



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

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

Organized under the Laws of 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, Richfield, OH, US 44286
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.vanliner.com

Statutory Statement Contact Leah Marie Blazek, 330-659-8900-5498
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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
Anthony Gerald Prinzo, Vice President
Jeannine Eileen Novak, Vice President
Stephen Charles Beraha, Assistant Secretary
Kelli Diana Johnson, Assistant Vice President
Scott Edward Noerr, Senior VP, Chief Information Officer
Keith Raymond Boyle #, Senior Vice President
Matthew John Stevens, Assistant Treasurer
Ryan Edward Herrmann, Assistant Vice President
Magdalena Franziska Kulik Grossman, Chief Compliance Officer
David Bernard Slisz, Assistant Vice President
Robert Jude Zbacnik, Assistant Treasurer
Leah Marie Blazek, 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
16th day of February, 2024

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	9,210,564	1.628	9,210,564	0	9,210,564	1.628
1.02 All other governments	935,000	0.165	935,000	0	935,000	0.165
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	708,450	0.125	708,450	0	708,450	0.125
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	38,843,062	6.865	38,843,062	0	38,843,062	6.865
1.06 Industrial and miscellaneous	475,807,222	84.094	475,807,222	0	475,807,222	84.094
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	634,488	0.112	634,488	0	634,488	0.112
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	526,138,787	92.990	526,138,787	0	526,138,787	92.990
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	10,637,188	1.880	10,637,188	0	10,637,188	1.880
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	10,637,188	1.880	10,637,188	0	10,637,188	1.880
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	902,843	0.160	902,843	0	902,843	0.160
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	902,843	0.160	902,843	0	902,843	0.160
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)	45,510	0.008	45,510	0	45,510	0.008
6.02 Cash equivalents (Schedule E, Part 2)	28,077,463	4.962	28,077,463	0	28,077,463	4.962
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	28,122,974	4.970	28,122,974	0	28,122,974	4.970
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	0	0.000	0	0	0	0.000
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	565,801,792	100.000	565,801,792	0	565,801,792	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

- 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 6)
 - 2.2 Additional investment made after acquisition (Part 2, Column 9)
- 3. Current year change in encumbrances:
 - 3.1 Totals, Part 1, Column 13
 - 3.2 Totals, Part 3, Column 11
- 4. Total gain (loss) on disposals, Part 3, Column 18
- 5. Deduct amounts received on disposals, Part 3, Column 15
- 6. Total foreign exchange change in book/adjusted carrying value:
 - 6.1 Totals, Part 1, Column 15
 - 6.2 Totals, Part 3, Column 13
- 7. Deduct current year's other than temporary impairment recognized:
 - 7.1 Totals, Part 1, Column 12
 - 7.2 Totals, Part 3, Column 10
- 8. Deduct current year's depreciation:
 - 8.1 Totals, Part 1, Column 11
 - 8.2 Totals, Part 3, Column 9
- 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
- 10. Deduct total nonadmitted amounts
- 11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

- 1. Book value/recorded investment excluding accrued interest, December 31 of prior year
- 2. Cost of acquired:
 - 2.1 Actual cost at time of acquisition (Part 2, Column 7)
 - 2.2 Additional investment made after acquisition (Part 2, Column 8)
- 3. Capitalized deferred interest and other:
 - 3.1 Totals, Part 1, Column 12
 - 3.2 Totals, Part 3, Column 11
- 4. Accrual of discount
- 5. Unrealized valuation increase/(decrease):
 - 5.1 Totals, Part 1, Column 9
 - 5.2 Totals, Part 3, Column 8
- 6. Total gain (loss) on disposals, Part 3, Column 18
- 7. Deduct amounts received on disposals, Part 3, Column 15
- 8. Deduct amortization of premium and mortgage interest points and commitment fees
- 9. Total foreign exchange change in book value/recorded investment excluding accrued interest:
 - 9.1 Totals, Part 1, Column 13
 - 9.2 Totals, Part 3, Column 13
- 10. Deduct current year's other than temporary impairment recognized:
 - 10.1 Totals, Part 1, Column 11
 - 10.2 Totals, Part 3, Column 10
- 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
- 12. Total valuation allowance
- 13. Subtotal (Line 11 plus 12)
- 14. Deduct total nonadmitted amounts
- 15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 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)	

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	498,681,989
2.	Cost of bonds and stocks acquired, Part 3, Column 7	109,827,440
3.	Accrual of discount	2,130,160
4.	Unrealized valuation increase/(decrease):	
	4.1. Part 1, Column 12	(183,194)
	4.2. Part 2, Section 1, Column 15	135,909
	4.3. Part 2, Section 2, Column 13	147,163
	4.4. Part 4, Column 11	(232,244)
		(132,366)
5.	Total gain (loss) on disposals, Part 4, Column 19	(802,728)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	71,753,292
7.	Deduct amortization of premium	263,940
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	8,445
		8,445
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	537,678,818
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	537,678,818

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

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	9,210,564	9,009,247	9,177,508	9,226,830
	2. Canada	0	0	0	0
	3. Other Countries	935,000	935,000	998,200	1,000,000
	4. Totals	10,145,564	9,944,247	10,175,708	10,226,830
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	708,450	719,447	704,784	720,000
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	38,843,062	37,390,645	39,178,080	38,319,655
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	387,630,782	371,204,116	386,210,938	397,128,886
	9. Canada	7,287,225	7,508,008	7,208,620	8,000,000
	10. Other Countries	81,523,703	79,955,615	81,362,546	81,929,329
	11. Totals	476,441,711	458,667,739	474,782,104	487,058,215
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	526,138,787	506,722,078	524,840,676	536,324,700
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	10,637,188	10,637,188	11,166,002	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	10,637,188	10,637,188	11,166,002	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	10,637,188	10,637,188	11,166,002	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	902,843	902,843	446,979	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	902,843	902,843	446,979	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	902,843	902,843	446,979	
	26. Total Stocks	11,540,030	11,540,030	11,612,981	
	27. Total Bonds and Stocks	537,678,818	518,262,109	536,453,657	

ANNUAL STATEMENT FOR THE YEAR 2023 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	3,847,522	5,352,043	8,631	2,368	0	XXX	9,210,564	1.8	9,031,742	1.8	9,210,564	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	3,847,522	5,352,043	8,631	2,368	0	XXX	9,210,564	1.8	9,031,742	1.8	9,210,564	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	0	0	0	0	XXX	0	0.0	906,138	0.2	0	0
2.4 NAIC 4	0	935,000	0	0	0	XXX	935,000	0.2	0	0.0	935,000	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	935,000	0	0	0	XXX	935,000	0.2	906,138	0.2	935,000	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	0	226,356	0	482,094	XXX	708,450	0.1	1,603,289	0.3	708,450	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	0	226,356	0	482,094	XXX	708,450	0.1	1,603,289	0.3	708,450	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,381,766	4,488,251	2,588,565	11,048,683	19,335,797	XXX	38,843,062	7.4	43,059,851	8.8	38,843,062	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	1,381,766	4,488,251	2,588,565	11,048,683	19,335,797	XXX	38,843,062	7.4	43,059,851	8.8	38,843,062	0

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ANNUAL STATEMENT FOR THE YEAR 2023 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	51,936,739	200,212,218	46,603,069	20,505,683	10,485,844	XXX	329,743,552	62.7	319,966,302	65.5	36,778,318	292,965,235
6.2 NAIC 2	5,919,826	91,736,658	41,849,184	3,437,459	282,621	XXX	143,225,747	27.2	110,712,375	22.7	75,331,885	67,893,862
6.3 NAIC 3	0	1,962,873	173,000	0	0	XXX	2,135,873	0.4	2,548,330	0.5	2,135,873	0
6.4 NAIC 4	68,263	39,208	22,548	2,547	0	XXX	132,565	0.0	0	0.0	132,565	0
6.5 NAIC 5	195,196	0	0	0	0	XXX	195,196	0.0	165,350	0.0	0	195,196
6.6 NAIC 6	48,752	155,886	109,376	60,274	0	XXX	374,288	0.1	0	0.0	374,288	0
6.7 Totals	58,168,775	294,106,844	88,757,177	24,005,962	10,768,465	XXX	475,807,222	90.4	433,392,358	88.7	114,752,929	361,054,293
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	0	0.0	0	0
10.4 NAIC 4	0	634,488	0	0	0	XXX	634,488	0.1	767,140	0.2	0	634,488
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	634,488	0	0	0	XXX	634,488	0.1	767,140	0.2	0	634,488
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 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)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 57,166,026	210,052,512	49,426,621	31,556,734	30,303,736	0	378,505,629	71.9	XXX	XXX	85,540,394	292,965,235
12.2 NAIC 2	(d) 5,919,826	91,736,658	41,849,184	3,437,459	282,621	0	143,225,747	27.2	XXX	XXX	75,331,885	67,893,862
12.3 NAIC 3	(d) 0	1,962,873	173,000	0	0	0	2,135,873	0.4	XXX	XXX	2,135,873	0
12.4 NAIC 4	(d) 68,263	1,608,696	22,548	2,547	0	0	1,702,054	0.3	XXX	XXX	1,067,565	634,488
12.5 NAIC 5	(d) 195,196	0	0	0	0	0	195,196	0.0	XXX	XXX	0	195,196
12.6 NAIC 6	(d) 48,752	155,886	109,376	60,274	0	0	374,288	0.1	XXX	XXX	374,288	0
12.7 Totals	63,398,063	305,516,626	91,580,729	35,057,013	30,586,356	0	(b) 526,138,787	100.0	XXX	XXX	164,450,006	361,688,781
12.8 Line 12.7 as a % of Col. 7	12.0	58.1	17.4	6.7	5.8	0.0	100.0	XXX	XXX	XXX	31.3	68.7
13. Total Bonds Prior Year												
13.1 NAIC 1	44,669,494	227,191,301	46,788,024	28,404,359	26,608,006	0	XXX	XXX	373,661,184	76.5	87,980,937	285,680,247
13.2 NAIC 2	7,190,185	72,284,465	25,765,333	4,548,548	923,844	0	XXX	XXX	110,712,375	22.7	46,419,219	64,293,156
13.3 NAIC 3	209,861	3,222,785	19,287	2,535	0	0	XXX	XXX	3,454,468	0.7	3,454,468	0
13.4 NAIC 4	0	767,140	0	0	0	0	XXX	XXX	767,140	0.2	767,140	0
13.5 NAIC 5	43,135	122,215	0	0	0	0	XXX	XXX	(c) 165,350	0.0	0	165,350
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	52,112,675	303,587,907	72,572,644	32,955,442	27,531,850	0	XXX	XXX	(b) 488,760,518	100.0	138,621,765	350,138,753
13.8 Line 13.7 as a % of Col. 9	10.7	62.1	14.8	6.7	5.6	0.0	XXX	XXX	100.0	XXX	28.4	71.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,716,584	29,618,172	16,937,361	11,197,204	20,071,074	0	85,540,394	16.3	87,980,937	18.0	85,540,394	XXX
14.2 NAIC 2	2,606,655	41,281,462	29,398,750	2,045,019	0	0	75,331,885	14.3	46,419,219	9.5	75,331,885	XXX
14.3 NAIC 3	0	1,962,873	173,000	0	0	0	2,135,873	0.4	3,454,468	0.7	2,135,873	XXX
14.4 NAIC 4	68,263	974,208	22,548	2,547	0	0	1,067,565	0.2	767,140	0.2	1,067,565	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	48,752	155,886	109,376	60,274	0	0	374,288	0.1	0	0.0	374,288	XXX
14.7 Totals	10,440,253	73,992,602	46,641,035	13,305,043	20,071,074	0	164,450,006	31.3	138,621,765	28.4	164,450,006	XXX
14.8 Line 14.7 as a % of Col. 7	6.3	45.0	28.4	8.1	12.2	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	2.0	14.1	8.9	2.5	3.8	0.0	31.3	XXX	XXX	XXX	31.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	49,449,443	180,434,340	32,489,260	20,359,530	10,232,662	0	292,965,235	55.7	285,680,247	58.4	XXX	292,965,235
15.2 NAIC 2	3,313,171	50,455,196	12,450,434	1,392,440	282,621	0	67,893,862	12.9	64,293,156	13.2	XXX	67,893,862
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	634,488	0	0	0	0	634,488	0.1	0	0.0	XXX	634,488
15.5 NAIC 5	195,196	0	0	0	0	0	195,196	0.0	165,350	0.0	XXX	195,196
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	52,957,810	231,524,024	44,939,694	21,751,970	10,515,282	0	361,688,781	68.7	350,138,753	71.6	XXX	361,688,781
15.8 Line 15.7 as a % of Col. 7	14.6	64.0	12.4	6.0	2.9	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	10.1	44.0	8.5	4.1	2.0	0.0	68.7	XXX	XXX	XXX	XXX	68.7

(a) Includes \$ 357,054,293 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 946,357 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 \$ 195,196 current year, \$ 165,350 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 2023 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	3,824,711	5,338,233	0	0	0	XXX	9,162,944	1.7	8,953,262	1.8	9,162,944	0
1.02 Residential Mortgage-Backed Securities	22,811	13,810	8,631	2,368	0	XXX	47,620	0.0	78,480	0.0	47,620	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	3,847,522	5,352,043	8,631	2,368	0	XXX	9,210,564	1.8	9,031,742	1.8	9,210,564	0
2. All Other Governments												
2.01 Issuer Obligations	0	935,000	0	0	0	XXX	935,000	0.2	906,138	0.2	935,000	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	935,000	0	0	0	XXX	935,000	0.2	906,138	0.2	935,000	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	0	226,356	0	482,094	XXX	708,450	0.1	1,603,289	0.3	708,450	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	0	226,356	0	482,094	XXX	708,450	0.1	1,603,289	0.3	708,450	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	225,511	0	1,265,192	6,593,163	XXX	8,083,866	1.5	2,520,903	0.5	8,083,866	0
5.02 Residential Mortgage-Backed Securities	369,841	1,055,055	667,737	504,650	164,168	XXX	2,761,450	0.5	3,205,766	0.7	2,761,450	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 ...	1,011,924	3,207,685	1,920,828	9,278,842	12,578,467	XXX	27,997,746	5.3	37,333,182	7.6	27,997,746	0
5.05 Totals	1,381,766	4,488,251	2,588,565	11,048,683	19,335,797	XXX	38,843,062	7.4	43,059,851	8.8	38,843,062	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,606,648	92,344,073	54,454,632	3,054,103	0	XXX	154,459,456	29.4	115,811,421	23.7	110,877,648	43,581,808
6.02 Residential Mortgage-Backed Securities	15,923,663	38,907,550	21,325,345	18,601,859	7,225,039	XXX	101,983,455	19.4	89,134,115	18.2	2,869,396	99,114,059
6.03 Commercial Mortgage-Backed Securities	1,000,000	1,877,650	0	0	0	XXX	2,877,650	0.5	1,000,000	0.2	0	2,877,650
6.04 Other Loan-Backed and Structured Securities ...	36,638,464	160,977,571	12,977,199	2,350,000	3,543,426	XXX	216,486,661	41.1	227,446,822	46.5	1,005,886	215,480,775
6.05 Totals	58,168,775	294,106,844	88,757,177	24,005,962	10,768,465	XXX	475,807,222	90.4	433,392,358	88.7	114,752,929	361,054,293
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 2023 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

