 223 A1 - RMBS		.06/24/2022 ..	CANTOR FITZGERALD + CO.		1,956,942	2,000,000	7,778
172967-PA-3	CITIGROUP INC		.11/09/2022 ..	CITIGROUP		1,000,000	1,000,000	0
174610-BE-4	CITIZENS FINANCIAL GROUP INC		.05/18/2022 ..	MORGAN STANLEY CO		1,000,000	1,000,000	0
233046-AN-1	DNKN 211 A21 - RMBS		.05/05/2022 ..	JP Morgan		1,793,318	1,995,000	8,953
24380X-AA-5	DRMT 222 A1 - CMO/RMBS		.03/25/2022 ..	CREDIT SUISSE SECURITIES (USA)		998,688	1,000,000	3,583
244608-AQ-8	DPATH 181R A2R - CDO	C.....	.06/06/2022 ..	GREENSLUDGE CAPITAL MARKETS LLC		1,500,000	1,500,000	0
253393-AF-9	DICK'S SPORTING GOODS INC		.09/01/2022 ..	Bank of America Merrill Lynch		787,960	1,000,000	4,463
25755T-AE-0	DPABS 2015-1 A2 - RMBS		.07/25/2022 ..	Bank of America Merrill Lynch		930,203	942,500	234
25755T-AH-3	DPABS 2017-1 A23 - ABS		.05/05/2022 ..	RW Baird		1,401,915	1,436,250	2,300
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		.11/02/2022 ..	Various		1,565,857	1,677,063	7,219

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26208L-AC-2	HONK 2018-1 A2 - RMBS		..10/11/2022 ..	GUGGENHEIM		..898,554 ..	..957,500 ..	..10,482 ..
26209X-AF-8	HONK 221 A2 - RMBS		..09/28/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..1,000,000 ..	..1,000,000 ..	..0 ..
314890-AC-8	FERGUSON FINANCE PLC	C.....	..04/12/2022 ..	Bank of America Merrill Lynch		..997,020 ..	..1,000,000 ..	..0 ..
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		..07/06/2022 ..	JP Morgan		..998,410 ..	..1,000,000 ..	..0 ..
316773-DJ-6	FIFTH THIRD BANCORP		..10/24/2022 ..	GOLDMAN		..1,000,000 ..	..1,000,000 ..	..0 ..
31737K-AA-8	FASST 22S4 A1A - CMO/RMBS		..09/26/2022 ..	RAYMOND JAMES & ASSOCIATES INC.		..1,801,250 ..	..2,000,000 ..	..0 ..
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		..12/25/2022 ..	RAYMOND JAMES & ASSOCIATES INC.		..893,557 ..	..1,003,400 ..	..0 ..
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		..12/25/2022 ..	RAYMOND JAMES & ASSOCIATES INC.		..4,116,721 ..	..4,517,730 ..	..0 ..
319383-AE-5	FIRST BUSEY CORP		..05/25/2022 ..	PIPR		..1,000,000 ..	..1,000,000 ..	..0 ..
33767P-AA-6	FKH 22SFR2 A - RMBS		..06/15/2022 ..	MORGAN STANLEY CO		..482,297 ..	..500,000 ..	..0 ..
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS		..04/08/2022 ..	J P MORGAN SECURITIES		..875,539 ..	..939,231 ..	..861 ..
34417R-AB-2	FOCUS 221 A2 - RMBS		..06/28/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..1,000,000 ..	..1,000,000 ..	..0 ..
361528-AA-0	GBXL 221 A - ABS		..02/01/2022 ..	WELLS FARGO SECURITIES LLC		..1,499,278 ..	..1,500,000 ..	..0 ..
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		..10/14/2022 ..	CREDIT SUISSE SECURITIES (USA)		..968,378 ..	..1,000,000 ..	..3,172 ..
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		..08/12/2022 ..	CREDIT SUISSE SECURITIES (USA)		..999,997 ..	..1,000,000 ..	..2,635 ..
36263N-AB-1	GSMBS 22PJ1 A2 - CMO/RMBS		..01/10/2022 ..	GOLDMAN		..1,964,688 ..	..2,000,000 ..	..5,972 ..
36656R-AH-4	GRMML 191 A1S - CDO		..11/15/2022 ..	Anherst Securities Group LLC		..1,975,000 ..	..2,000,000 ..	..10,333 ..
38176V-AA-7	GOCAP 47(M) A1 - CDO	C.....	..04/27/2022 ..	DEUTSCHE BANK SECURITIES, INC.		..2,982,000 ..	..3,000,000 ..	..13,466 ..
38177G-AA-9	GCTLF 201 A - CDO	C.....	..03/04/2022 ..	WELLS FARGO SECURITIES LLC		..2,777,222 ..	..2,777,222 ..	..7,991 ..
38177G-AE-1	GCTLF 201 C - CDO	C.....	..02/10/2022 ..	CREDIT SUISSE SECURITIES (USA)		..2,002,500 ..	..2,000,000 ..	..5,422 ..
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		..08/23/2022 ..	PIPR		..990,090 ..	..1,000,000 ..	..0 ..
40434L-AM-7	HP INC		..06/06/2022 ..	JP Morgan		..998,410 ..	..1,000,000 ..	..0 ..
411707-AD-4	HNGRY 2018-1 A2 - RMBS		..09/29/2022 ..	Bank of America Merrill Lynch		..1,804,200 ..	..1,920,000 ..	..3,438 ..
411707-AH-5	HNGRY 201 A - RMBS		..05/12/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..915,906 ..	..987,500 ..	..6,115 ..
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC		..10/20/2022 ..	Bank of America Merrill Lynch		..843,950 ..	..1,000,000 ..	..5,931 ..
43730N-AA-4	HPA 221 A - CMBS		..03/25/2022 ..	ROYAL BANK OF CANADA		..1,979,867 ..	..2,000,000 ..	..0 ..
45823T-AL-0	INTACT FINANCIAL CORP	C.....	..09/15/2022 ..	JP Morgan		..1,000,000 ..	..1,000,000 ..	..0 ..
46636S-AB-9	JACK 2019-1 A211 - RMBS		..10/27/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..887,731 ..	..985,000 ..	..8,083 ..
46647P-DK-9	JPMORGAN CHASE & CO		..10/19/2022 ..	JP Morgan		..915,480 ..	..1,000,000 ..	..5,876 ..
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		..02/10/2022 ..	J P MORGAN SECURITIES		..3,720,375 ..	..3,876,968 ..	..3,500 ..
46654D-AD-5	JPMIT 211NV4 A2 - CMO/RMBS		..10/19/2022 ..	MORGAN STANLEY CO		..1,054,480 ..	..1,338,821 ..	..2,202 ..
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		..02/03/2022 ..	JP Morgan		..1,934,679 ..	..1,987,471 ..	..828 ..
46656A-AA-5	JPMIT 2022-DSC1 A1 - CMO/RMBS		..11/22/2022 ..	JP Morgan		..927,979 ..	..1,000,000 ..	..3,826 ..
47760Q-AC-7	JIMMY JOHNS FUNDING LLC - ABS		..03/09/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..5,000,000 ..	..5,000,000 ..	..0 ..
501797-AQ-7	BATH & BODY WORKS INC		..04/14/2022 ..	WELLS FARGO SECURITIES LLC		..1,042,500 ..	..1,000,000 ..	..17,479 ..
539439-AQ-2	LLOYDS BANKING GROUP PLC	C.....	..10/14/2022 ..	Various		..1,290,615 ..	..1,500,000 ..	..23,976 ..
55272X-AA-0	MFA FINANCIAL INC		..04/08/2022 ..	Stifel, Nicolaus & Co., Inc.		..987,500 ..	..1,000,000 ..	..20,313 ..
55903V-AG-8	MAGALLANES INC		..03/09/2022 ..	GOLDMAN		..7,000,000 ..	..7,000,000 ..	..0 ..
57636Q-AR-5	MASTERCARD INC		..03/11/2022 ..	GOLDMAN		..3,092,220 ..	..3,000,000 ..	..46,475 ..
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		..02/10/2022 ..	Anherst Securities Group LLC		..1,957,751 ..	..1,977,526 ..	..2,142 ..
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		..02/09/2022 ..	J P MORGAN SECURITIES		..1,908,913 ..	..1,974,312 ..	..1,371 ..
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND		..09/13/2022 ..	AFG Private Placement		..1,000,000 ..	..1,000,000 ..	..0 ..
61774A-AA-1	MORGAN STANLEY DIRECT LENDING FUND		..02/08/2022 ..	SNBC SECURITIES INC		..997,480 ..	..1,000,000 ..	..0 ..
629377-CP-5	NRG ENERGY INC		..06/21/2022 ..	JP Morgan		..1,705,480 ..	..2,000,000 ..	..2,858 ..
62946A-AC-8	NPRL 2017-1 A1 - ABS		..05/18/2022 ..	DEUTSCHE BANK SECURITIES, INC.		..1,069,738 ..	..1,115,400 ..	..0 ..
62954H-BE-7	NXP BV	C.....	..05/12/2022 ..	CITIGROUP		..998,460 ..	..1,000,000 ..	..0 ..
639057-AF-5	NATWEST GROUP PLC	C.....	..10/14/2022 ..	Bank of America Merrill Lynch		..1,413,105 ..	..1,500,000 ..	..4,137 ..
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		..10/21/2022 ..	Bank of America Merrill Lynch		..745,249 ..	..947,476 ..	..1,895 ..
67115N-AA-8	OBX 221NV1 A1 - CMO/RMBS		..04/08/2022 ..	J P MORGAN SECURITIES		..910,794 ..	..977,247 ..	..1,384 ..
68389X-BN-4	ORACLE CORP		..01/18/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..1,030,670 ..	..1,000,000 ..	..5,868 ..
69377E-AA-7	PPPM 221NV1 A1 - RMBS		..06/23/2022 ..	NOMURA SECURITIES/FIXED INCOME		..2,431,856 ..	..2,500,000 ..	..18,028 ..
69546M-AA-5	PAID 221 A - ABS		..01/26/2022 ..	CANTOR FITZGERALD + CO.		..1,000,000 ..	..1,000,000 ..	..0 ..
74331U-AA-6	PROG 22SFR3 A - RMBS		..04/06/2022 ..	ROYAL BANK OF CANADA		..957,594 ..	..1,000,000 ..	..0 ..
749384-AA-1	ROKT 215 A1 - CMO/RMBS		..01/13/2022 ..	CANTOR FITZGERALD + CO.		..1,442,547 ..	..1,466,143 ..	..1,731 ..
74938F-AA-6	ROKT 221 A1 - CMO/RMBS		..01/10/2022 ..	Bank of America Merrill Lynch		..1,959,688 ..	..2,000,000 ..	..2,361 ..
74969X-AA-9	RPIT 221 A - CMO/RMBS		..01/21/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..1,997,237 ..	..2,000,000 ..	..0 ..

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74970F-AA-5	RPIT 223 A - CMO/RMBS		...08/04/2022 ...	NOMURA SECURITIES/FIXED INCOME		930,381	1,000,000	0
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		...03/29/2022 ...	BARCLAYS CAPITAL INC FIXED INC		992,088	1,000,000	3,333
75574U-AC-5	READY CAPITAL CORP		...04/08/2022 ...	PIPR		1,000,000	1,000,000	0
78403D-AZ-3	SBA TOWER TRUST - ABS		...11/15/2022 ...	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
78434K-AA-5	SGR 222 A1 - CMO/RMBS		...07/29/2022 ...	CREDIT SUISSE SECURITIES (USA)		999,375	1,000,000	5,056
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC		...10/19/2022 ...	BARCLAYS CAPITAL INC FIXED INC		840,750	1,000,000	5,556
87267C-AA-6	TRP 211 A - ABS		...11/03/2022 ...	Various		2,990,357	3,439,249	2,769
87342R-AC-8	BELL 2016-1 A23 - RMBS		...06/16/2022 ...	Bank of America Merrill Lynch		935,156	950,000	3,410
87342R-AH-7	BELL 2021-1 A22 - RMBS		...06/22/2022 ...	Various		3,782,558	4,481,250	10,855
87603D-AA-5	TAPESTRY INC		...09/28/2022 ...	Various		2,288,370	3,000,000	17,029
89616Q-AA-9	TCN 22SFR1 A - CMBS		...03/23/2022 ...	Bank of America Merrill Lynch		2,499,991	2,500,000	0
89656Y-AB-1	TRL 202 A2 - ABS		...10/14/2022 ...	Bank of America Merrill Lynch		833,438	1,000,000	2,062
90355R-AC-6	UIMMT-21INV3-A3 - CMO/RMBS		...02/04/2022 ...	BANC OF AMERICA/FIXED INCOME		2,849,654	2,942,053	1,430
91159H-JJ-0	US BANCORP		...10/18/2022 ...	US BANCORP		1,000,000	1,000,000	0
91823A-AU-5	VBTEL 2022-1 C21 - RMBS		...02/18/2022 ...	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		...06/21/2022 ...	CREDIT SUISSE SECURITIES (USA)		1,486,146	1,500,000	5,524
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		...07/28/2022 ...	CREDIT SUISSE SECURITIES (USA)		499,994	500,000	2,361
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC		...03/14/2022 ...	BARCLAYS CAPITAL INC FIXED INC		1,463,790	1,500,000	7,092
95058X-AE-8	WEN 2018-1 A22 - RMBS		...10/06/2022 ...	BARCLAYS CAPITAL INC FIXED INC		855,613	952,500	2,672
95058X-AK-4	WEN 211 A2 - RMBS		...04/26/2022 ...	CREDIT SUISSE SECURITIES (USA)		1,417,160	1,597,925	4,523
950810-AA-9	WESBANCO INC		...03/18/2022 ...	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	0
974153-AB-4	WSTOP 201 A2 - RMBS		...06/02/2022 ...	RW Baird		894,256	995,000	79
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						191,467,384	200,219,326	499,102
2509999997. Total - Bonds - Part 3						200,877,764	209,519,326	503,246
2509999998. Total - Bonds - Part 5						3,496,703	3,496,707	4,354
2509999999. Total - Bonds						204,374,467	213,016,033	507,600
06055H-AB-9	BANK OF AMERICA CORP		...04/19/2022 ...	Bank of America Merrill Lynch	2,000,000.000	2,000,000	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						2,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						2,000,000	XXX	0
6009999999 - Totals						206,374,467	XXX	507,600

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36241L-S7-2	GN 783242 - RMBS		12/01/2022	Paydown		1,989	1,989	2,102	2,033	0	(44)	0	(44)	0	1,989	0	0	0	29	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2022	Paydown		6,245	6,245	6,578	6,466	0	(222)	0	(222)	0	6,245	0	0	0	114	08/20/2039
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		12/01/2022	Paydown		29,031	29,031	29,765	29,140	0	(110)	0	(110)	0	29,031	0	0	0	594	07/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		12/01/2022	Paydown		4,188	4,188	4,185	4,184	0	4	0	4	0	4,188	0	0	0	29	09/20/2040
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		12/01/2022	Paydown		3,654	3,654	3,811	3,729	0	(76)	0	(76)	0	3,654	0	0	0	40	10/20/2045
0109999999 Subtotal - Bonds - U.S. Governments						45,106	45,106	46,442	45,554	0	(448)	0	(448)	0	45,106	0	0	0	806	XXX
521841-AB-2	LEANDER TEX INDPST 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)	(691)	0	08/15/2025
68609T-DM-7	OREGON		12/01/2022	Call @ 100.00		145,000	145,000	156,114	147,261	0	(1,042)	0	(1,042)	0	146,219	0	(1,219)	(1,219)	2,943	12/01/2048
68609T-HV-3	OREGON		12/01/2022	Call @ 100.00		95,000	95,000	100,369	96,868	0	(777)	0	(777)	0	96,092	0	(1,092)	(1,092)	1,613	06/01/2049
68609T-SH-2	OREGON		12/01/2022	Call @ 100.00		150,000	150,000	162,026	153,518	0	(1,173)	0	(1,173)	0	152,345	0	(2,345)	(2,345)	2,711	12/01/2049
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
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,195,723	3,395,000	2,541,728	3,122,409	0	107,760	0	107,760	0	3,201,069	0	(5,346)	(5,346)	37,268	XXX
196479-E6-2	COLORADO HSG & FIN AUTH		11/01/2022	Direct		120,000	120,000	130,295	121,006	0	(1,006)	0	(1,006)	0	120,000	0	0	0	2,024	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2022	Paydown		58,486	58,484	58,484	58,484	0	2	0	2	0	58,486	0	0	0	1,759	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2022	Paydown		23,383	23,383	23,383	23,383	0	0	0	0	0	23,383	0	0	0	448	10/01/2057
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Direct		145,000	145,000	152,686	145,510	0	(510)	0	(510)	0	145,000	0	0	0	1,608	11/15/2039
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/22/2022	Direct		380,000	380,000	380,000	380,001	0	(1)	0	(1)	0	380,000	0	0	0	4,282	11/15/2032
3128MM-UM-3	FH G18587 - RMBS		12/01/2022	Paydown		25,791	25,791	27,137	26,694	0	(902)	0	(902)	0	25,791	0	0	0	358	02/01/2031
3128P7-SB-5	FH C91742 - RMBS		12/01/2022	Paydown		2,160	2,160	2,316	2,292	0	(132)	0	(132)	0	2,160	0	0	0	33	01/01/2034
3128P7-7L-1	FH C91799 - RMBS		12/01/2022	Paydown		2,750	2,750	2,876	2,858	0	(109)	0	(109)	0	2,750	0	0	0	43	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS		12/01/2022	Paydown		3,127	3,127	3,381	3,319	0	(192)	0	(192)	0	3,127	0	0	0	66	06/01/2031
3128P7-QN-6	FH C91361 - RMBS		12/01/2022	Paydown		51,054	51,054	54,532	53,749	0	(2,696)	0	(2,696)	0	51,054	0	0	0	974	03/01/2031
3128P7-W5-8	FH C91568 - RMBS		12/01/2022	Paydown		14,533	14,533	15,296	15,136	0	(604)	0	(604)	0	14,533	0	0	0	206	10/01/2032
3128P7-XX-6	FH C91594 - RMBS		12/01/2022	Paydown		46,323	46,323	48,712	48,220	0	(1,897)	0	(1,897)	0	46,323	0	0	0	657	01/01/2033
3128PV-B3-8	FH J15449 - RMBS		12/01/2022	Paydown		584	584	624	605	0	(20)	0	(20)	0	584	0	0	0	12	05/01/2026
3132J4-H3-6	FH G30949 - RMBS		12/01/2022	Paydown		25,596	25,596	26,972	26,596	0	(1,000)	0	(1,000)	0	25,596	0	0	0	413	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS		12/01/2022	Paydown		208,351	208,351	211,813	210,793	0	(2,442)	0	(2,442)	0	208,351	0	0	0	1,755	11/01/2049
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS		03/25/2022	Paydown		1,676	1,676	1,654	1,670	0	6	0	6	0	1,676	0	0	0	4	07/25/2040
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		12/01/2022	Paydown		7,597	7,597	7,633	7,604	0	(7)	0	(7)	0	7,597	0	0	0	67	09/25/2040
3136A7-SE-8	FNR 2012-96 PD - CMO/RMBS		12/01/2022	Paydown		3,023	3,023	3,063	3,033	0	(10)	0	(10)	0	3,023	0	0	0	24	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		12/01/2022	Paydown		665	665	679	673	0	(7)	0	(7)	0	665	0	0	0	7	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		12/01/2022	Paydown		14,162	14,162	14,115	14,134	0	29	0	29	0	14,162	0	0	0	88	11/25/2042
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		12/01/2022	Paydown		459	459	450	454	0	5	0	5	0	459	0	0	0	4	11/25/2041
3136AE-24-2	FNR 2013-70 VA - CMO/RMBS		12/01/2022	Paydown		3,276	3,276	3,353	3,295	0	(19)	0	(19)	0	3,276	0	0	0	53	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		12/01/2022	Paydown		1,656	1,656	1,701	1,671	0	(15)	0	(15)	0	1,656	0	0	0	29	08/25/2026
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		12/01/2022	Paydown		11,752	11,752	12,264	11,888	0	(135)	0	(135)	0	11,752	0	0	0	161	03/25/2041
3136AR-RA-2	FNR 2016-25 A - CMO/RMBS		12/01/2022	Paydown		24,721	24,721	25,787	25,117	0	(396)	0	(396)	0	24,721	0	0	0	326	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		12/01/2022	Paydown		3,155	3,155	3,295	3,251	0	(96)	0	(96)	0	3,155	0	0	0	41	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		12/01/2022	Paydown		2,804	2,804	2,876	2,857	0	(54)	0	(54)	0	2,804	0	0	0	38	09/25/2045
3136AT-UB-5	FNR 2016-77 BA - CMO/RMBS		12/01/2022	Paydown		30,801	30,801	31,879	31,385	0	(584)	0	(584)	0	30,801	0	0	0	299	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		12/01/2022	Paydown		22,576	22,576	23,465	22,811	0	(235)	0	(235)	0	22,576	0	0	0	334	08/25/2040
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		12/01/2022	Paydown		771	771	794	788	0	(17)	0	(17)	0	771	0	0	0	9	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		12/01/2022	Paydown		1,006	1,006	982	992	0	14	0	14	0	1,006	0	0	0	12	02/15/2041
3137AJ-HW-7	FHR 3960 YH - CMO/RMBS		03/15/2022	Paydown		4,648	4,648	4,750	4,662	0	(13)	0	(13)	0	4,648	0	0	0	16	08/15/2040
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		12/01/2022	Paydown		1,103	1,103	1,142	1,122	0	(19)	0	(19)	0	1,103	0	0	0	11	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		12/01/2022	Paydown		4,558	4,558	4,618	4,581	0	(22)	0	(22)	0	4,558	0	0	0	41	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		12/01/2022	Paydown		2,131	2,131	2,195	2,165	0	(33)	0	(33)	0	2,131	0	0	0	25	10/15/2031
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		12/01/2022	Paydown		45,244	45,244	45,039	45,142	0	102	0	102	0	45,244	0	0	0	343	12/15/2027
3137BO-DW-1	FHR 4183 ME - CMO/RMBS		12/01/2022	Paydown		11,279	11,279	11,405	11,346	0	(67)	0	(67)	0	11,279	0	0	0	103	02/15/2042