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
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	634,488	0	0	0	XXX	634,488	0.1	767,140	0.2	0	634,488
10.03 Totals	0	634,488	0	0	0	XXX	634,488	0.1	767,140	0.2	0	634,488
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	8,431,359	98,842,817	54,680,988	4,319,294	7,075,257	XXX	173,349,716	32.9	XXX	XXX	129,767,908	43,581,808
12.02 Residential Mortgage-Backed Securities	16,316,315	39,976,414	22,001,714	19,108,876	7,389,206	XXX	104,792,525	19.9	XXX	XXX	5,678,466	99,114,059
12.03 Commercial Mortgage-Backed Securities	1,000,000	1,877,650	0	0	0	XXX	2,877,650	0.5	XXX	XXX	0	2,877,650
12.04 Other Loan-Backed and Structured Securities	37,650,389	164,185,256	14,898,027	11,628,842	16,121,893	XXX	244,484,407	46.5	XXX	XXX	29,003,632	215,480,775
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	634,488	0	0	0	XXX	634,488	0.1	XXX	XXX	0	634,488
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	63,398,063	305,516,626	91,580,729	35,057,013	30,586,356	0	526,138,787	100.0	XXX	XXX	164,450,006	361,688,781
12.10 Line 12.09 as a % of Col. 7	12.0	58.1	17.4	6.7	5.8	0.0	100.0	XXX	XXX	XXX	31.3	68.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	4,055,134	89,676,820	30,045,754	5,262,302	755,002	XXX	XXX	XXX	129,795,013	26.6	90,710,271	39,084,742
13.02 Residential Mortgage-Backed Securities	11,719,618	46,425,082	14,495,886	12,843,935	6,933,840	XXX	XXX	XXX	92,418,360	18.9	8,782,508	83,635,852
13.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	XXX	XXX	1,000,000	0.2	0	1,000,000
13.04 Other Loan-Backed and Structured Securities	35,337,923	166,718,865	28,031,004	14,849,205	19,843,008	XXX	XXX	XXX	264,780,004	54.2	38,361,845	226,418,159
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	767,140	0	0	0	XXX	XXX	XXX	767,140	0.2	767,140	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	52,112,675	303,587,907	72,572,644	32,955,442	27,531,850	0	XXX	XXX	488,760,518	100.0	138,621,765	350,138,753
13.10 Line 13.09 as a % of Col. 9	10.7	62.1	14.8	6.7	5.6	0.0	XXX	XXX	100.0	XXX	28.4	71.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	8,431,359	67,498,222	43,452,859	3,310,210	7,075,257	XXX	129,767,908	24.7	90,710,271	18.6	129,767,908	XXX
14.02 Residential Mortgage-Backed Securities	970,386	2,307,392	1,267,348	715,990	417,350	XXX	5,678,466	1.1	8,782,508	1.8	5,678,466	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	1,038,508	4,186,987	1,920,828	9,278,842	12,578,467	XXX	29,003,632	5.5	38,361,845	7.8	29,003,632	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	0	0	0	0	XXX	0	0.0	767,140	0.2	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	10,440,253	73,992,602	46,641,035	13,305,043	20,071,074	0	164,450,006	31.3	138,621,765	28.4	164,450,006	XXX
14.10 Line 14.09 as a % of Col. 7	6.3	45.0	28.4	8.1	12.2	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	2.0	14.1	8.9	2.5	3.8	0.0	31.3	XXX	XXX	XXX	31.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	31,344,595	11,228,130	1,009,084	0	XXX	43,581,808	8.3	39,084,742	8.0	XXX	43,581,808
15.02 Residential Mortgage-Backed Securities	15,345,929	37,669,022	20,734,365	18,392,886	6,971,856	XXX	99,114,059	18.8	83,635,852	17.1	XXX	99,114,059
15.03 Commercial Mortgage-Backed Securities	1,000,000	1,877,650	0	0	0	XXX	2,877,650	0.5	1,000,000	0.2	XXX	2,877,650
15.04 Other Loan-Backed and Structured Securities	36,611,881	159,998,269	12,977,199	2,350,000	3,543,426	XXX	215,480,775	41.0	226,418,159	46.3	XXX	215,480,775
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	634,488	0	0	0	XXX	634,488	0.1	0	0.0	XXX	634,488
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	52,957,810	231,524,024	44,939,694	21,751,970	10,515,282	0	361,688,781	68.7	350,138,753	71.6	XXX	361,688,781
15.10 Line 15.09 as a % of Col. 7	14.6	64.0	12.4	6.0	2.9	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	10.1	44.0	8.5	4.1	2.0	0.0	68.7	XXX	XXX	XXX	XXX	68.7

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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 2023 OF THE VANLINER INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,704,316	0	8,704,316	0
2. Cost of cash equivalents acquired	109,996,212	0	109,996,212	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	90,623,064	0	90,623,064	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)	28,077,463	0	28,077,463	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	28,077,463	0	28,077,463	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 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	B o n d C h a r	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
912828-XT-2	UNITED STATES TREASURY	SD			1.A	583,761	.98 6563	572,207	580,000	580,325	.0	(778)	.0	.0	2.000	1.863	MN	1,014	11,600	06/06/2019	05/31/2024
912828-YE-4	UNITED STATES TREASURY	SD			1.A	1,472,109	.97 5156	1,462,734	1,500,000	1,496,154	.0	5,724	.0	.0	1.250	1.641	FA	6,336	18,750	09/12/2019	08/31/2024
912828-YM-6	UNITED STATES TREASURY	SD			1.A	998,438	.97 2656	972,656	1,000,000	999,734	.0	317	.0	.0	1.500	1.532	AO	2,555	15,000	11/01/2019	10/31/2024
912828-YV-6	UNITED STATES TREASURY	SD			1.A	742,090	.97 0000	727,500	750,000	748,498	.0	1,619	.0	.0	1.500	1.722	MN	994	11,250	12/12/2019	11/30/2024
912828-ZL-7	UNITED STATES TREASURY	SD			1.A	501,172	.94 6406	473,203	500,000	500,318	.0	(238)	.0	.0	0.375	0.327	AO	319	1,875	05/22/2020	04/30/2025
91282C-EN-7	UNITED STATES TREASURY	SD			1.A	496,484	.96 2188	481,094	500,000	497,601	.0	676	.0	.0	2.750	2.902	AO	2,342	13,750	05/04/2022	04/30/2027
91282C-ET-4	UNITED STATES TREASURY	SD			1.A	785,125	.95 7500	766,000	800,000	789,571	.0	2,858	.0	.0	2.625	3.030	MN	1,836	21,000	06/08/2022	05/31/2027
91282C-EW-7	UNITED STATES TREASURY	SD			1.A	1,759,160	.97 7500	1,710,625	1,750,000	1,756,605	.0	(1,758)	.0	.0	3.250	3.135	JD	28,594	56,875	07/08/2022	06/30/2027
91282C-FK-2	UNITED STATES TREASURY	SD			1.A	1,186,551	.98 5313	1,177,449	1,195,000	1,190,103	.0	2,742	.0	.0	3.500	3.751	MS	12,410	41,821	09/13/2022	09/15/2025
91282C-FK-2	UNITED STATES TREASURY	SD			1.A	4,965	.98 5313	4,927	5,000	4,979	.0	12	.0	.0	3.500	3.751	MS	52	179	09/13/2022	09/15/2025
91282C-HA-2	UNITED STATES TREASURY	SD			1.A	100,037	.98 4688	98,469	100,000	100,034	.0	(3)	.0	.0	3.500	3.491	AO	596	1,750	05/08/2023	04/30/2028
91282C-JA-0	UNITED STATES TREASURY	SD			1.A FE	414,150	.103 2813	428,617	415,000	414,188	.0	38	.0	.0	4.625	4.671	MS	4,877	.0	10/12/2023	09/30/2028
91282C-JA-0	UNITED STATES TREASURY	SD			1.A FE	84,826	.103 2813	87,789	85,000	84,833	.0	8	.0	.0	4.625	4.671	MS	999	.0	10/12/2023	09/30/2028
0019999999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,128,868	XXX	8,963,269	9,180,000	9,162,944	0	11,214	0	0	XXX	XXX	XXX	62,914	193,850	XXX	XXX
36241L-ST-2	GN 783242 - RMBS				1.A	1,758	.97 0583	1,615	1,664	1,682	.0	(10)	.0	.0	3.000	1.721		4	50	06/25/2012	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS				1.A	22,850	.98 2170	21,304	21,691	22,431	.0	(26)	.0	.0	4.000	3.244	MON	72	868	09/07/2011	08/20/2039
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS				1.A	17,057	.98 6627	16,413	16,636	16,646	.0	(29)	.0	.0	4.000	3.582	MON	55	665	12/31/2010	07/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS				1.A	3,616	.98 1985	3,553	3,619	3,616	.0	0	.0	.0	1.500	1.508	MON	5	54	08/27/2012	09/20/2040
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS				1.A	3,359	.96 0003	3,092	3,221	3,245	.0	(8)	.0	.0	3.000	2.456	MON	8	97	07/28/2016	10/20/2045
0029999999 Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						48,640	XXX	45,978	46,830	47,620	0	(72)	0	0	XXX	XXX	XXX	144	1,734	XXX	XXX
0109999999 Total - U.S. Government Bonds						9,177,508	XXX	9,009,247	9,226,830	9,210,564	0	11,142	0	0	XXX	XXX	XXX	63,058	195,584	XXX	XXX
71654Q-BW-1	PETROLEOS MEXICANOS	C		1	4.A FE	998,200	.93 5000	935,000	1,000,000	935,000	28,681	181	.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	935,000	1,000,000	935,000	28,681	181	0	0	XXX	XXX	XXX	19,750	45,000	XXX	XXX
0309999999 Total - All Other Government Bonds						998,200	XXX	935,000	1,000,000	935,000	28,681	181	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	201,778	.99 9230	249,808	250,000	226,356	.0	2,920	.0	.0	3.000	4.649	AO	1,875	9,750	09/04/2013	10/01/2030
68609T-DM-7	OREGON			2	1.B FE	344,528	.99 6970	319,030	320,000	327,806	.0	(5,838)	.0	.0	4.000	3.118	JD	1,067	12,800	12/14/2017	12/01/2048
68609T-HV-3	OREGON			2	1.B FE	158,478	.100 4060	150,609	150,000	154,289	.0	(882)	.0	.0	4.250	3.570	JD	531	6,375	11/01/2018	06/01/2049
0619999999 Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						704,784	XXX	719,447	720,000	708,450	0	(3,799)	0	0	XXX	XXX	XXX	3,473	28,925	XXX	XXX
0709999999 Total - U.S. Political Subdivisions Bonds						704,784	XXX	719,447	720,000	708,450	0	(3,799)	0	0	XXX	XXX	XXX	3,473	28,925	XXX	XXX
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	227,045	.104 0030	234,007	225,000	225,511	.0	(178)	.0	.0	4.000	3.909	MS	3,000	9,000	08/30/2013	09/01/2026
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	286,408	.91 0630	260,811	286,408	286,408	.0	0	.0	.0	2.980	2.979	MON	711	8,535	05/03/2017	08/01/2038
91743P-ES-0	UTAH HSG CORP				1.B FE	1,976,905	.102 7210	1,932,817	1,932,817	1,975,906	.0	(2,427)	.0	.0	5.500	5.347	MON	2,953	72,580	03/30/2023	04/21/2053
91743P-ET-8	UTAH HSG CORP				1.B FE	1,033,942	.111 2030	1,105,053	993,726	1,032,682	.0	(1,404)	.0	.0	6.500	6.202	MON	1,794	37,708	04/27/2023	05/21/2053
91743P-EW-1	UTAH HSG CORP				1.B FE	2,055,292	.112 3100	2,238,350	1,993,010	2,053,838	.0	(1,616)	.0	.0	6.500	6.269	MON	3,598	43,210	08/01/2023	08/21/2053
91743P-EY-7	UTAH HSG CORP				1.B FE	1,531,143	.112 4100	1,683,284	1,497,451	1,530,737	.0	(463)	.0	.0	6.500	6.332	MON	2,704	16,229	09/28/2023	10/21/2053
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACs AUTH REV	SD		2	1.D FE	970,730	.99 6630	996,630	1,000,000	978,784	.0	1,447	.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						8,081,465	XXX	8,503,545	7,928,412	8,083,866	0	(4,641)	0	0	XXX	XXX	XXX	27,511	221,012	XXX	XXX
3128MM-UM-3	FH G18587 - RMBS			4	1.A	65,571	.96 0292	59,844	62,319	64,074	.0	(225)	.0	.0	3.000	1.992	MON	156	1,870	07/22/2016	02/01/2031
3128P7-5B-5	FH C91742 - RMBS			4	1.A	7,402	.96 2918	6,648	6,904	7,269	.0	(31)	.0	.0	3.500	2.045	MON	20	242	09/27/2016	01/01/2034
3128P7-7L-1	FH C91799 - RMBS			4	1.A	10,573	.96 0262	9,707	10,109	10,461	.0	(26)	.0	.0	3.500	2.596	MON	29	354	12/07/2016	11/01/2034
3128P7-06-3	FH C91377 - RMBS			4	1.A	9,955	.99 5931	9,170	9,207	9,673	.0	(55)	.0	.0	4.500	2.617	MON	35	414	12/13/2016	06/01/2031
3128P7-0N-6	FH C91361 - RMBS			4	1.A	145,857	.98 3524	134,304	136,554	142,410	.0	(736)	.0	.0	4.000	2.403	MON	455	5,462	02/14/2017	03/01/2031