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		12/01/2022	Paydown		10,147	10,147	9,719	9,943	0	205	0	205	0	10,147	0	0	0	70	03/15/2028	
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		12/01/2022	Paydown		930	930	953	938	0	(8)	0	(8)	0	930	0	0	0	13	08/15/2031	
3137B7-IIIH-8	FHR 4311 EA - CMO/RMBS		12/01/2022	Paydown		169	169	167	168	0	1	0	1	0	169	0	0	0	1	09/15/2043	
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		12/01/2022	Paydown		1,029	1,029	1,054	1,037	0	(8)	0	(8)	0	1,029	0	0	0	15	02/15/2040	
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		12/01/2022	Paydown		3,073	3,073	3,070	3,040	0	33	0	33	0	3,073	0	0	0	26	03/15/2044	
3137BC-GX-0	FHR 4360 KA - CMO/RMBS		02/15/2022	Paydown		3,524	3,524	3,667	3,531	0	(7)	0	(7)	0	3,524	0	0	0	12	05/15/2040	
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		12/01/2022	Paydown		558	558	547	551	0	7	0	7	0	558	0	0	0	4	02/15/2044	
3137BR-6T-7	FHR 4608 HA - CMO/RMBS		07/15/2022	Paydown		24,317	24,317	25,092	24,404	0	(87)	0	(87)	0	24,317	0	0	0	154	06/15/2041	
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		12/01/2022	Paydown		24,601	24,601	24,978	24,855	0	(254)	0	(254)	0	24,601	0	0	0	309	04/15/2046	
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		12/01/2022	Paydown		6,010	6,010	6,221	6,108	0	(98)	0	(98)	0	6,010	0	0	0	95	08/15/2043	
3138ER-VP-2	FN AL9621 - RMBS		12/01/2022	Paydown		12,270	12,270	13,079	12,907	0	(638)	0	(638)	0	12,270	0	0	0	219	01/01/2037	
3138ES-B8-0	FN AL9962 - RMBS		12/01/2022	Paydown		21,313	21,313	22,312	22,090	0	(777)	0	(777)	0	21,313	0	0	0	314	01/01/2036	
3138W9-DC-1	FN AS0098 - RMBS		12/01/2022	Paydown		1,660	1,660	1,730	1,717	0	(58)	0	(58)	0	1,660	0	0	0	29	08/01/2033	
31397P-PL-8	FHM M012 A1A - CMBS		12/01/2022	Paydown		236,776	236,776	236,776	0	0	0	0	0	0	236,776	0	0	0	3,922	08/15/2051	
31397P-PS-3	FHM M012 A1B - CMBS		06/15/2022	Various		1,141,023	1,141,026	1,141,026	1,139,919	0	1,104	0	1,104	0	1,141,023	0	0	0	13,502	08/15/2051	
3140QB-NS-3	FN CA4011 - RMBS		12/01/2022	Paydown		27,886	27,886	28,357	28,207	0	(321)	0	(321)	0	27,886	0	0	0	304	08/01/2049	
3140QC-DT-0	FN CA4613 - RMBS		12/01/2022	Paydown		85,050	85,050	86,353	85,904	0	(854)	0	(854)	0	85,050	0	0	0	893	11/01/2049	
3140QC-PN-0	FN CA4928 - RMBS		12/01/2022	Paydown		133,783	133,783	136,709	136,064	0	(2,281)	0	(2,281)	0	133,783	0	0	0	1,631	01/01/2050	
31418A-AJ-7	FN MA0908 - RMBS		12/01/2022	Paydown		13,292	13,292	14,057	13,871	0	(579)	0	(579)	0	13,292	0	0	0	254	11/01/2031	
31418A-F2-9	FN MA1084 - RMBS		12/01/2022	Paydown		38,403	38,403	40,997	40,501	0	(2,098)	0	(2,098)	0	38,403	0	0	0	672	06/01/2032	
31418A-HQ-4	FN MA1138 - RMBS		12/01/2022	Paydown		1,595	1,595	1,703	1,682	0	(86)	0	(86)	0	1,595	0	0	0	27	08/01/2032	
31418A-SN-9	FN MA1424 - RMBS		12/01/2022	Paydown		2,625	2,625	2,717	2,700	0	(76)	0	(76)	0	2,625	0	0	0	46	04/01/2033	
31418B-7E-0	FN MA2692 - RMBS		12/01/2022	Paydown		11,197	11,197	11,799	11,659	0	(462)	0	(462)	0	11,197	0	0	0	157	07/01/2036	
31418D-JII-3	FN MA3876 - RMBS		12/01/2022	Paydown		101,210	101,210	101,463	101,354	0	(144)	0	(144)	0	101,210	0	0	0	1,037	12/01/2049	
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		140,000	140,000	155,469	140,816	0	(816)	0	(816)	0	140,000	0	0	0	4,300	01/01/2050	
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2022	Paydown		75,778	75,778	75,778	75,778	0	0	0	0	0	75,778	0	0	0	932	02/01/2047	
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		85,000	85,000	87,928	85,442	0	(328)	0	(328)	0	85,115	0	(115)	(115)	2,440	09/01/2044	
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		07/05/2022	Call @ 100.00		110,000	110,000	110,000	109,999	0	0	0	0	0	109,999	0	0	1	1,171	09/01/2048	
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		40,000	40,000	42,971	40,733	0	(222)	0	(222)	0	40,511	0	(511)	(511)	911	03/01/2050	
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		50,000	50,000	52,834	50,131	0	(131)	0	(131)	0	50,000	0	0	0	506	06/01/2042	
594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		135,000	135,000	143,959	135,890	0	(890)	0	(890)	0	135,000	0	0	0	3,500	06/01/2048	
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		130,000	130,000	138,003	130,788	0	(788)	0	(788)	0	130,000	0	0	0	3,900	12/01/2048	
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		34,287	34,287	34,287	34,287	0	0	0	0	0	34,287	0	0	0	431	11/01/2044	
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		55,566	55,566	55,566	55,566	0	0	0	0	0	55,566	0	0	0	715	04/01/2045	
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		46,655	46,655	46,655	46,655	0	0	0	0	0	46,655	0	0	0	690	11/01/2045	
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		05/01/2022	Paydown		37,214	37,214	37,214	37,214	0	0	0	0	0	37,214	0	0	0	227	12/01/2051	
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		26,498	26,498	26,498	26,498	0	0	0	0	0	26,498	0	0	0	439	12/01/2051	
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		25,000	25,000	26,259	25,097	0	(94)	0	(94)	0	25,002	0	(2)	(2)	592	07/01/2031	
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		125,000	125,000	134,434	126,282	0	(958)	0	(958)	0	125,325	0	(325)	(325)	3,834	01/01/2048	
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		01/03/2022	Paydown		118,404	118,404	118,404	118,404	0	0	0	0	0	118,404	0	0	0	0	81	12/01/2032
60637B-HV-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2022	Direct		80,000	80,000	86,781	80,315	0	(315)	0	(315)	0	80,000	0	0	0	315	11/01/2036	
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Direct		135,000	135,000	144,609	135,907	0	(907)	0	(907)	0	135,000	0	0	0	2,169	05/01/2047	
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2022	Direct		140,000	140,000	148,173	140,914	0	(914)	0	(914)	0	140,000	0	0	0	0	2,814	05/01/2049
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Direct		270,000	270,000	296,174	272,672	0	(2,672)	0	(2,672)	0	270,000	0	0	0	4,231	05/01/2050	
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		12/01/2022	Direct		90,000	90,000	94,441	90,670	0	(670)	0	(670)	0	90,000	0	0	0	2,278	12/01/2042	
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Call @ 100.00		145,000	145,000	154,255	146,029	0	(1,029)	0	(1,029)	0	145,000	0	0	0	3,488	09/01/2048	
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Call @ 100.00		180,000	180,000	192,427	183,096	0	(1,619)	0	(1,619)	0	181,477	0	(1,477)	(1,477)	5,039	09/01/2049	
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Direct		90,000	90,000	96,653	90,568	0	(568)	0	(568)	0	90,000	0	0	0	2,757	03/01/2044	
647200-SU-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2022	Paydown		70,422	70,422	70,422	70,422	0	0	0	0	0	70,422	0	0	0	1,108	08/01/2038	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Paydown		45,496	45,496	44,359	44,556	0	940	0	940	0	45,496	0	0	0	573	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Paydown		55,450	55,450	54,480	54,972	0	478	0	478	0	55,450	0	0	0	616	07/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Paydown		13,792	13,792	14,343	13,969	0	(177)	0	(177)	0	13,792	0	0	0	269	10/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH		10/03/2022	Direct		140,000	140,000	148,044	140,713	0	(713)	0	(713)	0	140,000	0	0	0	4,521	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH		10/03/2022	Direct		215,000	215,000	233,404	216,635	0	(1,635)	0	(1,635)	0	215,000	0	0	0	6,176	01/01/2050
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		135,000	135,000	145,862	135,937	0	(937)	0	(937)	0	135,000	0	0	0	2,284	10/01/2037
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		135,000	135,000	145,313	135,864	0	(864)	0	(864)	0	135,000	0	0	0	1,999	10/01/2032
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		11/14/2022	RBC CAPITAL MARKETS		722,449	725,000	766,231	753,173	0	(8,469)	0	(8,469)	0	744,704	0	(22,254)	(22,254)	38,932	07/01/2047
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		140,000	140,000	151,253	140,615	0	(615)	0	(615)	0	140,000	0	0	0	4,200	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		145,000	145,000	155,608	145,607	0	(607)	0	(607)	0	145,000	0	0	0	4,300	07/01/2048
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2022	Call @ 100.00		84,858	84,858	84,858	84,858	0	0	0	0	0	84,858	0	0	0	1,962	03/01/2044
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2022	Call @ 100.00		96,500	96,500	96,500	96,500	0	0	0	0	0	96,500	0	0	0	1,890	09/01/2035
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,588	07/01/2034
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		115,000	115,000	120,803	115,337	0	(337)	0	(337)	0	115,000	0	0	0	3,332	07/01/2044
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		135,000	135,000	146,306	135,907	0	(907)	0	(907)	0	135,000	0	0	0	4,307	07/01/2047
708796-AR-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/03/2022	Direct		225,000	225,000	239,357	225,936	0	(936)	0	(936)	0	225,000	0	0	0	3,995	10/01/2046
708796-X3-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Call @ 100.00		200,000	200,000	200,000	200,006	0	(1)	0	(1)	0	200,005	0	(5)	(5)	3,850	10/01/2030
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP		04/01/2022	Direct		85,000	85,000	84,321	84,992	0	8	0	8	0	85,000	0	0	0	1,445	10/01/2035
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV		11/21/2022	Call @ 100.00		100,000	100,000	100,000	100,001	0	(1)	0	(1)	0	100,000	0	0	0	2,066	07/01/2039
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH		07/05/2022	Call @ 100.00		35,000	35,000	37,385	35,334	0	(164)	0	(164)	0	35,170	0	(170)	(170)	658	11/01/2044
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH		06/23/2022	Call @ 100.00		305,000	305,000	325,517	312,874	0	(1,422)	0	(1,422)	0	311,452	0	(6,452)	(6,452)	3,870	11/01/2048
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Direct		50,000	50,000	47,938	49,928	0	72	0	72	0	50,000	0	0	0	0	07/01/2039
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		120,000	120,000	129,272	120,798	0	(798)	0	(798)	0	120,000	0	0	0	3,782	07/01/2042
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		130,000	130,000	141,176	130,968	0	(968)	0	(968)	0	130,000	0	0	0	3,920	07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00		65,000	65,000	65,000	65,011	0	(2)	0	(2)	0	65,010	0	(10)	(10)	1,060	03/01/2046
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Direct		130,000	130,000	144,530	131,255	0	(1,255)	0	(1,255)	0	130,000	0	0	0	3,003	03/01/2050
91754R-UY-1	UTAH ST BRD HIGHER ED REV		11/01/2022	Direct		1,450,000	1,450,000	1,733,243	1,458,078	0	(26,382)	0	(26,382)	0	1,450,000	0	0	0	72,500	11/01/2027
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2022	Paydown		101,603	101,603	101,603	101,603	0	0	0	0	0	101,603	0	0	0	1,766	10/25/2037
92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		04/22/2022	Paydown		6,206	6,206	6,206	0	0	0	0	0	0	6,206	0	0	0	15	02/25/2052
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		05/22/2022	Paydown		1,576	1,576	1,576	0	0	0	0	0	0	1,576	0	0	0	11	02/25/2052
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		12/25/2022	Paydown		29,570	29,570	29,570	0	0	0	0	0	0	29,570	0	0	0	529	02/25/2052
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		185,000	185,000	197,506	186,427	0	(1,427)	0	(1,427)	0	185,000	0	0	0	5,500	09/01/2045
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		155,000	155,000	168,135	156,011	0	(1,011)	0	(1,011)	0	155,000	0	0	0	4,500	03/01/2048
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV		03/01/2022	Call @ 100.00		210,000	210,000	210,000	210,000	0	0	0	0	0	209,999	0	1	1	380	12/01/2032
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,475,970	11,478,521	12,166,080	11,296,474	0	(81,617)	0	(81,617)	0	11,507,290	0	(31,321)	(31,321)	280,609	XXX
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2022	Paydown		104,760	104,760	104,759	104,761	0	(1)	0	(1)	0	104,760	0	0	0	1,986	10/16/2039
000825-AA-7	ACAM 19FL1 A - CDO/CMB		12/16/2022	Paydown		511,236	511,236	511,236	511,236	0	0	0	0	0	511,236	0	0	0	5,323	11/16/2034
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		12/16/2022	Paydown		371,661	371,661	371,661	371,661	0	0	0	0	0	371,661	0	0	0	3,490	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		11/15/2022	Paydown		296,660	296,660	296,655	296,659	0	0	0	0	1	296,660	0	0	0	4,628	01/17/2040
00436M-AA-3	AALLC 181 A - RMBS		12/02/2022	Paydown		90,163	90,163	90,140	90,147	0	16	0	16	0	90,163	0	0	0	1,827	12/02/2033
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		12/27/2022	Paydown		71,170	71,170	54,312	57,126	0	14,044	0	14,044	0	71,170	0	0	0	314	12/25/2036
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2022	Various		116,197	116,197	116,197	115,660	564	(27)	0	538	0	116,197	0	0	0	4,847	04/01/2024
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2022	Paydown		49,635	49,635	49,635	49,650	0	(15)	0	(15)	0	49,635	0	0	0	1,373	04/01/2028
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		12/01/2022	Paydown		29,216	29,216	29,215	29,183	0	34	0	34	0	29,216	0	0	0	550	04/17/2052
026929-AA-7	AHM 2006-3 111 - RMBS		12/27/2022	Paydown		17,303	17,303	13,561	17,109	0	194	0	194	0	17,303	0	0	0	88	12/25/2046
03235T-AA-5	ACEF 2014-1 A - ABS		12/20/2022	Paydown		1,465	1,465	446	0	113	906	0	1,019	0	1,465	0	0	0	82	12/20/2024
03464J-AA-9	AOIT 217 A1 - CMO/RMBS		12/27/2022	Paydown		358,643	358,643	350,237	0	0	8,406	0	8,406	0	358,643	0	0	0	2,553	10/25/2066
038413-AA-8	AOFIT 2020-A A - ABS		12/17/2022	Paydown		359,664	359,664	359,597	359,603	0	60	0	60	0	359,664	0	0	0	3,317	07/17/2046
03880V-AA-8	ARCLQ 2019-FL2 A - CMBS		12/15/2022	Paydown		473,694	473,694	473,694	473,694	0	0	0	0	0	473,694	0	0	0	10,159	09/15/2034