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ANNUAL STATEMENT FOR THE YEAR 2023 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	B o n d C h a r	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
3128P7-WS-8	FH C91568 - RMBS			4	1.A	50,726	.94 9823	45,777	48,195	49,876	.0	(170)	.0	.0	3.000	1.950	MON	120	1,446	07/22/2016	10/01/2032
3128P7-XX-6	FH C91594 - RMBS			4	1.A	173,533	.94 7096	156,293	165,024	170,731	.0	(558)	.0	.0	3.000	1.984	MON	413	4,951	08/16/2016	01/01/2033
3128PV-BS-8	FH J15449 - RMBS			4	1.A	551	.98 7865	510	516	526	.0	(4)	.0	.0	4.000	2.118	MON	2	2	09/27/2016	05/01/2026
3132J4-H3-6	FH G30949 - RMBS			4	1.A	112,881	.95 9825	102,820	107,123	110,826	.0	(268)	.0	.0	3.500	2.616	MON	312	3,749	11/16/2016	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	571,408	.90 3341	507,741	562,070	568,417	.0	(144)	.0	.0	3.500	3.338	MON	1,639	19,672	11/08/2019	11/01/2049
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS			4	1.A	10,575	.94 6842	9,966	10,525	10,527	.0	(4)	.0	.0	2.000	1.895	MON	18	211	04/25/2012	09/25/2040
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS			4	1.A	82	.99 5672	80	81	81	.0	.0	.0	.0	2.000	1.743	MON	0	2	08/27/2012	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS			4	1.A	2,031	.90 5587	1,804	1,992	2,011	.0	(2)	.0	.0	2.000	1.664	MON	3	40	02/20/2013	02/25/2042
3136AA-V7-4	FNR 2012-145 TA - CMO/RMBS			4	1.A	14,356	.95 7773	13,796	14,404	14,379	.0	1	.0	.0	1.250	1.342	MON	15	180	01/24/2013	11/25/2042
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS			4	1.A	1,094	.92 6191	1,033	1,116	1,105	.0	1	.0	.0	2.000	2.302	MON	2	22	06/25/2014	11/25/2041
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	1.A	9,344	.97 7375	8,924	9,130	9,138	.0	(19)	.0	.0	3.000	2.686	MON	23	274	06/21/2013	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS			4	1.A	4,655	.97 1361	4,402	4,532	4,552	.0	(11)	.0	.0	3.250	2.766	MON	12	147	09/24/2013	08/25/2026
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS			4	1.A	1,523	.99 4980	1,452	1,460	1,460	.0	(9)	.0	.0	3.000	1.672	MON	4	44	08/19/2016	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS			4	1.A	14,650	.88 3918	12,399	14,027	14,451	.0	(9)	.0	.0	3.000	2.508	MON	35	421	09/26/2016	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS			4	1.A	9,464	.92 6564	8,548	9,226	9,399	.0	(5)	.0	.0	3.000	2.293	MON	23	277	05/24/2017	09/25/2045
3136AT-UB-5	FNR 2016-77 BA - CMO/RMBS			4	1.A	57,489	.92 8434	51,570	55,545	56,367	.0	(108)	.0	.0	2.500	1.940	MON	116	1,389	09/22/2016	01/25/2045
3137A2-II9-8	FHR 3752 PD - CMO/RMBS			4	1.A	2,267	.92 8521	2,043	2,201	2,245	.0	(3)	.0	.0	2.750	2.150	MON	5	61	12/26/2012	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS			4	1.A	2,061	.94 3294	1,990	2,110	2,088	.0	3	.0	.0	2.500	3.066	MON	4	53	03/24/2014	02/15/2041
3137AP-GN-4	FHR 4029 NE - CMO/RMBS			4	1.A	1,677	.95 5962	1,549	1,620	1,638	.0	(5)	.0	.0	2.500	1.674	MON	3	41	03/25/2013	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS			4	1.A	1,059	.98 7345	1,032	1,046	1,046	.0	(2)	.0	.0	2.000	1.743	MON	2	21	08/08/2016	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS			4	1.A	2,085	.97 6317	1,977	2,025	2,040	.0	(8)	.0	.0	2.500	1.443	MON	4	51	08/08/2016	10/15/2031
3137AI-VA-0	FHR 4145 UC - CMO/RMBS			4	1.A	62,964	.95 1945	60,211	63,250	63,142	.0	18	.0	.0	1.500	1.589	MON	79	949	03/20/2013	12/15/2027
3137B0-DW-1	FHR 4183 ME - CMO/RMBS			4	1.A	29,639	.93 9524	27,541	29,314	29,428	.0	(27)	.0	.0	2.000	1.753	MON	49	586	08/17/2016	02/15/2042
3137B0-TR-5	FHR 4186 MG - CMO/RMBS			4	1.A	13,795	.95 1308	13,701	14,403	14,200	.0	49	.0	.0	1.500	2.501	MON	18	216	07/22/2013	03/15/2028
3137B7-3L-1	FHR 4289 WE - CMO/RMBS			4	1.A	812	.98 3474	780	793	796	.0	(2)	.0	.0	3.000	2.370	MON	2	24	02/12/2014	08/15/2031
3137B7-IH-8	FHR 4311 EA - CMO/RMBS			4	1.A	190	.94 6366	182	193	192	.0	.0	.0	.0	2.000	2.238	MON	0	4	07/22/2014	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS			4	1.A	270	.99 2119	261	263	263	.0	(1)	.0	.0	3.000	2.351	MON	1	8	07/24/2014	02/15/2040
3137BB-FW-5	FHR 4349 CD - CMO/RMBS			4	1.A	7,783	.93 0968	7,252	7,790	7,721	.0	8	.0	.0	2.500	3.051	MON	16	195	06/25/2014	03/15/2044
3137BD-4U-7	FHR 4378 AC - CMO/RMBS			4	1.A	313	.96 5300	308	319	318	.0	1	.0	.0	2.000	2.793	MON	1	6	08/26/2014	02/15/2044
3137BS-GS-6	FHR 4621 KA - CMO/RMBS			4	1.A	127,315	.90 0606	112,932	125,395	126,623	.0	(40)	.0	.0	2.500	2.274	MON	261	3,135	11/10/2016	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS			4	1.A	5,214	.98 0023	4,937	5,038	5,076	.0	(20)	.0	.0	3.500	2.751	MON	15	176	12/19/2016	08/15/2043
3138ER-VP-2	FN AL9621 - RMBS			4	1.A	42,322	.97 8201	38,838	39,704	41,581	.0	(105)	.0	.0	4.000	2.876	MON	132	1,588	03/27/2017	01/01/2037
3138ES-BB-0	FN AL9622 - RMBS			4	1.A	86,563	.95 8588	79,263	82,687	85,339	.0	(201)	.0	.0	3.500	2.651	MON	241	2,894	09/27/2016	01/01/2036
3138IW-DC-1	FN AS0098 - RMBS			4	1.A	4,848	.96 1994	4,475	4,652	4,790	.0	(13)	.0	.0	3.500	2.602	MON	14	163	12/09/2016	08/01/2033
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	55,187	.90 3756	49,048	54,271	54,871	.0	(15)	.0	.0	3.500	3.359	MON	158	1,900	10/16/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	150,134	.90 3471	133,596	147,870	149,295	.0	(36)	.0	.0	3.500	3.377	MON	431	5,175	11/07/2019	11/01/2049
3140QC-PN-0	FN CA4928 - RMBS			4	1.A	341,614	.87 1053	291,194	334,302	339,752	.0	(133)	.0	.0	3.000	2.802	MON	836	10,029	02/28/2020	01/01/2050
3141BA-AJ-7	FN MA0908 - RMBS			4	1.A	41,197	.97 9311	38,151	38,957	40,363	.0	(158)	.0	.0	4.000	2.720	MON	130	1,558	12/28/2016	11/01/2031
3141BA-F2-9	FN MA1084 - RMBS			4	1.A	136,796	.96 4463	123,587	128,140	133,966	.0	(639)	.0	.0	3.500	2.010	MON	374	4,485	09/27/2016	06/01/2032
3141BA-HQ-4	FN MA1138 - RMBS			4	1.A	6,091	.96 2886	5,494	5,706	5,964	.0	(28)	.0	.0	3.500	2.043	MON	17	200	08/11/2016	08/01/2032
3141BA-SN-9	FN MA1424 - RMBS			4	1.A	10,635	.96 1968	9,882	10,273	10,525	.0	(25)	.0	.0	3.500	2.737	MON	30	360	12/16/2016	04/01/2033
3141BB-7E-0	FN MA2692 - RMBS			4	1.A	61,897	.95 7037	56,216	58,739	60,918	.0	(138)	.0	.0	3.500	2.609	MON	171	2,056	11/16/2016	07/01/2036
3141BD-JW-3	FN MA3876 - RMBS			4	1.A	319,930	.87 1045	277,979	319,133	319,541	.0	(22)	.0	.0	3.000	2.980	MON	798	9,574	10/25/2019	12/01/2049
0829999999	Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities					2,788,377	XXX	2,491,209	2,710,251	2,761,450	0	(3,924)	0	0	XXX	XXX	XXX	7,224	86,692	XXX	XXX

E10.1

ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	Rating	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
196479-E6-2	COLORADO HOUSING AND FINANCE AUTHORITY -			2	1.A FE	314,879	.99.7320	289,223	290,000	299,909	.0	(5,349)	.0	.0	4.000	3.062	MN	1,933	11,829	10/06/2017	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	80,701	.98.2220	79,266	80,701	80,701	.0	.0	.0	.0	3.200	3.200	MON	215	2,583	06/20/2013	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	2,244,946	.83.2620	1,869,187	2,244,946	2,244,946	.0	.0	.0	.0	3.750	3.750	MON	7,015	84,118	08/04/2017	10/01/2057
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	384,349	.99.4120	362,854	385,000	372,411	.0	(3,350)	.0	.0	4.000	3.358	MN	1,866	14,639	04/25/2018	11/15/2039
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	120,000	100.3000	120,360	120,000	119,998	.0	(1)	.0	.0	3.400	3.400	MN	521	4,080	04/26/2017	11/15/2032
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS			4	1.B FE	906,773	.96.8020	966,914	906,857	907,546	.0	.774	.0	.0	3.996	4.952	MON	3,326	3,326	11/15/2023	12/25/2036
31397P-PL-8	FHM M012 A1A - CMBS/RMBS			4	1.B FE	479,979	.97.1810	427,849	440,260	479,756	.0	.0	.0	.0	4.250	3.729	MON	1,559	.0	06/15/2022	08/15/2051
34074M-A6-8	FLORIDA HSG FIN CORP REV				1.A FE	528,595	103.5800	517,900	500,000	524,087	.0	(3,053)	.0	.0	5.000	4.687	JJ	12,500	26,667	05/18/2022	01/01/2053
373539-K6-1	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	818,173	100.0080	810,065	810,000	810,000	.0	.0	.0	.0	3.450	3.325	JD	2,329	27,945	10/01/2015	12/01/2032
45129Y-S6-4	IDAH0 HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	699,609	100.1130	630,712	630,000	681,711	.0	(10,133)	.0	.0	4.000	3.024	JJ	12,600	25,200	10/04/2019	01/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	341,286	.92.7930	316,690	341,286	341,286	.0	.0	.0	.0	3.125	3.125	MON	889	10,665	01/25/2017	02/01/2047
57419R-JY-2	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C			2	1.B FE	31,034	.99.7720	29,932	30,000	30,000	.0	(86)	.0	.0	3.250	2.862	MS	325	1,179	01/30/2014	09/01/2044
57419R-L8-6	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C			2	1.B FE	215,000	.97.0730	208,707	215,000	214,998	.0	.0	.0	.0	3.242	3.242	MS	2,323	7,832	04/07/2017	09/01/2048
57419R-S9-7	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C			2	1.A FE	2,000,000	.98.6390	1,972,780	2,000,000	2,000,047	.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	333,027	.98.7340	306,075	310,000	323,371	.0	(3,536)	.0	.0	3.500	2.602	MS	3,617	11,223	10/04/2019	03/01/2050
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	58,117	.99.6340	54,799	55,000	55,328	.0	(486)	.0	.0	3.500	3.067	JD	160	2,150	11/18/2015	06/01/2042
57587G-MV-4	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	993,755	103.7420	969,988	935,000	986,206	.0	(8,535)	.0	.0	5.000	4.221	JD	3,896	46,986	05/25/2022	06/01/2050
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	147,715	.89.8490	132,721	147,715	147,715	.0	.0	.0	.0	2.875	2.875	MON	354	4,247	10/15/2014	11/01/2044
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	168,515	.92.2380	155,435	168,515	168,515	.0	.0	.0	.0	3.000	2.999	MON	421	5,055	03/11/2015	04/01/2045
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	200,820	.89.9690	180,676	200,820	200,820	.0	.0	.0	.0	2.900	2.900	MON	485	5,824	10/09/2015	11/01/2045
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,622,835	.86.5410	1,404,418	1,622,835	1,622,835	.0	.0	.0	.0	2.050	2.050	MON	2,772	33,268	11/10/2021	12/01/2051
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	15,755	100.0000	15,000	15,000	15,000	.0	.0	.0	.0	3.000	2.517	JJ	225	469	05/15/2013	07/01/2031
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	342,778	.99.7260	319,123	320,000	327,861	.0	(5,231)	.0	.0	4.000	3.216	MN	2,133	13,474	12/01/2017	05/01/2047
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,157,272	100.0000	1,055,000	1,055,000	1,111,640	.0	(23,124)	.0	.0	4.000	2.805	MN	7,033	44,302	06/27/2019	05/01/2050
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R			2	1.B FE	94,441	.99.2680	89,341	90,000	91,025	.0	(1,543)	.0	.0	3.500	2.674	JD	263	3,149	09/10/2015	12/01/2042
63968M-UU-1	NEBRASKA INVIT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	502,449	.99.0400	465,488	470,000	488,328	.0	(9,463)	.0	.0	3.750	3.506	MS	5,875	17,955	10/03/2019	09/01/2049
647200-PF-0	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	91,283	.99.9380	84,947	85,000	85,000	.0	(132)	.0	.0	4.000	3.196	MS	1,133	3,400	12/06/2013	03/01/2044
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	197,890	.91.2220	185,148	202,964	202,416	.0	4,895	.0	.0	2.600	2.618	MON	440	5,277	08/08/2014	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	290,010	.91.5720	270,298	295,175	294,816	.0	3,043	.0	.0	2.850	2.858	MON	701	8,413	08/08/2014	07/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	83,654	100.0330	80,463	80,436	80,436	.0	(420)	.0	.0	4.500	4.500	MON	302	3,620	08/08/2013	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,015,036	.99.4130	929,512	935,000	980,179	.0	(12,568)	.0	.0	3.750	2.710	JJ	17,531	35,281	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	.95.7560	526,658	550,000	550,000	.0	.0	.0	.0	3.431	3.431	JJ	9,435	18,871	03/25/2022	01/01/2027
64972C-P6-4	NEW YORK CITY HOUSING DEVELOPMENT CORP			2	1.C FE	2,000,000	.95.4170	1,908,340	2,000,000	1,999,994	.0	(14)	.0	.0	3.350	3.349	MN	11,167	67,000	09/28/2017	11/01/2036
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	286,322	.99.4340	263,500	265,000	271,313	.0	(5,085)	.0	.0	4.000	3.089	AO	2,650	12,338	10/11/2017	10/01/2037
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	372,731	.99.7030	343,975	345,000	352,081	.0	(4,417)	.0	.0	4.000	3.140	JJ	6,900	13,800	04/05/2017	07/01/2047
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	349,026	.99.8790	349,026	349,026	349,026	.0	.0	.0	.0	3.750	3.750	MON	1,091	13,062	10/10/2013	03/01/2044
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	273,807	.97.3730	266,614	273,807	273,807	.0	.0	.0	.0	3.350	3.350	MON	764	9,160	10/10/2013	09/01/2035
686087-VE-4	OREGON ST HSG & CMINTY SVCS DEPT MTG REV			2	1.C FE	287,194	.99.6990	264,202	265,000	270,593	.0	(2,119)	.0	.0	4.000	3.116	JJ	5,300	11,524	05/03/2017	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	489,353	.99.7040	458,638	460,000	466,056	.0	(5,062)	.0	.0	4.000	3.387	AO	4,600	19,564	01/11/2017	10/01/2046
70879C-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	1,005,560	.96.3500	934,595	970,000	999,616	.0	(3,881)	.0	.0	3.000	2.563	AO	7,275	29,325	02/17/2022	10/01/2052
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	992,010	.92.6710	926,710	1,000,000	994,275	.0	388	.0	.0	3.400	3.460	AO	8,500	34,000	10/03/2017	10/01/2035
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	1,000,000	100.0270	1,000,270	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
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	522,519	.94.2750	513,799	545,000	527,497	.0	814	.0	.0	3.550	3.827	JJ	9,674	19,348	03/22/2017	07/01/2039
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	327,405	.99.6990	304,082	305,000	310,080	.0	(2,310)	.0	.0	4.000	3.255	JJ	6,100	22,907	06/26/2023	07/01/2042
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	798,188	.95.4410	701,491	735,000	779,065	.0	(9,415)	.0	.0	3.750	2.846	JJ	13,781	28,181	02/26/2020	07/01/2050