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		.05/25/2022	Paydown		28,749	28,749	24,149	28,330	0	418	0	418	0	28,749	0	0	0	20	11/25/2036
05072L-AA-3	AUDAX 3 A - CDO	C.	.10/20/2022	Paydown		60,010	60,010	60,160	0	0	(150)	0	(150)	0	60,010	0	0	0	1,615	01/20/2030
05377R-CQ-5	AESOP 2017-1 A - ABS		.04/28/2022	Various		1,217,057	1,215,000	1,214,806	1,214,478	0	6	0	6	0	1,214,484	0	2,572	2,572	13,470	09/20/2023
05377R-CY-8	AESOP 2018-1 A - ABS		.10/28/2022	JP Morgan		985,313	1,000,000	999,753	999,263	0	(747)	0	(747)	0	998,516	0	(13,204)	(13,204)	31,964	09/20/2024
05492K-AA-7	BDS 2019-FL4 A - CDO	C.	.11/18/2022	Paydown		3,286,286	3,286,286	3,288,454	3,285,644	0	642	0	642	0	3,286,286	0	0	0	28,702	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C.	.10/18/2022	Paydown		1,476,744	1,476,744	1,458,469	1,469,752	0	6,992	0	6,992	0	1,476,744	0	0	0	10,742	02/18/2037
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		.12/27/2022	Paydown		66,762	64,675	49,505	64,780	0	1,983	0	1,983	0	66,762	0	0	0	340	01/25/2037
05579H-AE-2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR	C.	.02/21/2022	Maturity @ 100.00		1,000,000	1,000,000	998,240	999,949	0	51	0	51	0	1,000,000	0	0	0	14,500	02/21/2022
05586A-AA-6	BSPT 2018-FL4 A - CMBS		.03/15/2022	Paydown		361,123	361,123	361,123	361,116	0	7	0	7	0	361,123	0	0	0	690	09/17/2035
05586A-AC-2	BSPT 2018-FL4 AS - CMBS		.03/15/2022	Paydown		834,938	834,938	834,938	834,835	0	103	0	103	0	834,938	0	0	0	2,991	09/17/2035
05586A-AC-2	BSPT 2018-FL4 AS - CMBS		.04/18/2022	Paydown		1,165,062	1,165,062	1,165,062	1,164,918	0	144	0	144	0	1,165,062	0	0	0	6,041	09/17/2035
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
05587T-AA-4	BSPT 2019-FL5 A - CMBS		.12/15/2022	Paydown		2,670,300	2,670,300	2,671,551	2,670,782	0	(482)	0	(482)	0	2,670,300	0	0	0	18,572	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C.	.04/19/2022	Paydown		744,044	744,044	744,044	744,044	0	0	0	0	0	744,044	0	0	0	1,679	02/17/2037
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		.12/01/2022	Paydown		23,728	25,337	23,082	22,906	346	475	0	822	0	23,728	0	0	0	378	10/25/2035
05973B-AE-7	BANC 2019-CRE6 AS - CMBS		.02/17/2022	Paydown		990,059	990,059	990,059	990,059	0	0	0	0	0	990,059	0	0	0	2,006	09/17/2036
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		.12/25/2022	Paydown		46,991	46,991	46,114	46,991	0	877	0	877	0	46,991	0	0	0	415	07/25/2052
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		.12/01/2022	Paydown		211,108	211,108	207,612	0	0	3,496	0	3,496	0	211,108	0	0	0	2,688	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.12/01/2022	Paydown		325,761	325,761	313,188	0	0	12,572	0	12,572	0	325,761	0	0	0	3,222	06/26/2051
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		.12/01/2022	Paydown		50,960	50,960	51,502	50,970	0	(10)	0	(10)	0	50,960	0	0	0	951	09/25/2033
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		.12/01/2022	Paydown		18,929	18,380	15,492	18,545	0	384	0	384	0	18,929	0	0	0	183	02/25/2047
09748R-AA-6	BOJA 2020-1 A2 - ABS		.10/20/2022	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	323	10/20/2050
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
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
12327A-AA-6	BUETS 221 A - ABS		.12/15/2022	Paydown		214,115	214,115	207,725	0	0	6,390	0	6,390	0	214,115	0	0	0	3,168	06/15/2037
12434L-AA-2	BXMT 2020-FL2 A - CMBS		.12/16/2022	Paydown		462,435	462,435	462,435	462,435	0	0	0	0	0	462,435	0	0	0	8,462	02/18/2038
12479R-AD-9	CAUTO 2017-1 A1 - ABS		.03/17/2022	Paydown		587,911	587,911	587,740	587,902	0	8	0	8	0	587,911	0	0	0	5,809	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS		.12/15/2022	Paydown		2,372	2,372	2,413	2,403	0	(31)	0	(31)	0	2,372	0	0	0	54	04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS		.12/15/2022	Paydown		6,398	6,398	6,197	2,897	0	201	0	201	0	6,398	0	0	0	55	02/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS		.12/15/2022	Paydown		2,057	5,795	5,794	5,795	0	(3,738)	0	(3,738)	0	2,057	0	0	0	56	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		.12/15/2022	Paydown		45,000	45,000	44,996	0	0	4	0	4	0	45,000	0	0	0	606	03/15/2052
12529K-AA-0	CFMT 21GRN1 A - ABS		.12/20/2022	Paydown		529,215	529,215	529,210	529,210	0	5	0	5	0	529,215	0	0	0	2,906	03/20/2041
12530B-AA-7	CFMT 2021-3 A - CMBS		.05/25/2022	Paydown		165,851	165,851	165,851	165,851	0	0	0	0	0	165,851	0	0	0	541	10/27/2031
12530B-AA-7	CFMT 2021-3 A - CMBS		.12/25/2022	Paydown		259,928	259,928	259,928	259,928	0	0	0	0	0	259,928	0	0	0	1,907	10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS		.12/25/2022	Paydown		11,866	11,866	10,790	0	0	1,076	0	1,076	0	11,866	0	0	0	55	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		.12/25/2022	Paydown		1,164	1,164	1,102	0	0	62	0	62	0	1,164	0	0	0	20	02/26/2052
12545F-AA-9	CHNGE 222 A1 - CMO/RMBS		.12/01/2022	Paydown		270,833	270,833	270,833	0	0	2	0	2	0	270,833	0	0	0	4,881	03/25/2067
12563L-AS-6	CLIF 203 A - ABS		.12/18/2022	Paydown		85,000	85,000	84,982	84,983	0	17	0	17	0	85,000	0	0	0	944	10/18/2045
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		.12/25/2022	Paydown		78,939	78,939	77,673	0	0	1,266	0	1,266	0	78,939	0	0	0	910	07/25/2067
12663D-AC-8	CSMC 22NQMS A1 - CMO/RMBS		.12/01/2022	Paydown		24,592	24,592	24,468	124	0	0	0	124	0	24,592	0	0	0	307	06/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		.12/01/2022	Paydown		74,771	81,047	74,314	74,384	0	387	0	387	0	74,771	0	0	0	2,005	04/25/2035
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		.12/01/2022	Paydown		15,839	15,839	16,116	15,984	0	(146)	0	(146)	0	15,839	0	0	0	467	10/25/2034
14576A-AA-0	CARM 201 A1 - RMBS		.12/15/2022	Paydown		10,000	10,000	9,996	0	0	4	0	4	0	10,000	0	0	0	105	12/15/2050
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		.12/25/2022	Paydown		299,922	299,922	289,769	0	0	10,153	0	10,153	0	299,922	0	0	0	2,376	03/25/2062
15137E-BN-2	CECLO 21 A1R - CDO		.10/27/2022	Paydown		4,048	4,048	4,048	4,048	0	0	0	0	0	4,048	0	0	0	85	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C.	.10/17/2022	Paydown		127,205	127,205	127,205	127,176	0	29	0	29	0	127,205	0	0	0	3,090	07/15/2030
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		.12/01/2022	Paydown		44,516	44,516	45,573	45,499	0	(984)	0	(984)	0	44,516	0	0	0	615	03/25/2050
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		.12/01/2022	Paydown		14,466	14,817	12,083	0	0	190	0	190	0	14,466	0	0	0	147	09/25/2036
166764-BN-9	CHEVRON CORP		.02/03/2022	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	20,816	03/03/2022