E10.2

ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	Foreign	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
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	2			1.B FE	275,000	92.8550	255,351	275,000	275,013	0	(20)	0	0	3.125	3.118	MS	2,865	8,693	10/15/2015	03/01/2046
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMMLTH MTG - R	4			1.A FE	433,840	92.1590	399,823	433,840	433,840	0	0	0	0	3.500	3.479	MON	2,865	15,184	11/21/2014	10/25/2037
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS	4			1.A FE	919,807	80.5980	741,346	919,807	919,807	0	0	0	0	2.875	2.865	MON	2,204	26,444	02/03/2022	02/25/2052
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	2			1.C FE	154,802	99.6960	144,559	145,000	146,805	0	(3,880)	0	0	4.000	2.905	MS	1,933	5,800	09/04/2015	09/01/2045
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS	2			1.B FE	790,000	100.3120	792,465	790,000	789,989	0	(5)	0	0	3.450	3.450	JD	2,271	27,255	04/28/2017	12/01/2032
0849999999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities					28,308,238	XXX	26,395,892	27,680,992	27,997,746	0	(113,322)	0	0	XXX	XXX	XXX	221,747	951,613	XXX	XXX
0909999999	Total - U.S. Special Revenues Bonds					39,178,080	XXX	37,390,645	38,319,655	38,843,062	0	(121,888)	0	0	XXX	XXX	XXX	256,482	1,259,316	XXX	XXX
00206R-GL-0	AT&T INC			1,2	2.B FE	162,076	97.7400	158,339	162,000	162,034	0	(7)	0	0	4.100	4.095	FA	2,509	6,642	12/01/2017	02/15/2028
014916-AA-8	ALEXANDER FUNDING TRUST II			1,2	2.C FE	1,498,245	105.0224	1,575,336	1,500,000	1,498,336	0	91	0	0	7.467	7.501	JJ	37,957	0	09/28/2023	07/31/2028
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	1,991,360	92.3239	1,846,478	2,000,000	1,995,867	0	1,717	0	0	1.000	1.089	MN	2,722	20,000	05/10/2021	05/12/2026
02343U-AJ-4	AMCOR FINANCE (USA) INC			1,2	2.B FE	1,485,330	103.5371	1,553,057	1,500,000	1,485,995	0	665	0	0	5.625	5.755	MN	8,203	42,188	05/17/2023	05/26/2033
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	2.C FE	528,147	91.4362	482,918	528,147	528,252	78,037	(30)	0	0	3.700	3.690	AO	4,885	19,541	09/02/2014	04/01/2028
03666H-AF-8	ANTARES HOLDINGS LP			1,2	2.B FE	998,620	103.3537	1,033,537	1,000,000	998,709	0	89	0	0	7.950	7.984	FA	30,917	0	08/08/2023	08/11/2028
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP			1	2.C FE	495,215	97.5508	487,754	500,000	499,310	0	556	0	0	5.250	5.373	MS	8,604	26,250	04/30/2015	03/03/2025
037833-CG-3	APPLE INC			1,2	1.B FE	1,999,120	99.6346	1,992,692	2,000,000	1,999,994	0	137	0	0	3.000	3.003	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	95.4500	1,909,000	2,000,000	1,997,981	0	326	0	0	3.250	3.270	FA	25,819	65,000	08/01/2022	08/08/2029
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	1,000,000	93.4102	934,102	1,000,000	1,000,000	0	0	0	0	5.000	4.998	AO	8,472	50,000	02/24/2015	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	89.0000	890,000	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,000	45,000	08/31/2021	09/01/2026
038923-BA-5	ARBOR REALTY TRUST INC				1.F Z	910,000	101.5180	1,015,180	1,000,000	946,357	0	29,485	0	0	7.500	11.289	FA	31,250	74,167	09/29/2022	08/01/2025
04685A-3C-3	ATHENE GLOBAL FUNDING	SD			1.E FE	2,369,010	86.0332	2,580,996	3,000,000	2,485,107	0	93,091	0	0	1.985	6.317	FA	21,835	59,550	09/27/2022	08/19/2028
05580M-82-7	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	17.7200	708,800	1,000,000	1,000,000	0	0	0	0	5.500	0.055	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	92.9058	929,058	1,000,000	996,327	0	1,594	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	SD		1,2,5	1.F FE	1,000,000	106.0610	1,060,610	1,000,000	1,000,000	0	0	0	0	5.834	5.834	AO	10,696	58,340	10/18/2022	10/25/2033
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	2,000,000	95.5984	1,911,968	2,000,000	2,000,000	0	0	0	0	4.743	4.743	AO	20,290	94,860	04/11/2022	04/14/2027
07330M-AC-1	TRUIST BANK	SD		2	1.F FE	1,000,000	92.7220	927,220	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
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	999,300	102.3332	1,023,332	1,000,000	999,335	0	35	0	0	5.100	5.109	MN	7,083	25,500	05/08/2023	05/11/2033
088929-AB-0	BGC GROUP INC			1,2	2.C FE	399,208	95.8481	383,392	400,000	399,720	0	55	0	0	4.375	4.413	JD	778	8,750	07/08/2020	12/15/2025
092113-AV-1	BLACK HILLS CORP			1,2	2.A FE	996,770	103.6166	1,036,166	1,000,000	997,251	0	481	0	0	5.950	6.025	MS	17,519	31,072	03/02/2023	03/15/2028
09247X-AT-8	BLACKROCK INC			1,2	1.D FE	297,012	100.8497	302,549	300,000	297,154	0	168	0	0	4.750	4.877	MN	1,425	7,125	05/17/2023	05/25/2033
09247X-AT-8	BLACKROCK INC	SD		1,2	1.D FE	693,028	100.8497	705,948	700,000	693,401	0	348	0	0	4.750	4.876	MN	3,325	16,625	05/17/2023	05/25/2033
092533-AF-5	BLACKROCK CAP INVNT CORP A 5.820 12/09/20				2.C PL	1,000,000	97.0740	970,740	1,000,000	1,000,000	0	0	0	0	5.820	5.820	JD	3,557	58,200	04/21/2022	12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,015,430	92.1803	921,803	1,000,000	1,007,516	0	(3,435)	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	90.3924	903,924	1,000,000	995,985	0	1,287	0	0	2.625	2.768	JD	1,167	26,250	09/10/2021	12/15/2026
09261H-AT-4	BLACKSTONE PRIVATE CREDIT FUND				2.C FE	1,997,180	98.1827	1,963,654	2,000,000	1,998,849	0	890	0	0	4.700	4.749	MS	25,328	93,478	03/17/2022	03/24/2025
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,910	91.3043	913,043	1,000,000	983,818	0	2,159	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	89.0088	890,088	1,000,000	996,934	0	629	0	0	2.500	2.572	JJ	11,528	25,000	06/22/2021	07/15/2028
09581J-AA-4	BLUE OIL FINANCE LLC			1,2	2.B FE	987,300	82.3385	823,385	1,000,000	990,170	0	1,149	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	95.8527	958,527	1,000,000	958,373	17,723	18,758	0	0	4.800	7.165	JJ	20,533	48,000	09/13/2022	07/27/2026
11135F-BL-4	BROADCOM INC			1,2	2.C FE	1,011,070	87.0655	870,655	1,000,000	1,009,084	0	(746)	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	92.2733	1,845,466	2,000,000	1,980,994	0	7,971	0	0	3.250	3.316	MS	16,431	65,000	03/24/2021	03/30/2026
125491-AN-0	CI FINANCIAL CORP			1,2	2.B FE	2,210,700	78.6894	2,360,682	3,000,000	2,289,180	0	65,831	0	0	3.200	7.655	JD	3,733	96,000	05/11/2023	12/17/2030
13607L-IW-1	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	2,000,000	104.3172	2,086,344	2,000,000	2,000,000	0	0	0	0	5.986	5.986	AO	29,265	0	09/27/2023	10/03/2028
138616-AK-3	CANTOR FITZGERALD LP			1,2	2.C FE	498,405	95.7405	478,703	500,000	498,913	0	300	0	0	4.500	4.572	AO	4,813	22,500	04/07/2022	04/14/2027
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,000,000	98.0441	980,441	1,000,000	1,000,000	0	0	0	0	4.927	4.929	MN	6,980	49,270	05/05/2022	05/10/2028

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Design	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
140501-AB-3	CAPITAL SOUTHWEST CORP		1,2	2.C FE	1,021,100	94,5865	945,865	1,000,000	1,009,455	0	(4,272)	0	0	0	4.500	4.000	JJ	18,875	45,000	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP		1,2	2.C FE	994,180	90,3557	903,557	1,000,000	996,752	0	1,106	0	0	0	3.375	3.500	AO	8,438	33,750	08/24/2021	10/01/2026
141781-BV-5	CARGILL INC	SD	1,2	1.F FE	218,836	97,2095	213,861	220,000	219,210	0	221	0	0	0	3.625	3.742	AO	1,529	7,960	04/19/2022	04/22/2027
141781-BV-5	CARGILL INC		1,2	1.F FE	29,841	97,2095	29,163	30,000	29,892	0	30	0	0	0	3.625	3.742	AO	208	1,088	04/19/2022	04/22/2027
141781-CB-8	CARGILL INC	SD	1,2	1.F FE	997,090	100,5398	1,005,398	1,000,000	997,259	0	169	0	0	0	4.750	4.787	AO	8,840	23,750	04/17/2023	04/24/2033
150890-AM-6	CELANESE US HOLDINGS LLC		1,2	2.C FE	1,000,000	102,4067	1,024,067	1,000,000	1,000,000	0	0	0	0	0	6.165	6.165	JJ	28,428	61,821	07/07/2022	07/15/2027
150890-AW-4	CELANESE US HOLDINGS LLC		1,2	2.C FE	999,860	104,9662	1,049,662	1,000,000	999,754	0	(106)	0	0	0	6.350	6.356	MN	8,114	14,288	08/10/2023	11/15/2028
17288X-AB-0	CITADEL LP		1,2	2.B FE	498,570	97,4210	487,105	500,000	499,200	0	200	0	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	107,0469	1,070,469	1,000,000	1,000,000	0	0	0	0	0	6.270	6.272	MN	7,663	62,700	11/09/2022	11/17/2033
174610-BE-4	CITIZENS FINANCIAL GROUP INC		2	2.B FE	1,000,000	91,7843	917,843	1,000,000	1,000,000	0	0	0	0	0	5.641	5.640	MN	6,268	56,410	05/18/2022	05/21/2037
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC		1,2	2.A FE	999,980	103,5945	1,035,945	1,000,000	999,993	0	13	0	0	0	5.927	5.927	FA	23,543	0	08/02/2023	08/15/2030
20454P-AA-1	COMPEER FINANCIAL, FLCA		1,2	2.B FE	2,000,000	84,5111	1,690,222	2,000,000	2,000,000	0	0	0	0	0	2.750	2.750	JD	4,583	55,000	05/12/2021	06/01/2031
20602D-AB-7	CONCENTRIX CORP		1,2	2.B FE	1,435,230	102,8446	1,542,669	1,500,000	1,438,148	0	2,918	0	0	0	6.600	7.683	FA	40,975	0	09/28/2023	08/02/2028
224044-CR-6	COX COMMUNICATIONS INC		1,2	2.B FE	999,910	101,7575	1,017,575	1,000,000	999,836	0	(74)	0	0	0	5.450	5.454	MS	16,047	12,868	06/12/2023	09/15/2028
225401-BG-2	UBS GROUP AG	C	2	1.G FE	500,000	105,3711	526,856	500,000	500,000	0	0	0	0	0	6.301	6.299	MS	8,664	0	09/18/2023	09/22/2034
24422E-UE-7	JOHN DEERE CAPITAL CORP	SD	2	1.F FE	2,999,070	98,4771	2,954,313	3,000,000	2,999,850	0	120	0	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	1,2	1.F FE	999,340	92,1548	921,548	1,000,000	999,691	0	93	0	0	0	1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
24703D-BJ-9	DELL INTERNATIONAL LLC		1,2	2.B FE	499,775	102,3573	511,787	500,000	499,818	0	43	0	0	0	5.250	5.260	FA	10,938	13,635	01/09/2023	02/01/2028
253393-AF-9	DICK'S SPORTING GOODS INC		1,2	2.C FE	787,960	85,0255	850,255	1,000,000	811,144	0	17,698	0	0	0	3.150	6.165	JJ	14,525	31,500	09/01/2022	01/15/2032
27743Z-AX-8	EASTMAN CHEMICAL CO		1,2	2.B FE	999,850	103,6917	1,036,917	1,000,000	999,859	0	9	0	0	0	5.750	5.752	MS	18,049	28,750	02/22/2023	03/08/2033
27864Z-AW-3	EBAY INC		1,2	2.A FE	998,430	88,9239	889,239	1,000,000	998,979	0	149	0	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	100,9544	1,009,544	1,000,000	999,264	0	380	0	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	96,9210	969,210	1,000,000	999,786	0	151	0	0	0	2.900	2.916	MN	3,706	29,000	01/07/2020	05/15/2025
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	SD	1,2	1.E FE	998,830	100,7384	1,007,384	1,000,000	999,020	0	190	0	0	0	5.450	5.477	MS	17,864	27,250	02/28/2023	03/03/2028
30212P-AM-7	EXPEDIA GROUP INC		1,2	2.C FE	995,350	99,9219	999,219	1,000,000	998,886	0	485	0	0	0	5.000	5.056	FA	18,889	50,000	12/01/2015	02/15/2026
314890-AC-8	FERGUSON FINANCE PLC	C	1,2	2.B FE	997,020	97,9174	979,174	1,000,000	997,963	0	562	0	0	0	4.250	4.317	AO	8,382	42,500	04/12/2022	04/20/2027
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		1,2	2.B FE	998,410	100,1409	1,001,409	1,000,000	998,841	0	295	0	0	0	4.700	4.736	JJ	21,672	47,261	07/06/2022	07/15/2027
316773-DJ-6	FIFTH THIRD BANCORP		1,2,5	2.A FE	1,000,000	103,6407	1,036,407	1,000,000	1,000,000	0	0	0	0	0	6.361	6.365	AO	11,308	63,610	10/24/2022	10/27/2028
319383-AE-5	FIRST BUSEY CORP		2,5	2.B FE	1,000,000	80,8096	808,096	1,000,000	1,000,000	0	0	0	0	0	5.000	5.001	JD	2,222	50,000	05/25/2022	06/15/2032
341081-GL-2	FLORIDA POWER & LIGHT CO	SD	1,2	1.D FE	499,190	103,5936	517,968	500,000	499,278	0	88	0	0	0	5.100	5.120	AO	6,375	14,733	02/28/2023	04/01/2033
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD	1,2	1.F FE	1,997,700	92,2073	1,844,146	2,000,000	1,999,041	0	459	0	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	90,4937	904,937	1,000,000	998,499	0	541	0	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.C PL	990,090	89,5913	895,913	1,000,000	992,362	0	1,691	0	0	0	8.875	9.125	MS	29,583	89,983	08/23/2022	09/01/2027
40434L-AM-7	HP INC		1,2	2.B FE	998,410	100,1617	1,001,617	1,000,000	998,837	0	258	0	0	0	4.750	4.782	JJ	21,903	50,667	06/06/2022	01/15/2028
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		1,2	2.C FE	998,630	96,4994	964,994	1,000,000	999,583	0	279	0	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	92,6743	926,743	1,000,000	882,325	0	32,570	0	0	0	3.050	7.341	FA	11,607	30,500	10/20/2022	02/14/2027
42234Q-AE-2	HEARTLAND FINANCIAL USA INC		2,5	2.B FE	1,000,000	71,8664	718,664	1,000,000	1,000,000	0	0	0	0	0	2.750	2.750	MS	8,097	27,500	08/31/2021	09/15/2031
42250P-AE-3	HEALTHPEAK PROPERTIES INC		1,2	2.A FE	1,482,975	101,0746	1,516,119	1,500,000	1,483,883	0	908	0	0	0	5.250	5.403	JD	3,500	71,750	05/01/2023	12/15/2032
446150-AX-2	HUNTINGTON BANCSHARES INC		2	2.A FE	1,034,974	75,8634	844,360	1,113,000	1,045,019	0	4,349	0	0	0	2.487	3.074	FA	10,457	27,680	08/24/2021	08/15/2036
44891A-CE-5	HYUNDAI CAPITAL AMERICA		1,2	2.A FE	995,970	102,5165	1,025,165	1,000,000	996,309	0	339	0	0	0	5.800	5.870	AO	14,500	29,161	03/28/2023	04/01/2030
44891A-CN-5	HYUNDAI CAPITAL AMERICA		1,2	2.A FE	499,680	103,4916	517,458	500,000	499,696	0	16	0	0	0	6.100	6.115	MS	8,472	0	09/18/2023	09/21/2028
45823T-AL-0	INTACT FINANCIAL CORP		1,2	2.G FE	1,000,000	100,4113	1,004,113	1,000,000	1,000,000	0	0	0	0	0	5.459	5.459	MS	15,012	54,590	09/15/2022	09/22/2032
46266T-AB-4	IOVIA INC		1,2	2.C FE	999,930	101,5000	1,015,000	1,000,000	999,923	0	(7)	0	0	0	5.700	5.702	MN	7,283	27,233	05/18/2023	05/15/2028
46647P-DK-9	JPMORGAN CHASE & CO		1,2	1.G FE	915,480	103,4809	1,034,809	1,000,000	922,082	0	5,511	0	0	0	5.717	6.829	MS	16,992	57,170	10/19/2022	09/14/2033
469814-AA-5	JACOBS ENGINEERING GROUP INC		1,2	2.C FE	998,990	101,5941	1,015,941	1,000,000	999,092	0	102	0	0	0	5.900	5.913	MS	19,667	31,958	02/13/2023	03/01/2033

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
47230W-BM-0	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	994,370	101.9495	1,019,495	1,000,000	994,808	0	438	0	0	5.875	6.007	JJ	26,111	0	07/18/2023	07/21/2028
49177J-AD-4	KENVUE INC	SD		1,2	1.F FE	999,430	101.6414	1,016,414	1,000,000	999,429	0	(2)	0	0	5.350	5.368	MS	14,713	26,750	03/08/2023	03/22/2026
49338C-AD-5	KEYSPAN GAS EAST CORP			1,2	2.A FE	500,000	102.0172	510,086	500,000	500,000	0	0	0	0	5.994	5.994	MS	9,574	14,985	03/01/2023	03/06/2033
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	1,042,500	101.7500	1,017,500	1,000,000	1,017,500	32,152	(8,402)	0	0	6.694	5.656	JJ	30,867	66,940	04/14/2022	01/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC	C		2,5	1.G FE	1,290,615	94.0507	1,410,761	1,500,000	1,326,282	0	29,718	0	0	3.574	6.393	MM	8,042	53,610	10/14/2022	11/07/2028
55272X-AA-0	MFA FINANCIAL INC				2.C PL	987,500	98.9360	989,360	1,000,000	987,270	0	5,738	0	0	6.250	6.872	JD	2,778	62,500	04/08/2022	06/15/2024
556079-AF-8	MACQUARIE BANK LTD	C			2.B FE	1,000,000	106.3103	1,063,103	1,000,000	1,000,000	0	0	0	0	6.798	6.798	JJ	30,780	33,990	01/10/2023	01/18/2033
55903V-BA-0	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	7,000,000	95.7140	6,699,980	7,000,000	7,000,000	0	0	0	0	3.755	3.754	MS	77,395	262,850	03/09/2022	03/15/2027
571676-AT-2	MARS INC	SD		1,2	1.E FE	999,290	100.1290	1,001,290	1,000,000	999,393	0	103	0	0	4.550	4.566	AO	8,974	22,750	04/17/2023	04/20/2028
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	987,320	100.5728	1,005,728	1,000,000	988,746	0	1,426	0	0	4.900	5.146	AO	10,344	26,950	03/23/2023	04/15/2029
57636Q-AR-5	MASTERCARD INC	SD		1,2	1.D FE	3,092,220	97.0539	2,911,617	3,000,000	3,059,524	0	(18,359)	0	0	3.300	2.623	MS	26,125	99,000	03/11/2022	03/26/2027
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	SD			1.D FE	1,248,263	101.3859	1,267,324	1,250,000	1,248,366	0	104	0	0	5.150	5.168	MS	16,630	32,188	03/21/2023	03/28/2033
595112-BZ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	1,998,660	104.0495	2,080,990	2,000,000	1,998,751	0	91	0	0	5.875	5.884	FA	46,347	58,750	02/06/2023	02/09/2033
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	C		2	1.G FE	2,000,000	103.7300	2,074,600	2,000,000	2,000,000	0	0	0	0	5.754	5.753	MM	10,869	86,310	02/21/2023	05/27/2034
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	1,000,000	100.7113	1,007,113	1,000,000	1,000,000	0	0	0	0	5.948	5.948	JJ	26,766	29,740	01/17/2023	01/19/2038
61774A-AA-4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	1,000,000	98.4033	984,033	1,000,000	1,000,000	0	0	0	0	7.550	7.557	FA	28,942	69,418	09/13/2022	09/13/2025
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	997,480	96.5728	965,728	1,000,000	998,383	0	473	0	0	4.500	4.556	FA	17,500	45,000	02/08/2022	02/11/2027
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	1,705,480	89.8616	1,797,232	2,000,000	1,779,262	0	49,051	0	0	2.450	5.629	JD	3,947	49,000	06/21/2022	12/02/2027
62954H-BE-7	NXP BV	C		1,2	2.A FE	998,460	98.6761	986,761	1,000,000	998,935	0	283	0	0	4.400	4.434	JD	3,667	44,000	05/12/2022	06/01/2027
639057-AF-5	NATWEST GROUP PLC	C		2	1.G FE	1,413,105	100.5057	1,507,586	1,500,000	1,428,143	0	12,506	0	0	5.516	6.708	MS	20,915	82,740	10/14/2022	09/30/2028
639057-AK-4	NATWEST GROUP PLC	C		2	1.G FE	1,000,000	102.4592	1,024,592	1,000,000	1,000,000	0	0	0	0	5.808	5.806	MS	17,424	14,520	06/08/2023	09/13/2029
641062-AV-6	NESTLE HOLDINGS INC			1,2	1.D FE	199,774	90.8880	181,776	200,000	199,870	0	33	0	0	1.150	1.172	JJ	1,067	1,380	09/07/2021	01/14/2027
641062-AV-6	NESTLE HOLDINGS INC	SD		1,2	1.D FE	799,096	90.8880	727,104	800,000	799,478	0	178	0	0	1.150	1.172	JJ	4,268	10,120	09/07/2021	01/14/2027
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	500,000	95.5000	477,500	500,000	500,000	0	0	0	0	5.750	5.747	AO	4,872	28,750	04/15/2021	04/30/2026
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	998,410	105.0449	1,050,449	1,000,000	998,469	0	59	0	0	5.850	5.871	FA	23,238	0	08/03/2023	08/15/2033
65539-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028				2.B PL	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	8.880	8.877	MS	34,780	0	08/10/2023	08/10/2028
66765R-CL-8	NORTHWEST NATURAL GAS CO	SD		1,2	1.F FE	763,317	105.1973	804,759	765,000	763,443	0	125	0	0	5.750	5.779	MS	12,952	22,849	03/02/2023	03/15/2033
66765R-CL-8	NORTHWEST NATURAL GAS CO			1,2	1.F FE	483,933	105.1973	510,207	485,000	484,006	0	74	0	0	5.750	5.779	MS	8,211	14,486	03/02/2023	03/15/2033
682680-BL-6	ONEOK INC			1,2	2.B FE	999,760	105.8885	1,058,885	1,000,000	999,778	0	18	0	0	6.050	6.053	MS	21,343	0	08/10/2023	09/01/2033
68389X-AN-4	ORACLE CORP			1,2	2.B FE	1,030,670	94.9213	949,213	1,000,000	1,020,470	0	(5,308)	0	0	3.250	2.654	MM	4,153	32,500	01/18/2022	11/15/2027
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	997,380	91.2470	912,470	1,000,000	998,532	0	507	0	0	3.125	3.182	MS	8,507	31,250	09/21/2021	09/23/2026
69120V-AR-2	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	993,530	103.9676	1,039,676	1,000,000	994,126	0	596	0	0	7.950	8.110	JD	3,975	39,750	06/06/2023	06/13/2028
695054-AS-0	BANC OF CALIFORNIA			2,5	3.A FE	200,000	86.5000	173,000	200,000	173,000	(27,000)	0	0	0	3.250	3.251	MM	1,083	6,500	05/01/2021	05/01/2031
709599-BS-2	PENSKIE TRUCK LEASING CO LP			1,2	2.B FE	997,920	101.3271	1,013,271	1,000,000	998,312	0	392	0	0	5.700	5.747	FA	23,750	31,508	01/05/2023	02/01/2028
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1.F FE	999,070	99.9407	999,407	1,000,000	999,113	0	43	0	0	4.650	4.662	MS	13,692	21,700	03/23/2023	03/15/2033
74930B-AG-0	RBB BANCORP			2,5	2.B FE	1,000,000	70.0370	700,370	1,000,000	1,000,000	0	0	0	0	4.000	4.001	AO	0,000	40,000	03/23/2021	04/01/2031
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	1,000,000	95.8568	958,568	1,000,000	1,000,000	0	0	0	0	6.125	6.124	AO	10,378	61,250	04/08/2022	04/30/2025
758750-AE-3	REGAL REKNORD CORP			1,2	2.C FE	999,150	102.1941	1,021,941	1,000,000	999,298	0	148	0	0	6.300	6.314	FA	23,800	35,175	01/09/2023	02/15/2030
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	997,220	92.2136	922,136	1,000,000	998,733	0	392	0	0	2.750	2.794	JJ	12,222	27,900	01/13/2020	01/21/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	997,720	79.7787	797,787	1,000,000	998,265	0	206	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	91.2527	912,527	1,000,000	886,510	0	38,539	0	0	2.500	7.408	FA	10,417	25,000	10/19/2022	08/01/2026
854502-AS-0	STANLEY BLACK & DECKER INC			1,2	2.A FE	500,500	100.2486	501,243	500,000	500,091	0	(409)	0	0	6.272	6.167	MS	10,018	15,680	03/02/2023	03/06/2026
86275-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	1,000,000	93.3193	933,193	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
866677-AJ-6	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	997,290	100.9078	1,009,078	1,000,000	997,484	0	194	0	0	5.700	5.736	JJ	26,283	28,183	01/09/2023	01/15/2033
87264A-CY-9	T-MOBILE USA INC			1,2	2.B FE	1,996,540	100.6030	2,012,600	2,000,000	1,996,704	0	164	0	0	5.050	5.072	JJ	46,572	43,767	02/06/2023	07/15/2033