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		12/01/2022	Paydown		99,413	99,413	97,272	0	0	2,140	0	2,140	0	99,413	0	0	0	1,222	05/25/2067
17181C-AA-6	CIMLT 181 A - ABS		12/20/2022	Paydown		140,556	140,556	140,556	140,551	0	5	0	5	0	140,556	0	0	0	2,058	03/20/2043
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2022	Paydown		66,991	70,566	63,932	65,971	0	1,020	0	1,020	0	66,991	0	0	0	1,777	04/25/2036
19421U-AA-2	CASL 2019-A A1 - ABS		12/27/2022	Paydown		176,297	176,297	176,242	176,216	0	81	0	81	0	176,297	0	0	0	2,120	12/28/2048
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2022	Paydown		116,785	116,785	116,785	116,783	0	2	0	2	0	116,785	0	0	0	702	01/26/2065
21872F-AA-5	CAFL 2019-1 A - CMBS		11/01/2022	Various		1,573,392	1,579,767	1,579,696	1,578,609	0	884	0	884	0	1,579,493	0	(6,101)	(6,101)	65,744	03/15/2052
22822R-BF-6	CROCAS 2018-1 C - RMBS		03/15/2022	Various		1,000,000	1,000,000	1,000,000	1,000,016	0	(16)	0	(16)	0	1,000,000	0	0	0	18,333	07/15/2043
233046-AN-1	DNKN 211 A21 - RMBS		11/20/2022	Paydown		15,000	15,000	13,484	0	0	1,516	0	1,516	0	15,000	0	0	0	153	11/20/2051
23342K-AC-8	DRB 2017-A A2B - ABS		12/25/2022	Paydown		89,107	89,107	89,074	89,090	0	17	0	17	0	89,107	0	0	0	1,122	05/27/2042
233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC		01/06/2022	Maturity @ 100.00		1,340,000	1,340,000	1,351,202	1,340,035	0	(35)	0	(35)	0	1,340,000	0	0	0	19,095	01/06/2022
24380X-AA-5	DRMT 2022-2 A1 - CMO/RMBS		12/01/2022	Paydown		89,217	89,217	89,100	0	0	117	0	117	0	89,217	0	0	0	1,185	03/25/2067
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		12/27/2022	Paydown		113,490	113,490	89,374	100,699	0	12,791	0	12,791	0	113,490	0	0	0	1,118	12/25/2036
25755T-AA-0	DPABS 2015-1 A2 - RMBS		10/25/2022	Paydown		2,500	2,500	2,467	0	0	33	0	33	0	2,500	0	0	0	28	10/25/2048
25755T-AH-3	DPABS 2017-1 A23 - ABS		10/25/2022	Paydown		7,500	7,500	7,321	0	0	179	0	179	0	7,500	0	0	0	116	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2022	Paydown		1,863	1,863	1,755	0	0	108	0	108	0	1,863	0	0	0	19	07/27/2048
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2022	Paydown		2,500	2,500	2,346	0	0	154	0	154	0	2,500	0	0	0	30	04/20/2048
278642-AN-3	EBAY INC		02/09/2022	Call @ 100.00		1,000,000	1,000,000	997,720	999,925	0	44	0	44	0	999,969	0	31	31	15,833	03/09/2022
28853R-AL-3	ECLO IV AR - CDO		10/17/2022	Paydown		466,266	466,266	466,266	466,266	0	0	0	0	0	466,266	0	0	0	5,731	04/15/2029
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS		11/25/2022	Paydown		8,256	8,256	7,436	0	0	820	0	820	0	8,256	0	0	0	15	01/25/2057
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		10/01/2022	Paydown		6,755	4,128	3,675	0	0	3,081	0	3,081	0	6,755	0	0	0	0	01/25/2057
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		08/25/2022	Paydown		1,334,696	1,334,696	1,324,062	1,325,472	0	9,224	0	9,224	0	1,334,696	0	0	0	13,103	07/25/2030
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		11/25/2022	Paydown		57,712	43,133	39,296	0	0	18,415	0	18,415	0	57,712	0	0	0	181	06/25/2052
33767P-AA-6	FKH 2022-SFR2 A - RMBS		11/01/2022	Paydown		2,812	2,812	2,712	0	0	100	0	100	0	2,812	0	0	0	32	07/19/2039
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS		12/01/2022	Paydown		50,973	50,973	47,516	0	0	3,457	0	3,457	0	50,973	0	0	0	524	11/27/2051
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		12/25/2022	Paydown		170,499	170,499	171,485	(979)	0	(979)	0	(979)	0	170,499	0	0	0	2,038	07/27/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		12/01/2022	Paydown		99,193	99,193	99,317	99,316	0	(123)	0	(123)	0	99,193	0	0	0	1,244	11/27/2051
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	60	07/30/2052
361528-AA-0	GBXL 2022-1 A - ABS		12/20/2022	Paydown		42,035	42,035	42,015	0	0	20	0	20	0	42,035	0	0	0	642	02/20/2052
36168W-AA-9	GCAT 22NQW5 A1 - CMO/RMBS		12/01/2022	Paydown		7,165	7,165	6,939	0	0	227	0	227	0	7,165	0	0	0	51	08/25/2067
36170H-AA-8	GCAT 2022-NQW4 A1 - RMBS		12/01/2022	Paydown		26,400	26,400	26,399	0	0	0	0	0	0	26,400	0	0	0	292	08/25/2067
36263N-AB-1	GSMS 2022-PJ1 A2 - CMO/RMBS		12/01/2022	Paydown		129,883	129,883	127,590	0	0	2,293	0	2,293	0	129,883	0	0	0	1,559	05/28/2052
37254B-AB-6	GENPACT LUXEMBOURG SARL	C	04/01/2022	Maturity @ 100.00		500,000	500,000	499,885	499,996	0	4	0	4	0	500,000	0	0	0	9,250	04/01/2022
38175L-AC-6	GOCAP 18 BR - CDO		04/21/2022	Call @ 100.00		1,580,000	1,580,000	1,580,000	1,579,318	0	78	0	78	0	1,579,396	0	604	604	17,097	10/25/2029
38175W-AA-6	GOCAP 31 A1R - CDO		11/07/2022	Paydown		142,672	142,672	142,715	142,712	0	(40)	0	(40)	0	142,672	0	0	0	3,778	08/05/2030
38177G-AA-9	GCTLF 2020-1 A - CDO	C	10/20/2022	Paydown		496,116	496,116	496,116	0	0	0	0	0	0	496,116	0	0	0	5,349	10/22/2029
390556-AL-2	GRILK 141R AR - CDO		10/17/2022	Paydown		1,096,083	1,096,083	1,096,083	1,096,122	0	(39)	0	(39)	0	1,096,083	0	0	0	12,777	10/15/2029
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		05/08/2022	Maturity @ 100.00		1,405,000	1,405,000	1,403,230	1,404,872	0	128	0	128	0	1,405,000	0	0	0	17,563	05/08/2022
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		12/01/2022	Paydown		13,955	19,637	11,272	14,138	0	(184)	0	(184)	0	13,955	0	0	0	556	09/25/2037
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2022	Paydown		15,000	15,000	14,698	10,000	0	302	0	302	0	15,000	0	0	0	372	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS		12/20/2022	Paydown		7,500	7,500	6,956	0	0	544	0	544	0	7,500	0	0	0	149	12/20/2050
43133A-AA-5	H1TR 2018-1 A1 - CDO	C	07/11/2022	Paydown		105,140	105,140	103,037	103,475	0	1,665	0	1,665	0	105,140	0	0	0	1,062	10/11/2038
43133J-AA-6	H1TR 2019-2 A1 - CDO	C	05/23/2022	Paydown		110,403	110,403	109,989	434	0	434	0	434	0	110,403	0	0	0	1,041	05/23/2039
43283A-AA-3	HGVT 2017-A A - RMBS		12/25/2022	Paydown		79,854	79,854	79,842	79,848	0	6	0	6	0	79,854	0	0	0	1,089	12/26/2028
43730N-AA-4	HPA 221 A - CMBS		05/09/2022	Paydown		16,130	16,130	15,967	0	0	162	0	162	0	16,130	0	0	0	44	04/19/2039
43730N-AA-4	HPA 221 A - CMBS		12/01/2022	Paydown		60,114	60,114	59,509	0	0	605	0	605	0	60,114	0	0	0	928	04/19/2039
44891A-AM-9	HYUNDAI CAPITAL AMERICA		04/05/2022	Maturity @ 100.00		500,000	500,000	499,470	499,972	0	28	0	28	0	500,000	0	0	0	7,750	04/05/2022
46618A-AA-2	HENDR 2014-2 A - RMBS		12/15/2022	Paydown		27,670	27,670	27,964	27,930	0	(260)	0	(260)	0	27,670	0	0	0	552	01/17/2073
46619X-AA-1	HENDR 2015-3 A - RMBS		12/15/2022	Paydown		48,936	48,936	48,894	0	0	39	0	39	0	48,936	0	0	0	1,119	03/17/2070
466365-AA-1	JACK 2019-1 A21 - RMBS		02/24/2022	Paydown		2,977,500	2,977,500	2,977,500	2,977,500	0	0	0	0	0	2,977,500	0	0	0	29,191	08/25/2049