ANNUAL STATEMENT FOR THE YEAR 2023 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	B o n d C h a r	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
876030-AA-5	TAPESTRY INC	1,2		2 B FE		2,288,370	.81 1873	2,435,619	3,000,000	2,361,234	.0	57,438	.0	.0	3.050	6.429	MS	26,942	91,500	09/28/2022	03/15/2032
876030-AC-1	TAPESTRY INC	1		2 B FE		998,030	103.6745	1,036,745	1,000,000	998,088	.0	58	.0	.0	7.000	7.074	MM	6,611	.0	11/15/2023	11/27/2026
896239-AE-0	TRIMBLE INC	1,2		2 C FE		998,430	106.6780	1,066,780	1,000,000	998,540	.0	110	.0	.0	6.100	6.121	MS	17,961	31,517	02/23/2023	03/15/2033
910304-AA-2	M&T BANK CORP			2 B PL		1,000,000	99.0391	990,391	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	.SD		1 G FE		1,000,000	102.9993	1,029,993	1,000,000	1,000,000	.0	.0	.0	.0	5.850	5.850	AO	11,375	58,500	10/18/2022	10/21/2033
91324P-EU-2	UNITEDHEALTH GROUP INC	.SD		1 F FE		998,120	99.6849	996,849	1,000,000	998,293	.0	173	.0	.0	4.250	4.288	JJ	19,597	12,632	07/23/2023	01/15/2029
92345Y-AH-9	VERISK ANALYTICS INC	1,2		2 B FE		990,390	106.7322	1,067,322	1,000,000	991,038	.0	648	.0	.0	5.750	5.877	AO	14,375	32,583	03/02/2023	04/01/2033
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC	1,2		2 C FE		1,463,790	94.7500	1,421,250	1,500,000	1,476,305	.0	7,061	.0	.0	3.700	4.253	JJ	23,279	55,500	03/14/2022	01/30/2027
950810-AA-9	WEBBANK INC	2,5		2 B FE		1,000,000	82.7219	827,219	1,000,000	1,000,000	.0	.0	.0	.0	3.750	3.751	AO	9,375	37,500	03/18/2022	04/01/2032
969457-CJ-7	WILLIAMS COMPANIES INC	1,2		2 B FE		998,910	104.3851	1,043,851	1,000,000	999,007	.0	97	.0	.0	5.650	5.664	MS	16,636	30,290	02/27/2023	03/15/2033
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					153,923,620	XXX	151,522,521	157,653,147	154,459,456	100,912	465,719	0	0	XXX	XXX	XXX	1,970,524	5,203,160	XXX	XXX
03464J-AA-9	ADMT 217 A1 - CMO/RMBS			4	1 A FE	1,669,766	.81 9082	1,400,500	1,709,841	1,674,352	.0	1,451	.0	.0	1.978	2.349	MON	2,818	33,821	02/10/2022	10/25/2066
03464T-AA-7	ADMT 2022-3 A1 - RMBS			4	1 A FE	3,166,582	.93 2404	3,213,642	3,446,619	3,175,636	.0	9,055	.0	.0	4.000	6.053	MON	11,489	45,955	08/03/2023	01/25/2067
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS			4	4 C FM	135,558		132,565	148,806	132,565	(6,354)	4,291	.0	.0	6.087	9.842	MON	755	6,916	07/22/2013	10/25/2035
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS			4	1 A FE	870,788	.97 7172	867,094	887,350	872,675	.0	1,532	.0	.0	4.486	5.519	MON	3,317	40,274	08/29/2022	07/25/2052
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS			4	1 A	3,513,043	.84 4192	3,015,629	3,572,208	3,506,114	.0	(509)	.0	.0	3.000	3.273	MON	8,931	107,166	02/17/2022	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1 A	3,064,325	.81 9688	2,612,621	3,187,336	3,061,462	.0	1,164	.0	.0	2.500	3.056	MON	6,640	79,683	02/10/2022	06/26/2051
07384Y-KF-2	BSABS 2003-AC4 A - RMBS			4	1 A FM	284,787	.95 3805	268,776	281,793	277,693	.0	(328)	.0	.0	5.500	5.292	MON	1,292	14,988	07/10/2013	09/25/2033
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS			4	1 A FM	31,320	.90 5002	33,629	37,159	27,978	.0	2,744	.0	.0	3.941	14.208	MON	122	1,435	03/03/2016	02/25/2047
12530B-AA-7	CFMT 2021-3 A - CMBS			4	1 A FE	1,091,870	.97 3100	1,062,500	1,091,872	1,092,210	.0	(1,337)	.0	.0	1.151	0.890	MON	209	12,571	10/22/2021	10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS			4	1 A FE	822,731	.93 9000	849,613	904,807	854,955	.0	25,741	.0	.0	3.250	6.629	MON	490	29,406	09/23/2022	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1 A FE	1,879,631	.87 8000	1,743,006	1,985,200	1,926,154	.0	25,189	.0	.0	2.000	3.415	MON	662	39,704	02/14/2022	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1 D FE	2,004,599	.93 1175	1,866,648	2,004,616	2,009,103	.0	8,616	.0	.0	3.757	4.362	MON	6,276	75,313	02/22/2022	03/25/2067
12569Q-AA-8	CHNGE 234 A1 - RMBS			4	1 A FE	466,244	101.4531	473,027	466,252	466,251	.0	7	.0	.0	7.573	7.532	MON	2,942	11,770	08/17/2023	09/25/2058
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1 A FE	1,656,827	.98 3005	1,655,206	1,683,823	1,665,125	.0	8,650	.0	.0	4.650	5.538	MON	6,525	77,654	06/30/2022	07/25/2067
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS			4	1 A FE	898,209	101.1585	913,212	902,754	902,417	.0	4,204	.0	.0	5.169	5.814	MON	3,889	46,663	08/01/2022	05/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1 A FM	340,158	.82 7131	306,847	370,977	319,050	.0	4,311	.0	.0	5.250	7.722	MON	1,623	19,476	01/16/2014	04/25/2035
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS			4	1 A FM	34,524	.98 3424	33,368	33,931	34,160	.0	(48)	.0	.0	6.500	6.235	MON	184	2,205	01/10/2014	10/25/2034
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS			4	1 A FE	1,381,272	.92 9000	1,328,163	1,429,670	1,420,143	.0	22,638	.0	.0	2.000	4.434	MON	477	28,593	03/28/2022	03/25/2062
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1 A	154,290	.87 4252	131,759	150,710	153,867	.0	(241)	.0	.0	3.500	3.162	MON	440	5,275	01/14/2020	03/25/2050
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS			4	1 A FE	65,177	.92 3096	73,776	79,923	72,123	.0	2,889	.0	.0	4.153	8.105	MON	277	3,245	10/04/2013	09/25/2036
17030E-AA-5	CHNGE 2022-3 A1 - RMBS			4	1 F FE	1,642,983	.98 0017	1,645,579	1,679,133	1,652,712	.0	10,609	.0	.0	5.000	6.142	MON	6,996	83,957	06/24/2022	05/25/2067
17309A-AD-1	CWALT 2006-A1 1A4 - CMO/RMBS			4	1 A FM	259,271	.88 7789	254,062	286,174	254,266	.0	13,075	.0	.0	5.750	12.622	MON	1,371	16,455	08/16/2012	04/25/2036
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1 A FE	622,403	.85 6028	532,795	622,404	622,371	.0	(12)	.0	.0	1.390	1.388	MON	721	8,650	10/06/2020	01/26/2065
24390X-AA-5	DIRMT 2022-2 A1 - CMO/RMBS			4	1 A FE	810,303	.94 6859	768,250	811,367	811,934	.0	1,573	.0	.0	4.300	4.587	MON	2,907	34,889	03/25/2022	03/25/2067
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS			4	1 A FE	1,744,541	.94 2500	1,825,654	1,937,034	1,821,543	.0	60,033	.0	.0	2.500	6.501	MON	807	50,998	09/26/2022	01/25/2057
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS			4	1 A FE	870,282	.93 8750	916,847	976,667	912,325	.0	33,733	.0	.0	2.500	6.944	MON	407	24,336	09/26/2022	01/25/2057
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS			4	1 A FE	3,924,575	.91 8438	3,954,492	4,305,671	4,110,315	.0	122,305	.0	.0	2.000	5.509	MON	1,435	78,825	06/21/2022	06/25/2052
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS			4	1 A	771,066	.84 6678	700,336	827,158	771,334	.0	391	.0	.0	3.000	4.000	MON	2,068	24,815	04/08/2022	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1 A	1,693,828	.81 4616	1,371,888	1,684,092	1,690,382	.0	(776)	.0	.0	2.500	2.463	MON	3,509	42,102	10/20/2021	11/27/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS			4	1 A	1,313,708	.80 8219	1,060,438	1,312,068	1,311,475	.0	(521)	.0	.0	2.500	2.518	MON	2,733	32,802	11/10/2021	11/27/2051
36169M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS			4	1 A FE	2,539,921	.96 5668	2,601,494	2,693,983	2,549,012	.0	9,091	.0	.0	4.349	5.977	MON	9,763	48,806	07/11/2023	04/25/2067
36169W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1 A	861,236	102.4377	911,039	889,359	864,813	.0	4,310	.0	.0	5.710	6.922	MON	4,232	50,782	10/14/2022	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1 A FE	1,162,642	.96 2750	1,191,176	1,237,264	1,165,893	.0	3,251	.0	.0	4.210	6.111	MON	4,341	17,363	08/02/2023	02/25/2067

ANNUAL STATEMENT FOR THE YEAR 2023 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	B o n d C h a r	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
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS			4	1.A FE	879,623	100.6429	885,281	879,626	884,348	.0	4,299	.0	.0	5.269	5.797	MON	3,862	46,348	08/12/2022	08/25/2067
36263N-AB-1	GSMB 2022-PJ1 A2 - CMO/RMBS			4	1.A	1,758,272	81.9876	1,467,475	1,789,874	1,755,598	.0	(141)	.0	.0	2.500	2.770	MON	3,729	44,747	01/10/2022	05/28/2052
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS			4	1.A FM	271,618	28.1011	132,975	473,202	168,103	.0	(7,316)	.0	.0	6.000	5.239	MON	2,366	16,116	09/03/2013	09/25/2037
452766-AA-6	IMPRL 2022-NQM1 A1 - CMO/RMBS			4	1.A FE	1,354,276	88.4745	1,419,550	1,604,474	1,357,891	.0	3,615	.0	.0	2.493	6.867	MON	3,333	3,333	11/08/2023	02/25/2067
45276N-AA-9	IMPRL 2022-NQM4 A1 - RMBS			4	1.A FE	829,943	97.7337	860,049	879,992	831,021	.0	1,079	.0	.0	4.767	6.658	MON	3,496	10,487	09/26/2023	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS			4	1.A FE	782,648	91.9320	804,336	874,925	783,492	.0	844	.0	.0	3.638	6.417	MON	844	2,652	09/20/2023	03/25/2067
465976-AA-6	JPMT 22LTV1 A1 - CMO/RMBS			4	1.A	701,877	85.5182	737,047	861,859	702,631	.0	754	.0	.0	3.250	6.468	MON	2,334	4,668	09/29/2023	07/25/2052
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS			4	1.B FE	137,254	92.0280	128,562	139,699	137,625	.0	40	.0	.0	3.000	3.330	MON	349	4,191	12/02/2013	09/17/2042
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS			4	1.B FE	60,828	88.1007	55,823	63,363	61,232	.0	50	.0	.0	2.500	3.142	MON	132	1,577	08/11/2014	12/27/2042
46654C-AE-5	JPMT 2021-INV7 A2A - CMO/RMBS			4	1.A	3,263,844	81.8603	2,784,250	3,401,221	3,261,758	.0	1,284	.0	.0	2.500	3.100	MON	7,086	85,031	02/10/2022	02/26/2052
46654D-AD-5	JPMT 211NV4 A2 - CMO/RMBS			4	1.A	982,966	85.4375	1,052,244	1,231,595	984,590	.0	2,800	.0	.0	3.000	6.475	MON	3,079	36,948	10/19/2022	01/25/2052
46654W-AE-1	JPMT 221 A3 - CMO/RMBS			4	1.A	1,709,137	82.0055	1,439,832	1,755,775	1,707,480	.0	156	.0	.0	2.500	2.883	MON	3,658	43,894	02/03/2022	07/25/2052
46656A-AA-5	JPMT 2022-DSC1 A1 - CMO/RMBS			4	1.A FE	854,546	95.4145	878,642	920,868	856,676	.0	1,847	.0	.0	4.750	6.497	MON	3,645	43,741	11/22/2022	01/25/2063
46657B-AA-2	JPMT 23DSC2 A1 - RMBS			4	1.A FE	464,283	98.3263	473,856	481,922	465,253	.0	970	.0	.0	5.250	5.874	MON	2,108	8,434	08/14/2023	11/25/2063
52522D-AG-6	LXS 2006-16N AA1 - RMBS		4,5	1.A FM	300,934	90.1945	349,541	387,541	349,541	349,541	(58,860)	14,132	.0	.0	5.870	7.540	MON	379	14,943	10/07/2015	11/25/2046
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS			4	1.A	1,762,208	83.6538	1,489,045	1,780,008	1,759,989	.0	(639)	.0	.0	3.000	3.172	MON	4,450	53,400	02/10/2022	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	727,045	80.8594	586,601	725,458	725,679	.0	(339)	.0	.0	2.500	2.503	MON	1,511	18,136	10/22/2021	07/25/2051
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS			4	1.A	1,723,070	81.8438	1,458,540	1,782,102	1,722,359	.0	276	.0	.0	2.273	2.965	MON	450	44,571	02/09/2022	12/25/2051
61772Q-AE-0	MSPM 2021-6 A3 - CMO/RMBS			4	1.A	1,663,281	81.3831	1,344,805	1,652,437	1,660,084	.0	(835)	.0	.0	2.500	2.451	MON	3,443	41,311	10/15/2021	09/25/2051
64352V-MA-6	NCHET 2005-A A6 - RMBS			4	1.A FM	21,948	95.4445	22,435	23,505	21,125	.0	222	.0	.0	4.954	9.504	MON	97	783	01/27/2012	08/25/2035
64831D-AB-8	NRZT 221NV1 - CMO/RMBS			4	1.A	693,619	84.6654	746,610	881,836	694,298	.0	1,651	.0	.0	3.000	6.663	MON	2,205	26,455	10/21/2022	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS			4	1.A FE	1,682,118	100.4134	1,757,448	1,750,213	1,683,956	.0	1,838	.0	.0	5.000	6.364	MON	7,293	21,799	09/19/2023	07/25/2062
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS			4	1.A	808,887	84.4744	733,157	867,905	807,944	.0	436	.0	.0	3.000	4.020	MON	2,170	26,037	04/08/2022	12/26/2051
67448J-AA-5	OBX 221NV5 A1 - CMO/RMBS			4	1.A	789,266	91.4780	866,297	947,001	789,236	.0	(29)	.0	.0	4.000	6.823	MON	3,157	6,313	10/20/2022	10/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	2,073,951	81.3426	1,664,893	2,046,767	2,069,494	.0	(1,276)	.0	.0	2.500	2.366	MON	4,264	51,169	10/01/2021	10/25/2051
67648B-AE-2	BVINV 221NV1 A5 - CMO/RMBS			4	1.A	2,823,926	87.7878	2,856,680	3,254,074	2,836,485	.0	12,559	.0	.0	2.500	5.545	MON	6,779	54,235	04/21/2023	12/26/2052
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS			4	1.A	838,007	81.5213	681,132	835,527	836,538	.0	(356)	.0	.0	2.500	2.497	MON	1,741	20,888	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	77,641	91.5244	69,507	75,944	76,676	.0	(479)	.0	.0	3.500	1.858	MON	222	2,658	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	20,400	98.1569	19,632	20,000	20,091	.0	(144)	.0	.0	3.500	1.812	MON	58	700	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	70,370	94.4663	65,524	69,362	69,634	.0	(385)	.0	.0	3.500	2.177	MON	202	2,428	10/28/2019	11/26/2049
69377E-AA-7	PPPM 221NV1 A1 - RMBS			4	1.A FE	2,195,546	97.6668	2,204,407	2,257,069	2,197,488	.0	12,375	.0	.0	4.400	5.619	MON	8,276	99,311	06/23/2022	04/25/2067
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	1.A	189,396	84.4638	157,728	186,741	189,106	.0	(195)	.0	.0	3.000	2.729	MON	467	5,602	02/14/2020	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	299,121	84.7200	298,689	294,723	298,449	.0	(377)	.0	.0	3.000	2.693	MON	737	8,842	03/04/2020	12/27/2049
748956-AA-7	RCKT 23CES2 A1A - RMBS			4	1.A FE	1,451,329	101.3338	1,470,695	1,451,338	1,451,325	.0	(4)	.0	.0	6.808	6.810	MON	8,234	24,702	09/13/2023	09/25/2043
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	111,368	88.2905	96,289	109,671	111,555	.0	(87)	.0	.0	3.500	2.633	MON	320	3,839	10/11/2019	09/27/2049
74935W-AA-2	RCKT 23CES1 A1A - CMO/RMBS			4	1.A FE	890,173	100.5304	894,913	890,191	890,144	.0	(29)	.0	.0	6.515	6.476	MON	4,833	28,998	06/20/2023	06/25/2043
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	2,936,799	81.9688	2,423,760	2,956,930	2,931,495	.0	(691)	.0	.0	2.500	2.628	MON	6,160	73,923	01/13/2022	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS			4	1.A	1,742,922	82.1007	1,460,387	1,778,776	1,740,595	.0	11	.0	.0	2.500	2.803	MON	3,706	44,493	01/10/2022	01/25/2052
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS			4	1.A FM	343,042	82.1135	332,557	404,996	332,557	(47,792)	32,578	.0	.0	6.000	16.870	MON	2,025	24,300	09/24/2011	06/25/2036
74968R-AA-3	RPI T 2019-1 A - CMO/RMBS			4	1.A FE	274,511	87.9105	243,207	276,653	275,111	.0	121	.0	.0	2.750	2.939	MON	127	7,608	10/09/2019	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	578,252	96.2425	556,525	578,253	578,140	.0	(118)	.0	.0	1.259	1.285	MON	101	7,449	11/17/2021	11/25/2031
74969V-AA-3	RPI T 212 A - CMO/RMBS			4	1.A FE	761,958	76.4300	760,985	770,398	760,983	.0	(993)	.0	.0	2.125	2.168	MON	273	16,371	09/24/2021	09/25/2061
74969X-AA-9	RPI T 221 A - CMO/RMBS			4	1.A FE	1,856,656	85.5000	1,589,637	1,859,225	1,856,671	.0	(8)	.0	.0	3.000	3.023	MON	930	55,777	01/21/2022	01/25/2062
74970F-AA-5	RPI T 2022-3 A - CMO/RMBS			4	1.A FE	930,381	86.9855	869,855	1,000,000	953,686	.0	16,805	.0	.0	4.000	6.119	MON	667	40,000	08/04/2022	08/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	855,986	95.2326	821,679	862,813	858,491	.0	3,744	.0	.0	4.000	4.729	MON	2,876	34,513	03/29/2022	03/25/2067

E10.7

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	12 Change in Book/Adjusted Carrying Value				13 Interest					14 Dates	
		4 C o d e	5 F o r e i g n	6 B o n d C h a r			7 R a t e U s e d t o O b t a i n F a i r V a l u e	8 F a i r V a l u e			9 F a i r V a l u e	10 U n r e a l i z e d V a l u e I n c r e a s e/ (D e c r e a s e)	11 C u r r e n t Y e a r ' (A m o r t i z a t i o n) / A c c r e t i o n	12 C u r r e n t Y e a r ' T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	13 T o t a l F o r e i g n E x c h a n g e I n B o o k/ A d j u s t e d C a r r y i n g V a l u e	14 R a t e o f	15 E f f e c t i v e R a t e o f	16 W h e n P a i d	17 A d m i t t e d A m o u n t D u e a n d A c c r u e d	18 A m o u n t R e c e i v e d D u r i n g Y e a r	19 A c q u i r e d
75408J-AA-5	RATE 21J1 A1 - CMO/RMBS		4		1.A	1,716,140	81.9688	1,395,794	1,702,836	1,712,823	0	(879)	0	0	2.500	2.434	MON	3,548	42,571	10/13/2021	07/25/2051
78434K-AA-5	SGR 222 A1 - CMO/RMBS		4		1.A FE	884,261	101.8175	900,895	884,813	888,452	0	4,175	0	0	5.353	5.936	MON	3,947	47,364	07/29/2022	08/25/2062
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		4		1.A	363,875	87.9171	314,406	362,713	357,616	0	(302)	0	0	3.500	3.156	MON	1,043	12,517	11/14/2019	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		4		1.A	141,103	88.6105	122,468	138,209	141,885	0	(55)	0	0	3.500	2.375	MON	403	4,837	10/08/2019	11/25/2049
81749K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		4		1.A	442,991	87.4660	378,132	432,318	439,578	0	(3)	0	0	3.500	2.814	MON	1,261	15,131	02/13/2020	03/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		4		1.A	1,309,032	81.8438	1,060,262	1,295,470	1,306,357	0	(771)	0	0	2.500	2.403	MON	2,699	32,387	10/06/2021	11/27/2051
83611M-JX-7	SVHE 2005-0PT4 2A4 - RMBS		4,5		1.A FM	90,893	98.5548	117,097	118,814	119,108	0	1,176	0	0	6.170	4.884	MON	122	3,675	10/09/2013	12/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		4		1.A FM	282,273	57.1305	202,055	353,672	201,386	0	2,773	0	0	4.635	9.556	MON	1,366	15,568	02/16/2016	07/25/2035
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		4		1.A FE	981,470	102.2799	1,003,857	981,480	981,269	0	(201)	0	0	7.294	7.258	MON	5,966	11,932	10/19/2023	10/25/2063
90355R-AC-6	UIM 211N3 A3 - CMO/RMBS		4		1.A	2,505,050	81.8594	2,117,109	2,586,275	2,502,438	0	489	0	0	2.500	2.952	MON	5,388	64,657	02/04/2022	11/25/2051
91824N-AC-6	UIM 211 A3 - CMO/RMBS		4		1.A	1,169,613	81.4085	944,491	1,160,187	1,167,056	0	(705)	0	0	2.500	2.423	MON	2,417	29,005	10/13/2021	08/25/2051
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		4		1.A FE	1,261,252	99.2177	1,263,050	1,273,009	1,264,459	0	5,382	0	0	4.940	5.685	MON	5,241	62,505	06/21/2022	06/27/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		4		1.A FE	435,275	100.8029	438,775	435,280	435,554	0	1,636	0	0	5.152	5.770	MON	1,869	22,426	07/28/2022	07/25/2067
927958-AA-6	VISIO 231 A1 - RMBS		4		1.A FE	1,817,522	99.9833	1,817,221	1,817,525	1,817,544	0	21	0	0	6.314	6.285	MON	9,563	86,069	03/17/2023	03/25/2058
929227-4T-0	WAMJ 2003-S4 2A1 - CMO/RMBS		4		1.A FM	61,275	97.4526	59,472	61,027	60,115	0	95	0	0	5.500	5.941	MON	280	3,356	03/03/2016	06/25/2033
92990G-AG-8	WAMJ 2007-HY5 2A5 - CMO/RMBS		4		6. FM	340,035	85.2636	374,288	438,977	374,288	(32,531)	16,130	0	0	4.043	8.428	MON	1,479	16,702	02/17/2016	05/25/2037
933636-AL-6	WAMJ 2007-HY4 5A1 - CMO/RMBS		4		1.G FM	109,956	91.9833	113,504	123,397	125,338	0	4,146	0	0	4.175	7.785	MON	429	4,718	02/23/2016	11/25/2036
95002K-AA-1	WFMS 2020-1 A1 - CMO/RMBS		4		1.A	398,498	84.6402	333,331	393,821	394,060	0	(24)	0	0	3.000	2.758	MON	985	11,815	02/14/2020	12/27/2049
1029999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						101,604,200	XXX	94,464,293	106,328,600	101,983,455	(145,537)	510,190	0	0	XXX	XXX	XXX	268,633	2,903,154	XXX	XXX
05608B-AA-8	BX 2019-1MC A - CMBS		4,5		1.A	1,000,000	99.3470	993,470	1,000,000	1,000,000	0	0	0	6.408	6.482	MON	3,026	60,885	05/02/2019	04/17/2034	
10805V-AA-5	BRDGE 22SFR1 A - CMBS		4		1.A FE	1,822,065	95.5923	1,911,846	2,000,000	1,877,650	0	48,910	0	0	3.400	6.982	MON	5,667	68,189	11/17/2022	11/19/2037
1039999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,822,065	XXX	2,905,316	3,000,000	2,877,650	0	48,910	0	0	XXX	XXX	XXX	8,692	129,074	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		4		1.G FE	480,440	89.6000	488,309	544,987	481,182	0	742	0	0	2.950	7.408	MON	670	2,680	11/03/2023	11/16/2041
00038R-AA-4	AASET 2019-2 A - ABS		2		2.C FE	878,868	88.7509	780,008	878,873	878,881	0	0	0	3.376	3.376	MON	1,236	29,671	10/07/2019	10/16/2039	
000825-AA-7	ACAM 19FL1 A - CMBS		4,5		1.A FE	25,667	99.6346	25,574	25,667	25,667	0	0	0	6.873	6.963	MON	69	1,696	12/10/2019	11/16/2034	
000844-AC-4	ABPCI 8 A1B - CDO		C		1.A FE	500,000	93.4593	467,297	500,000	500,000	0	0	0	2.462	2.469	JAJO	2,428	12,310	03/10/2020	04/20/2032	
00086A-AS-3	ABPCI I AB2 - CDO		C		1.A FE	2,000,000	92.0561	1,841,122	2,000,000	2,000,000	0	0	0	2.750	2.759	JAJO	10,847	55,000	04/29/2021	07/20/2033	
00090N-AC-4	ABDLF II A2 - CDO		4		1.F FE	2,000,000	90.2500	1,805,000	2,000,000	2,000,000	0	0	0	3.550	3.565	JAJO	12,622	71,000	02/15/2022	03/01/2032	
00180A-AA-7	AMSR 2020-SFR1 A - CMBS		4		1.A FE	1,998,009	95.0801	1,899,779	1,998,083	1,993,931	0	(1,194)	0	0	1.819	1.990	MON	3,029	36,345	03/04/2020	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS		4		1.A FE	999,998	95.1459	951,459	1,000,000	997,650	0	(756)	0	0	2.120	2.316	MON	1,767	21,200	03/04/2020	04/17/2037
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		4,5		1.A FE	793,324	99.1711	786,748	793,324	793,324	0	0	0	6.776	6.863	MON	2,539	51,182	08/05/2019	09/16/2036	
00255U-AA-3	AASET 2020-1 A - ABS		2		2.A FE	426,915	88.2919	376,938	426,922	426,921	0	0	0	3.351	3.375	MON	636	14,306	02/03/2020	01/17/2040	
00436M-AA-3	ALLC 181 A - RMBS		4		1.F FE	168,831	97.7322	165,044	168,874	168,861	0	7	0	0	3.870	3.908	MON	526	6,535	06/13/2018	12/02/2033
00834J-AE-0	AFFRM 2023-A 1A - ABS		4		1.A FE	991,315	100.5756	1,005,756	1,000,000	994,164	0	2,848	0	0	6.610	7.183	MON	2,938	44,607	04/19/2023	01/18/2028
01983K-AA-2	ALLO 231 A2 - ABS		4		1.F FE	946,877	97.8287	978,287	1,000,000	951,570	0	4,693	0	0	6.200	7.595	MON	1,894	30,483	06/16/2023	06/20/2053
02666A-AA-6	AHAR 2015-SFR1 A - CMBS		4		1.A FE	1,253,854	97.2128	1,218,957	1,253,905	1,252,194	0	(138)	0	0	3.467	3.480	MON	3,623	43,473	02/26/2015	04/17/2052
02666A-AB-4	AHAR 2015-SFR1 B - CMBS		4		1.A FE	349,984	97.4844	341,195	350,000	349,472	0	(42)	0	0	3.813	3.830	MON	1,112	13,346	02/26/2015	04/18/2052
02666A-AC-2	AHAR 2015-SFR1 C - CMBS		4		1.A FE	249,989	97.7218	244,305	250,000	249,595	0	(33)	0	0	4.110	4.131	MON	856	10,275	02/26/2015	04/18/2052
03027W-AM-4	AMETOW 231 A - RMBS		SD		1.A FE	1,000,000	101.5056	1,015,056	1,000,000	1,000,000	0	0	0	5.490	5.490	MON	2,440	41,480	03/08/2023	03/17/2053	
03235T-AA-5	ACEF 2014-1 A - ABS		2		5.B GI	98,964	60.0000	195,196	325,326	195,196	(32,949)	63,866	0	0	8.000	46.938	MON	795	26,037	08/10/2015	12/20/2024
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	1,000,000	91.2000	1,000,000	1,000,000	1,000,000	0	0	0	2.875	2.885	JAJO	5,111	28,750	05/25/2021	07/27/2039	
03295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	1,000,000	90.3413	903,413	1,000,000	1,000,000	0	0	0	3.000	3.011	JAJO	5,833	30,000	11/16/2021	01/23/2040	
03329L-AS-0	ANCHF 2R AR - CDO		4		1.A FE	1,000,000	95.7000	957,000	1,000,000	1,000,000	0	0	0	3.928	3.926	AO	7,201	39,280	01/17/2020	04/26/2038	