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
466365-AB-9	JACK 2019-1 A211 - RMBS		..11/25/2022	Paydown		2,500	2,500	2,253	0	0	247	0	247	0	2,500	0	0	0	28	..08/25/2049
46637V-AA-3	JPTPE A - CMO/RMBS		..12/01/2022	Paydown		28,702	28,702	28,200	28,260	0	442	0	442	0	28,702	0	0	0	451	..09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		..12/01/2022	Paydown		17,115	17,115	16,431	16,513	0	602	0	602	0	17,115	0	0	0	188	..12/27/2042
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		..12/01/2022	Paydown		228,669	228,669	219,433	0	0	9,236	0	9,236	0	228,669	0	0	0	2,233	..02/26/2052
46654D-AD-5	JPMIT 21INV4 A2 - CMO/RMBS		..12/25/2022	Paydown		17,534	20,972	16,518	0	0	1,016	0	1,016	0	17,534	0	0	0	44	..01/25/2052
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		..12/25/2022	Paydown		123,740	123,740	120,453	0	0	3,287	0	3,287	0	123,740	0	0	0	1,981	..07/25/2052
46656A-AA-5	JPMIT 2022-DSC1 A1 - CMO/RMBS		..12/01/2022	Paydown		4,040	4,040	3,749	0	0	291	0	291	0	4,040	0	0	0	16	..01/25/2063
470473-AH-2	JTWIN SR B2R - CDO		..04/18/2022	Paydown		221,587	221,587	221,587	221,600	0	(13)	0	(13)	0	221,587	0	0	0	3,109	..01/19/2027
476681-AB-7	JMIKE 211 A21 - ABS		..08/15/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	161	..02/15/2052
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		..10/30/2022	Paydown		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	507	..04/30/2052
478160-CD-4	JOHNSON & JOHNSON		..03/03/2022	Maturity @ 100.00		1,000,000	1,000,000	997,280	999,904	0	96	0	96	0	1,000,000	0	0	0	11,250	..03/03/2022
48669R-AA-9	KCAP F3C A - CDO		..12/20/2022	Paydown		899,022	899,022	897,992	898,715	0	307	0	307	0	899,022	0	0	0	14,540	..12/20/2029
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		..12/23/2022	Paydown		1,850,959	1,850,959	1,850,959	1,850,959	0	0	0	0	0	1,850,959	0	0	0	31,229	..01/24/2035
52522D-AG-6	LXS 2006-16N AA1 - RMBS		..12/27/2022	Paydown		62,148	61,884	48,054	60,188	0	1,960	0	1,960	0	62,148	0	0	0	363	..11/25/2046
532457-BQ-0	ELI LILLY AND CO		..05/15/2022	Maturity @ 100.00		1,130,000	1,130,000	1,128,294	1,129,869	0	131	0	131	0	1,130,000	0	0	0	13,278	..05/15/2022
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C.	..08/15/2022	Paydown		659,065	659,065	637,439	658,256	0	809	0	809	0	659,065	0	0	0	3,940	..05/15/2036
543190-AA-0	LTRAN III A1 - RMBS		..11/15/2022	Paydown		7,634	7,634	7,364	7,490	0	144	0	144	0	7,634	0	0	0	89	..01/17/2045
55446M-AA-5	MAACH 1 A - ABS	C.	..12/15/2022	Paydown		98,887	98,887	98,884	98,886	0	1	0	98,886	0	98,887	0	0	0	1,021	..10/15/2039
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
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
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		..12/25/2022	Paydown		103,573	103,573	102,537	0	0	1,036	0	1,036	0	103,573	0	0	0	1,295	..03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		..12/25/2022	Paydown		107,944	107,944	108,180	108,179	0	(235)	0	(235)	0	107,944	0	0	0	1,042	..07/25/2051
58550L-AA-3	MWST 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
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		..12/27/2022	Paydown		104,718	104,718	101,249	0	0	3,469	0	3,469	0	104,718	0	0	0	1,113	..12/25/2051
58551V-AA-0	MWST 2020-2 A - CMO/RMBS		..08/19/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,141	..11/25/2053
59319W-AA-9	MF1 2020-FL3 A - CDO		..07/15/2022	Paydown		411,904	411,904	411,904	411,904	0	0	0	0	0	411,904	0	0	0	3,018	..07/16/2035
61033R-AJ-2	MCMLL 171R AR - CDO		..10/22/2022	Paydown		1,059,283	1,059,283	1,059,283	1,059,283	0	0	0	0	0	1,059,283	0	0	0	9,938	..04/23/2052
61772Q-AE-0	MSPM 2021-6 A3 - CMO/RMBS		..12/01/2022	Paydown		184,674	184,673	185,885	185,879	0	(1,206)	0	(1,206)	0	184,674	0	0	0	2,017	..09/25/2051
62946A-AC-8	NPRL 2017-1 A1 - ABS		..12/20/2022	Paydown		90,858	90,858	87,139	0	0	3,719	0	3,719	0	90,858	0	0	0	1,027	..10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS		..12/19/2022	Paydown		352,015	352,015	352,000	352,006	0	9	0	9	0	352,015	0	0	0	1,761	..11/19/2049
62947A-AF-0	NPRL 211 A1 - RMBS		..12/19/2022	Paydown		4,586	4,586	4,584	4,584	0	2	0	2	0	4,586	0	0	0	95	..03/19/2051
62947Q-BA-5	NXP BV	C.	..11/03/2022	Bank of America Merrill Lynch		985,330	1,000,000	999,710	999,871	0	112	0	112	0	999,958	0	(14,628)	(14,628)	57,688	..03/01/2024
62953J-AA-3	NXTC 2017-2 A - CDO		..10/25/2022	Paydown		617,091	617,091	617,091	616,966	0	125	0	125	0	617,091	0	0	0	5,778	..10/25/2029
62954J-AA-2	NPRL 2019-1 A1 - ABS		..12/20/2022	Paydown		179,377	179,377	179,375	179,378	0	(1)	0	(1)	0	179,377	0	0	0	2,612	..09/20/2049
62955W-AA-2	NZES 21FNT2 A - ABS		..12/25/2022	Paydown		255,380	255,380	255,378	255,378	0	1	0	1	0	255,380	0	0	0	4,260	..05/25/2026
64352V-MA-6	NCHET 2005-A A6 - RMBS		..12/01/2022	Paydown		20,241	20,241	18,900	17,898	0	2,343	0	2,343	0	20,241	0	0	0	434	..08/25/2035
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		..12/21/2022	Paydown		174,230	174,230	174,228	174,228	0	2	0	2	0	174,230	0	0	0	2,487	..03/25/2026
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		..12/25/2022	Paydown		5,548	5,548	4,364	0	0	1,184	0	1,184	0	5,548	0	0	0	21	..03/25/2052
64831J-AA-7	NRART 20T1 AT1 - RMBS		..09/30/2022	CREDIT SUISSE		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
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C.	..10/20/2022	SECURITIES (USA)		234,499	234,499	234,499	234,490	0	9	0	9	0	234,499	0	0	0	5,187	..04/20/2028
65251X-AN-6	NSBKY 1 AR - CDO		..04/04/2022	Paydown		144,064	144,064	144,064	144,064	0	0	0	0	0	144,064	0	0	0	0	..10/25/2028
654740-AV-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC		..01/13/2022	Maturity @ 100.00		2,000,000	2,000,000	1,998,800	1,999,992	0	8	0	8	0	2,000,000	0	0	0	28,000	..01/13/2022
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
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		..12/01/2022	Paydown		48,973	48,973	45,643	0	0	3,330	0	3,330	0	48,973	0	0	0	517	..12/26/2051
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		..12/20/2022	Paydown		8,720	8,720	8,719	8,719	0	0	0	0	0	8,720	0	0	0	87	..11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		..12/20/2022	Paydown		8,720	8,720	8,716	8,716	0	3	0	3	0	8,720	0	0	0	104	..11/21/2050
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		..12/01/2022	Paydown		236,249	236,249	239,386	239,369	0	(3,121)	0	(3,121)	0	236,249	0	0	0	2,399	..10/25/2051
68267B-AA-8	OMFIT 2018-1 A - ABS		..06/14/2022	Paydown		279,469	279,469	279,393	279,469	0	0	0	0	0	279,469	0	0	0	2,475	..03/14/2029

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
69346T-AA-2	PFP 2019-5 A - CMBS		.02/16/2022	Paydown		105,201	105,201	105,201	105,201	0	0	0	0	0	105,201	0	0	0	163	.04/14/2036
69346T-AA-2	PFP 2019-5 A - CMBS		.03/16/2022	Paydown		177,357	177,357	177,357	177,357	0	0	0	0	0	177,357	0	0	0	481	.04/14/2036
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		.12/01/2022	Paydown		86,880	86,880	87,138	87,138	0	(256)	0	(256)	0	86,880	0	0	0	942	.07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		.12/01/2022	Paydown		67,528	67,530	69,038	68,732	0	(1,204)	0	(1,204)	0	67,528	0	0	0	837	.01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		.12/01/2022	Paydown		98,809	98,809	100,786	100,869	0	(2,060)	0	(2,060)	0	98,809	0	0	0	901	.10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		.12/01/2022	Paydown		69,532	69,532	70,543	70,351	0	(819)	0	(819)	0	69,532	0	0	0	735	.11/26/2049
69377E-AA-7	PRPM 221INV1 A1 - RMBS		.12/25/2022	Paydown		71,972	71,972	70,010	0	0	1,962	0	1,962	0	71,972	0	0	0	1,051	.04/25/2067
69546M-AA-5	PAID 221 A - ABS		.12/15/2022	Paydown		294,589	294,589	294,589	0	0	0	0	0	0	294,589	0	0	0	3,425	.10/15/2029
69546R-AA-4	PAID 213 A - ABS		.04/12/2022	Various		941,124	957,563	957,563	957,563	0	0	0	0	0	957,563	0	(16,439)	(16,439)	3,392	.05/15/2029
69547J-AA-1	PAID 211 A - ABS		.10/14/2022	Various		1,533,361	1,545,752	1,545,748	1,545,751	0	1	0	1	0	1,545,751	0	(12,390)	(12,390)	10,583	.11/15/2027
71344B-DT-2	PEPSICO INC		.04/11/2022	Call @ 100.00		2,000,000	2,000,000	1,995,960	1,999,719	0	232	0	232	0	1,999,951	0	49	49	19,875	.05/02/2022
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	.12/15/2022	Paydown	1	50,630	50,630	50,629	50,629	0	1	0	1	0	50,630	0	0	0	1,017	.06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS		.12/01/2022	Paydown		898	898	897	897	0	0	0	0	0	898	0	0	0	13	.04/17/2037
74333N-AA-0	PROG 2019-SFR2 A - RMBS		.05/19/2022	Paydown		990,361	990,361	990,349	982,680	0	7,681	0	7,681	0	990,361	0	0	0	12,972	.05/19/2036
74333N-AC-6	PROG 2019-SFR2 B - RMBS		.05/19/2022	Paydown		1,000,000	1,000,000	999,986	991,485	0	8,515	0	8,515	0	1,000,000	0	0	0	14,358	.05/19/2036
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		.12/01/2022	Paydown		39,674	39,674	40,238	40,211	0	(537)	0	(537)	0	39,674	0	0	0	455	.02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		.12/01/2022	Paydown		67,141	67,141	68,142	68,076	0	(936)	0	(936)	0	67,141	0	0	0	781	.12/27/2049
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		.12/27/2022	Paydown		46,933	46,156	36,275	45,856	0	1,077	0	1,077	0	46,933	0	0	0	183	.01/25/2037
749357-AA-7	RCKT 191 A1 - CMO/RMBS		.12/01/2022	Paydown		44,692	44,693	45,384	45,412	0	(720)	0	(720)	0	44,692	0	0	0	438	.09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		.12/01/2022	Paydown		291,084	291,084	289,277	177,139	0	1,807	0	1,807	0	291,084	0	0	0	2,841	.11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		.12/01/2022	Paydown		103,718	103,718	101,628	0	0	2,091	0	2,091	0	103,718	0	0	0	1,279	.01/25/2052
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		.12/01/2022	Paydown		92,560	107,074	90,695	90,216	0	2,344	0	2,344	0	92,560	0	0	0	2,590	.06/25/2036
74968R-AA-3	RPIT 191 A - CMO/RMBS		.12/25/2022	Paydown		181,938	181,938	180,529	180,784	0	1,154	0	1,154	0	181,938	0	0	0	1,956	.10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - ABS		.05/25/2022	Paydown		553,480	553,480	553,480	553,471	0	10	0	10	0	553,480	0	0	0	1,705	.11/25/2031
74969T-AA-8	RBIT 2021-HB1 A - RMBS		.12/25/2022	Paydown		580,643	580,643	580,642	580,633	0	10	0	10	0	580,643	0	0	0	4,964	.11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		.11/25/2022	Paydown		156,089	156,089	154,379	154,386	0	1,703	0	1,703	0	156,089	0	0	0	1,833	.09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		.12/25/2022	Paydown		76,968	76,968	76,862	0	0	106	0	106	0	76,968	0	0	0	1,678	.01/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		.12/25/2022	Paydown		50,683	50,683	50,282	0	0	401	0	401	0	50,683	0	0	0	609	.01/25/2070
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		.12/27/2022	Paydown		128,954	126,133	98,223	126,956	0	1,999	0	1,999	0	128,954	0	0	0	629	.05/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		.12/01/2022	Paydown		121,770	121,770	122,721	122,716	0	(946)	0	(946)	0	121,770	0	0	0	1,294	.07/25/2051
75575J-AA-3	RCMT 2020-FL4 A - CMBS		.12/27/2022	Paydown		1,491,901	1,491,901	1,491,901	1,491,901	0	0	0	0	0	1,491,901	0	0	0	22,969	.02/26/2035
784034-AB-6	SCOFET 2019-2 A2 - ABS		.05/17/2022	Various		1,985,297	2,000,000	1,999,590	1,999,875	0	39	0	39	0	1,999,914	0	(14,618)	(14,618)	20,367	.04/20/2026
78403D-AM-2	SBATOW 2018-1 1C - RMBS		.06/15/2022	DEUTSCHE BANK SECURITIES, INC.		992,188	1,000,000	1,000,000	1,000,011	0	(2,795)	0	(2,795)	0	997,216	0	(5,029)	(5,029)	17,432	.03/16/2048
78434K-AA-5	SGR 222 A1 - CMO/RMBS		.12/25/2022	Paydown		25,298	25,298	25,282	0	0	16	0	16	0	25,298	0	0	0	461	.08/25/2062
803169-AQ-4	SRANC 3R AFR - CDO	C.	.12/22/2022	Paydown		96,251	96,251	96,251	96,251	0	(9)	0	(9)	0	96,251	0	0	0	3,684	.06/24/2030
81441N-AC-0	SNMLT 062 A3 - RMBS		.05/25/2022	Paydown		52,833	52,833	53,163	52,833	0	0	0	0	0	52,833	0	0	0	732	.10/25/2036
81742L-AA-4	SEQ1 1 A - CDO	C.	.10/15/2022	Paydown		633,939	633,939	633,939	633,939	0	0	0	0	0	633,939	0	0	0	7,821	.04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		.12/01/2022	Paydown		146,484	146,484	149,048	148,834	0	(2,350)	0	(2,350)	0	146,484	0	0	0	1,741	.12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		.12/01/2022	Paydown		35,559	35,559	36,304	36,342	0	(783)	0	(783)	0	35,559	0	0	0	347	.11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		.12/01/2022	Paydown		155,442	155,442	159,279	159,813	0	(4,371)	0	(4,371)	0	155,442	0	0	0	1,775	.03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		.12/01/2022	Paydown		110,874	110,874	112,034	112,029	0	(1,155)	0	(1,155)	0	110,874	0	0	0	1,446	.11/25/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		.10/25/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	243	.10/25/2049
83546D-AM-0	SONIC CAPITAL LLC - ABS		.12/20/2022	Paydown		10,000	10,000	10,627	10,606	0	(606)	0	(606)	0	10,000	0	0	0	149	.01/20/2050
83611M-JX-7	SVHE 2005-OPT4 244 - RMBS		.12/27/2022	Paydown		157,180	157,180	120,243	153,457	0	3,723	0	3,723	0	157,180	0	0	0	1,250	.12/25/2035
85572R-AA-7	STARR 2018-1 A - ABS	C.	.12/15/2022	Paydown		220,680	220,680	219,833	220,166	0	514	0	514	0	220,680	0	0	0	7,115	.05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C.	.11/15/2022	Paydown		98,439	98,439	98,435	98,435	0	1	0	1	0	98,439	0	0	0	1,908	.03/15/2044
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		.12/01/2022	Paydown		86,331	86,670	69,173	85,801	0	529	0	529	0	86,331	0	0	0	866	.07/25/2035
86363B-AA-3	SASC 2007-1RM1 A1 - CMO/RMBS		.12/27/2022	Paydown		931,713	931,713	880,469	883,278	0	48,435	0	48,435	0	931,713	0	0	0	5,050	.05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		.12/01/2022	Paydown		75,185	75,185	60,314	57,413	0	17,772	0	17,772	0	75,185	0	0	0	1,109	.11/25/2036

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
87267C-AA-6	TRP 211 A - ABS		12/17/2022	Paydown		54,501	54,501	52,192	31,477	0	2,309	0	2,309	0	54,501	0	0	0	516	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2022	Paydown		71,634	71,634	71,634	71,601	0	33	0	33	0	71,634	0	0	0	1,446	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2022	Paydown		5,000	5,000	4,922	0	0	78	0	78	0	5,000	0	0	0	93	05/25/2046
87342R-AH-7	BELL 2021-1 A22 - RMBS		11/25/2022	Paydown		26,250	26,250	22,260	0	0	3,990	0	3,990	0	26,250	0	0	0	258	08/25/2051
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2022	Paydown		81,485	81,485	81,482	81,484	0	1	0	1	0	81,485	0	0	0	1,985	06/15/2040
89613T-AA-6	TAH 2018-SFR1 A - RMBS		12/01/2022	Paydown		49,454	49,454	49,169	0	0	0	0	0	0	49,454	0	0	0	1,162	05/19/2037
89657B-AA-2	TRL 191 A1 - ABS		12/17/2022	Paydown		40,420	40,420	40,399	40,404	0	16	0	16	0	40,420	0	0	0	814	04/17/2049
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2022	Paydown		105,898	105,898	105,854	105,854	0	43	0	43	0	105,898	0	0	0	1,368	06/20/2051
898203-AA-2	TFINS 2017-2 A1 - CDO	C	12/20/2022	Paydown		416,442	416,442	408,113	409,389	0	7,053	0	7,053	0	416,442	0	0	0	8,142	09/20/2039
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		100,894	100,894	100,894	100,894	0	0	0	0	0	100,894	0	0	0	1,221	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2022	Paydown		70,202	70,202	70,201	70,196	0	7	0	7	0	70,202	0	0	0	858	02/28/2051
90355R-AC-6	UNMWT-211NV3-A3 - CMO/RMBS		12/01/2022	Paydown		201,541	201,541	195,212	0	0	6,330	0	6,330	0	201,541	0	0	0	2,163	11/25/2051
91824N-AC-6	UNM 211 A3 - CMO/RMBS		12/01/2022	Paydown		131,401	131,401	132,469	132,448	0	(1,047)	0	(1,047)	0	131,401	0	0	0	1,604	08/25/2051
92259T-AA-9	VCC 211 A1 - ABS		12/25/2022	Paydown		250,445	250,445	250,423	250,420	0	25	0	25	0	250,445	0	0	0	1,877	05/25/2051
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		12/01/2022	Paydown		87,797	87,797	86,986	811	0	811	0	811	0	87,797	0	0	0	1,426	06/27/2067
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		12/25/2022	Paydown		20,184	20,184	20,184	0	0	0	0	0	0	20,184	0	0	0	198	07/25/2067
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2022	Paydown		13,688	13,688	13,743	13,452	0	236	0	236	0	13,688	0	0	0	318	06/25/2033
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		12/01/2022	Paydown		32,032	32,561	25,222	884	0	884	0	884	0	32,032	0	0	0	771	05/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		12/01/2022	Paydown		12,596	12,820	11,424	12,427	0	170	0	170	0	12,596	0	0	0	155	11/25/2036
95002K-AA-1	WFMS 2020-1 A1 - CMO/RMBS		12/01/2022	Paydown		120,739	120,739	122,173	122,419	0	(1,680)	0	(1,680)	0	120,739	0	0	0	1,206	12/27/2049
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2022	Paydown		2,500	2,500	2,246	254	0	254	0	254	0	2,500	0	0	0	24	03/16/2048
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2022	Paydown		12,075	12,075	10,709	0	0	1,366	0	1,366	0	12,075	0	0	0	143	06/15/2051
96033W-AA-6	WESTR 181 A - RMBS		01/20/2022	Paydown		201,141	201,141	200,787	200,785	0	356	0	356	0	201,141	0	0	0	823	12/20/2031
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2022	Paydown		78,564	78,564	78,560	78,560	0	4	0	4	0	78,564	0	0	0	1,208	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS		12/05/2022	Paydown		10,000	10,000	9,494	5,000	0	506	0	506	0	10,000	0	0	0	178	12/05/2050
97988L-AC-9	WDMNT 185 A2 - CDO		04/19/2022	Paydown		1,625,000	1,625,000	1,625,000	1,623,877	0	1,123	0	1,123	0	1,625,000	0	0	0	13,532	07/25/2030
98878C-AA-4	ZCCP 181 A1 - CDO		10/17/2022	Paydown		10,199	10,199	10,199	10,199	0	0	0	0	0	10,199	0	0	0	289	01/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	07/31/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						83,873,515	84,023,967	83,572,131	78,903,343	1,023	259,227	0	260,251	0	84,001,452	0	(138,543)	(138,543)	1,152,731	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
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
2509999997. Total - Bonds - Part 4						98,606,654	98,958,935	98,342,558	93,384,101	1,023	284,942	0	285,965	0	98,771,258	0	(175,210)	(175,210)	1,471,872	XXX
2509999998. Total - Bonds - Part 5						3,464,129	3,496,707	3,496,703	0	0	68	0	68	0	3,496,772	0	(32,643)	(32,643)	31,675	XXX
2509999999. Total - Bonds						102,070,783	102,455,642	101,839,262	93,384,101	1,023	285,010	0	286,033	0	102,268,030	0	(207,852)	(207,852)	1,503,547	XXX
19075Q-80-5	COBANK ACB		10/03/2022	Call @ 100.00	10,000,000	1,000,000	0.00	1,000,000	1,020,000	(20,000)	0	0	(20,000)	0	1,000,000	0	0	0	62,500	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,000,000	XXX	1,000,000	1,020,000	(20,000)	0	0	(20,000)	0	1,000,000	0	0	0	62,500	XXX
4509999997. Total - Preferred Stocks - Part 4						1,000,000	XXX	1,000,000	1,020,000	(20,000)	0	0	(20,000)	0	1,000,000	0	0	0	62,500	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						1,000,000	XXX	1,000,000	1,020,000	(20,000)	0	0	(20,000)	0	1,000,000	0	0	0	62,500	XXX
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		08/31/2022	CORPORATE ACTION	0.250	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
5989999997. Total - Common Stocks - Part 4						5	XXX	2	2	0	0	0	0	0	2	0	3	3	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						5	XXX	2	2	0	0	0	0	0	2	0	3	3	0	XXX
5999999999. Total - Preferred and Common Stocks						1,000,005	XXX	1,000,002	1,020,002	(20,000)	0	0	(20,000)	0	1,000,002	0	3	3	62,500	XXX
6009999999 - Totals						103,070,788	XXX	102,839,263	94,404,103	(18,977)	285,010	0	266,033	0	103,268,031	0	(207,849)	(207,849)	1,566,047	XXX

SCHEDULE D - PART 5

[illegible]

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Fifth Third Bank Cincinnati, OH		0.700	650	0	177,125	XXX.
The Bank of New York Mellon New York, NY		2.000	341	0	16,873	XXX.
Cash Held with Securities On Deposit	SD	0.000	0	0	430	XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	991	0	194,429	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	991	0	194,429	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
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.....						
.....						
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.....						
.....						
0599999 Total - Cash	XXX	XXX	991	0	194,429	XXX

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

1. January.....	100,236	4. April.....	418,133	7. July.....	197,693	10. October.....	1,224,589
2. February....	80,250	5. May.....	308,192	8. August.....	132,527	11. November...	340,413
3. March	1,171,931	6. June	130,840	9. September	319,385	12. December	194,429

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

1.							
Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
Number							
1A	1A ...\$	0	1B ..\$	0	1C ..\$	0	1D ..\$
1B	2A ...\$	0	2B ..\$	0	2C ..\$	0	1E ..\$
1C	3A ...\$	0	3B ..\$	0	3C ..\$	0	1F ..\$
1D	4A ...\$	0	4B ..\$	0	4C ..\$	0	1G ..\$
1E	5A ...\$	0	5B ..\$	0	5C ..\$	0	
1F	6\$	0					

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL		0	0	0	0
2.	Alaska	AK		0	0	0	0
3.	Arizona	AZ		0	0	0	0
4.	Arkansas	AR	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	224,730	207,338
5.	California	CA	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	31,187,200	29,654,558
6.	Colorado	CO		0	0	0	0
7.	Connecticut	CT		0	0	0	0
8.	Delaware	DE	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	129,832	125,565
9.	District of Columbia	DC		0	0	0	0
10.	Florida	FL	0... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	579,229	526,977
11.	Georgia	GA	0... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	104,518	100,322
12.	Hawaii	HI		0	0	0	0
13.	Idaho	ID	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	70,090	67,434
14.	Illinois	IL		0	0	0	0
15.	Indiana	IN		0	0	0	0
16.	Iowa	IA		0	0	0	0
17.	Kansas	KS		0	0	0	0
18.	Kentucky	KY		0	0	0	0
19.	Louisiana	LA		0	0	0	0
20.	Maine	ME		0	0	0	0
21.	Maryland	MD		0	0	0	0
22.	Massachusetts	MA	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	154,546	137,623
23.	Michigan	MI	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	134,061	148,278
24.	Minnesota	MN		0	0	0	0
25.	Mississippi	MS		0	0	0	0
26.	Missouri	MO		0	0	0	0
27.	Montana	MT		0	0	0	0
28.	Nebraska	NE		0	0	0	0
29.	Nevada	NV	0... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	350,018	321,818
30.	New Hampshire	NH		0	0	0	0
31.	New Jersey	NJ	0... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	225,690	235,726
32.	New Mexico	NM	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	362,753	346,237
33.	New York	NY		0	0	0	0
34.	North Carolina	NC	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	330,450	324,534
35.	North Dakota	ND		0	0	0	0
36.	Ohio	OH	B... PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	3,158,035	3,000,419	0	0
37.	Oklahoma	OK		0	0	0	0
38.	Oregon	OR	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	1,485,786	1,413,600
39.	Pennsylvania	PA		0	0	0	0
40.	Rhode Island	RI	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	109,495	105,099
41.	South Carolina	SC	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	154,910	146,863
42.	South Dakota	SD		0	0	0	0
43.	Tennessee	TN		0	0	0	0
44.	Texas	TX		0	0	0	0
45.	Utah	UT		0	0	0	0
46.	Vermont	VT		0	0	0	0
47.	Virginia	VA	B... PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	249,854	236,875
48.	Washington	WA		0	0	0	0
49.	West Virginia	WV		0	0	0	0
50.	Wisconsin	WI		0	0	0	0
51.	Wyoming	WY		0	0	0	0
52.	American Samoa	AS		0	0	0	0
53.	Guam	GU		0	0	0	0
54.	Puerto Rico	PR		0	0	0	0
55.	U.S. Virgin Islands	VI		0	0	0	0
56.	Northern Mariana Islands	MP		0	0	0	0
57.	Canada	CAN		0	0	0	0
58.	Aggregate Alien and Other	OT	XXX	0	0	601,131	578,463
59.	Subtotal	XXX	XXX	3,158,035	3,000,419	36,454,294	34,677,308
DETAILS OF WRITE-INS							
5801.	U.S. DEPT OF LABOR	B...	WORKERS' COMPENSATION	0	0	601,131	578,463
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	601,131	578,463