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ANNUAL STATEMENT FOR THE YEAR 2023 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	B o n d C h a r	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
03331F-AA-8	ANCF 7 A - CDO	C	4	5	1. A FE	3,041,250	.975441	2,926,323	3,000,000	3,020,084	.0	(11,261)	.0	.0	4.620	4.222	AO	25,410	138,600	03/09/2022	04/25/2037
03666L-AL-6	ANTR 201R A1R - CDO	C	4	5	1. A FE	1,000,000	.989899	989,899	1,000,000	1,000,000	.0	.0	.0	.0	7.134	7.193	JAJU	13,871	65,368	11/16/2021	10/24/2033
038413-AA-8	AOFIT 2020-A A - ABS		4		1. E FE	292,175	.930053	271,789	292,229	292,177	.0	(6)	.0	.0	1.900	1.915	MON	216	5,552	08/19/2020	07/17/2046
03881C-AA-9	AROLO 2021-FL1 A - CMBS	C	4	5	1. A FE	1,675,652	.995000	1,695,892	1,704,414	1,686,451	.0	10,799	.0	.0	6.446	7.779	MON	5,188	63,937	05/16/2023	12/17/2035
05072L-AA-3	AUDAX III A - CDO	C	4	5	1. A FE	1,194,096	.998224	1,189,003	1,191,118	1,192,304	.0	(762)	.0	.0	7.287	7.218	JAJU	17,602	79,491	01/05/2022	01/22/2030
05377R-DY-7	AESOP 2020-2 A - ABS		4		1. B FE	2,998,579	.933039	2,799,117	3,000,000	2,992,243	.0	(856)	.0	.0	2.020	2.171	MON	1,852	60,600	08/05/2020	02/22/2027
05377R-HG-2	AESOP 236 A - ABS		4		1. A FE	1,471,230	102.4698	1,537,047	1,500,000	1,471,246	.0	15	.0	.0	5.810	6.365	MON	2,663	21,788	09/27/2023	12/20/2029
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	4	5	1. A FE	340,643	.990102	341,497	344,911	339,901	.0	(3,994)	.0	.0	6.368	8.468	MON	854	21,749	01/12/2021	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	4	5	1. A FE	1,338,255	.981634	1,313,677	1,338,255	1,338,255	.0	.0	.0	.0	6.288	6.625	MON	3,272	82,708	10/01/2021	11/18/2038
05553E-AA-7	BFNS 221 A - CDO	C	4		1. D FE	972,500	.939540	939,540	1,000,000	980,229	.0	6,366	.0	.0	5.000	5.867	JAJU	11,250	50,000	07/06/2022	07/10/2035
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	4	5	1. A FE	2,000,000	.984372	1,988,744	2,000,000	2,000,000	.0	.0	.0	.0	6.796	6.887	MON	6,419	128,774	12/09/2021	12/15/2038
072917-AC-1	BXCIM 2022-1 A2 - CDO		4		1. A FE	2,500,000	.912149	2,280,373	2,500,000	2,500,000	.0	.0	.0	.0	3.410	3.424	JAJU	16,813	85,250	02/10/2022	04/20/2035
08261M-AA-4	BLKMM V1 A - CDO	C	4	5	1. A FE	2,000,000	.993890	1,987,780	2,000,000	2,000,000	.0	.0	.0	.0	7.377	7.410	JAJU	29,920	135,600	02/08/2021	04/20/2033
09748R-AA-6	BOJA 2020-1 A2 - ABS		4		2. B FE	1,473,750	.934371	1,377,029	1,473,750	1,473,750	.0	.0	.0	.0	3.832	3.832	JAJU	11,138	56,474	09/29/2020	10/20/2050
12327A-AA-6	BUEYS 2022-1 A - ABS		4		1. G FE	1,900,246	.962117	1,884,499	1,958,701	1,913,147	.0	8,681	.0	.0	4.455	5.327	MON	3,878	87,260	05/05/2022	06/15/2037
12434L-AA-2	BXMT 2020-FL2 A - CMBS		4	5	1. A FE	1,355,650	.958188	1,298,968	1,355,650	1,355,650	.0	.0	.0	.0	6.376	6.496	MON	4,082	82,070	01/31/2020	02/18/2038
12510H-AA-8	CAUTO 2020-1 A1 - ABS		4		1. A FE	1,679,535	.956861	1,678,898	1,754,589	1,721,120	.0	27,883	.0	.0	2.690	4.479	MON	2,098	47,204	06/22/2022	02/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS		4		1. A FE	888,252	.920066	817,386	888,339	888,232	.0	(40)	.0	.0	3.030	3.056	MON	1,196	26,922	01/15/2020	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		4		1. A FE	1,394,879	.890163	1,241,777	1,395,000	1,394,758	.0	(121)	.0	.0	3.350	3.377	MON	2,077	46,776	03/08/2022	03/15/2052
12529K-AA-0	CFMT 21GRN1 A - ABS		4		1. D FE	437,282	.944959	413,218	437,287	437,284	.0	.1	.0	.0	1.100	1.103	MON	147	4,810	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS		4		1. F FE	479,901	.897373	490,739	480,000	479,919	.0	11	.0	.0	2.070	2.084	MON	359	9,936	10/02/2020	10/18/2045
14576A-AA-0	CARM 201 A1 - RMBS		4		1. A FE	974,596	.853411	832,076	975,000	974,628	.0	10	.0	.0	2.010	2.012	MON	871	19,600	11/18/2020	12/15/2050
15137E-BN-2	CEQLO 21 A1R - CDO		4	5	1. A FE	535,290	.998509	534,492	535,290	535,290	.0	.0	.0	.0	6.619	6.637	JAJU	6,496	32,516	03/23/2021	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	4	5	1. A FE	1,298,200	.996500	1,293,656	1,298,200	1,302,251	.0	(227)	.0	.0	6.945	6.450	JAJU	19,591	83,002	06/29/2018	07/15/2030
15672R-AC-9	CERB 24 B - CDO	C	4	5	1. A FE	1,000,000	.992693	992,693	1,000,000	999,223	.0	(112)	.0	.0	7.445	7.676	JAJU	16,160	68,992	06/29/2018	07/15/2030
15674P-AA-5	CERB XXXIII A - CDO	C	2	5	1. A FE	1,000,000	.989979	989,979	1,000,000	1,000,000	.0	.0	.0	.0	7.105	7.267	JAJU	15,433	65,554	06/23/2021	07/23/2033
19421U-AA-2	CASL 2019-A A1 - ABS		4	5	1. A FE	758,723	.992496	753,265	758,960	758,686	.0	32	.0	.0	6.870	1.573	MON	869	49,721	07/10/2019	12/28/2048
233046-AN-1	DNKN 211 A21 - RMBS		4		2. B FE	1,761,856	.909062	1,781,762	1,960,000	1,827,821	.0	41,076	.0	.0	2.045	4.616	FMAN	4,565	40,082	05/05/2022	11/20/2051
244608-AQ-8	DPATH 2018-1 A2R - CDO	C	4		1. A FE	1,500,000	.968402	1,452,603	1,500,000	1,500,000	.0	.0	.0	.0	4.946	4.976	JAJU	15,662	74,190	06/06/2022	07/15/2033
25402J-AA-7	DRBG 211 A2 - ABS		4		2. B FE	1,000,000	.936987	936,987	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	917,866	.974493	906,278	930,000	922,925	.0	3,583	.0	.0	4.474	4.948	JAJU	7,628	41,608	07/25/2022	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		4		2. A FE	1,379,953	.953667	1,348,247	1,413,750	1,389,571	.0	5,950	.0	.0	4.118	4.678	JAJU	10,673	58,218	05/05/2022	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		4		2. A FE	1,547,810	.971563	1,610,609	1,657,750	1,587,961	.0	34,239	.0	.0	4.116	6.653	JAJU	12,509	68,233	11/02/2022	07/21/2048
26208L-AC-2	HONK 2018-1 A2 - RMBS		4		2. C FE	886,823	.976749	923,028	945,000	913,337	.0	22,072	.0	.0	4.739	7.551	JAJU	8,832	44,784	10/11/2022	04/20/2048
26209X-AF-8	HONK 221 A2 - RMBS		4		2. C FE	990,000	101.0720	1,000,613	990,000	990,000	.0	.0	.0	.0	7.393	7.393	JAJU	18,298	73,191	09/28/2022	10/21/2052
28853R-AL-3	ECLQ IV AR - CDO		4	5	1. A FE	25,821	.999993	25,821	25,821	25,821	.0	.0	.0	.0	7.385	7.323	JAJU	400	1,698	05/19/2021	04/16/2029
28853R-AN-9	ECLQ IV BR - CDO		4	5	1. A FE	500,000	100.0123	500,062	500,000	500,000	.0	.0	.0	.0	7.655	8.584	JAJU	8,187	35,002	05/19/2021	04/16/2029
33767P-AA-6	FKH 2022-SFR2 A - CMBS		4		1. A FE	479,585	.960284	477,442	497,188	479,824	.0	975	.0	.0	4.250	5.393	MON	1,761	21,131	06/15/2022	07/19/2039
34417R-AB-2	FOCUS 221 A2 - RMBS		4		2. B FE	987,500	101.2175	999,523	987,500	987,500	.0	.0	.0	.0	7.206	7.206	JAJU	12,058	71,159	06/28/2022	07/30/2052
34955Y-AN-9	FCBSL V1 B2R - CDO		4		1. C FE	1,500,000	.933481	1,400,222	1,500,000	1,500,000	.0	.0	.0	.0	2.904	2.914	JAJU	8,228	43,559	08/05/2020	07/23/2031
34960J-AU-9	FCO 6RR A2R - CDO		4	5	1. A FE	500,000	.993554	496,777	500,000	500,171	.0	305	.0	.0	7.268	7.312	JAJU	8,378	32,704	06/29/2018	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO		4	5	1. C FE	1,000,000	.993722	993,722	1,000,000	999,767	.0	233	.0	.0	7.118	7.821	JAJU	368	69,958	06/29/2018	07/10/2030
34960J-BC-8	FCO 6RR BFR - CDO		4		1. C FE	1,000,000	.969243	969,243	1,000,000	1,000,058	.0	(38)	.0	.0	4.940	4.966	JAJU	11,115	49,400	06/29/2018	07/10/2030
34961J-AY-0	FCO IX A1T - CDO		4	5	1. A FE	1,000,000	.983349	983,349	1,000,000	1,000,000	.0	.0	.0	.0	7.205	7.257	JAJU	15,412	65,453	09/20/2021	10/15/2033
34961J-BE-3	FCO IX BR - CDO		4	5	1. C FE	1,200,000	.978250	1,173,900	1,200,000	1,200,000	.0	.0	.0	.0	7.605	7.586	JAJU	19,521	83,397	09/20/2021	10/15/2033

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ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	Rate	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
35910E-AA-2	FYBR 2023-1 A2 - ABS			4	1.F FE	961,470	.99 5627	995,627	1,000,000	964,081	.0	2,612	.0	.0	6.600	7.654	MON	2,017	24,200	08/01/2023	08/20/2053
361528-AA-0	GBXL 2022-1 A - ABS			4	1.F FE	1,402,966	.88 0903	1,236,472	1,403,641	1,402,994	.0	15	.0	.0	2.870	2.872	MON	1,231	40,286	02/01/2022	02/20/2052
36166V-AA-3	GCI 201 A - ABS	C		4	1.F FE	552,893	.90 5029	566,807	626,286	556,811	.0	3,918	.0	.0	2.820	6.368	MON	638	14,718	03/02/2023	10/18/2045
36658R-AH-4	GRMML 2019-1 A1S - CDO			4,5	1.A FE	1,890,682	100 0447	1,915,471	1,914,615	1,901,539	.0	8,491	.0	.0	8.077	8.987	JAJU	31,360	143,111	11/15/2022	07/21/2031
38172F-AA-6	GOCAP 34R AR1 - CDO	C		4,5	1.A FE	1,307,542	.99 6571	1,303,059	1,307,542	1,307,542	.0	.0	.0	.0	7.354	7.413	FMAN	14,958	89,612	02/28/2019	03/14/2031
38172H-AA-2	GOCAP 45 A - CDO	C		4,5	1.A FE	1,000,000	.99 7237	997,237	1,000,000	1,000,000	.0	.0	.0	.0	7.397	7.450	JAJU	15,000	67,852	08/22/2019	10/20/2031
38174Y-AA-3	GOCAP 24MR AR - CDO	C		4,5	1.A FE	757,966	.99 6493	755,308	757,966	758,024	.0	325	.0	.0	7.254	6.964	FMAN	8,553	51,181	10/17/2017	11/05/2029
38175B-AA-2	GOCAP 36 A - CDO	C		2,5	1.A FE	1,683,287	.99 5725	1,676,091	1,683,287	1,687,967	.0	5,384	.0	.0	6.954	6.710	FMAN	18,209	108,556	02/23/2018	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO	C		4,5	1.C FE	1,500,000	.99 1119	1,486,679	1,500,000	1,499,504	.0	(451)	.0	.0	7.577	7.646	JAJU	23,048	104,516	07/17/2018	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO			4,5	1.A FE	740,691	100 0108	740,771	740,691	741,401	.0	(354)	.0	.0	7.290	7.234	JAJU	10,199	50,026	08/07/2017	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO			4,5	1.C FE	800,000	.99 2734	794,187	800,000	799,910	.0	160	.0	.0	7.790	7.882	JAJU	11,771	58,087	08/07/2017	10/25/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO	C		4,5	1.A FE	3,982,000	.99 7698	3,990,792	4,000,000	3,997,600	.0	5,985	.0	.0	7.334	7.428	FMAN	45,636	273,330	04/27/2022	05/05/2032
38177G-AA-9	GCTLF 2020-1 A - CDO	C		4,5	1.A FE	1,530,889	.99 8780	1,529,021	1,530,889	1,530,889	.0	.0	.0	.0	7.625	7.689	JAJU	23,671	107,444	03/04/2022	10/22/2029
38177G-AE-1	GCTLF 2020-1 C - CDO	C		4,5	1.C FE	2,002,500	.99 8489	1,996,978	2,000,000	2,000,000	.0	.0	.0	.0	9.325	9.398	JAJU	37,819	174,840	02/10/2022	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO			4,5	1.A FE	1,500,000	.99 0854	1,486,281	1,500,000	1,500,000	.0	.0	.0	.0	7.255	7.107	JAJU	23,278	98,938	02/22/2021	04/15/2033
38178E-AA-3	GOCAP 16RR 1R2 - CDO	C		2,5	1.A FE	440,000	.99 6654	438,528	440,000	440,000	.0	.0	.0	.0	7.250	7.317	JAJU	6,025	29,539	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO			4,5	1.A FE	1,500,000	.99 0943	1,486,415	1,500,000	1,500,000	.0	.0	.0	.0	7.207	7.256	JAJU	21,923	98,888	08/06/2021	08/26/2033
38742Z-AC-2	SCFGP 231 A3 - ABS			4	1.A FE	999,917	103 0189	1,030,189	1,000,000	999,920	.0	3	.0	.0	6.460	6.461	MON	1,974	11,484	10/11/2023	09/20/2032
390556-AL-2	GRTLK 141R AR - CDO			4,5	1.A FE	386,899	.99 9801	386,822	386,899	386,610	.0	(327)	.0	.0	7.165	7.859	JAJU	6,021	25,598	10/06/2017	10/15/2029
39809P-AA-3	GSTNE 21FL3 A - CMBS			4,5	1.A FE	1,000,000	.98 1576	981,576	1,000,000	1,000,000	.0	.0	.0	.0	6.496	6.572	MON	3,068	62,044	07/29/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	2,728,208	.95 7634	2,722,075	2,842,500	2,777,485	.0	39,916	.0	.0	4.959	6.664	MJSD	4,307	140,960	09/29/2022	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS			4	2.B FE	899,675	.87 8821	852,456	970,000	917,498	.0	11,226	.0	.0	3.981	5.577	MJSD	1,180	38,616	05/12/2022	12/20/2050
43133A-AA-5	HITR 2018-1 A1 - CDO	C		4,5	1.B FE	1,902,015	.94 2814	1,829,843	1,940,832	1,920,122	.0	92	.0	.0	7.028	7.520	JAJU	31,447	122,558	08/13/2018	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO	C		4,5	1.C FE	1,778,740	.93 9302	1,677,063	1,785,436	1,788,622	.0	7,904	.0	.0	7.393	7.398	FMAN	14,667	125,115	04/16/2019	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO	C		4	1.B FE	932,048	.82 6521	770,358	932,048	932,048	.0	.0	.0	.0	2.600	2.608	FMAN	4,039	24,233	11/15/2021	11/01/2035
43730N-AA-4	HPA 221 A - CMBS			4	1.A FE	1,804,859	.95 7900	1,746,455	1,823,212	1,795,346	.0	(3,223)	.0	.0	3.930	4.543	MON	5,971	71,652	03/25/2022	04/19/2039
46616P-AA-7	HENDR 2011-1 A - ABS			2	1.A FE	1,216,665	.94 5439	1,248,187	1,320,219	1,215,758	.0	1,221	.0	.0	4.700	6.411	MON	2,758	20,683	09/12/2023	10/15/2056
46618A-AA-2	HENDR 2014-2 A - ABS			2	1.A FE	249,070	.88 2364	217,459	246,451	248,622	.0	(89)	.0	.0	3.610	3.470	MON	395	8,897	07/26/2016	01/17/2073
46619X-AA-1	HENDR 2015-3 A - ABS			2	1.A FE	587,773	.86 8686	511,037	588,288	587,835	.0	9	.0	.0	4.080	4.125	MON	1,067	24,002	11/20/2015	03/17/2070
466365-AB-9	JACK 2019-1 A211 - RMBS			4	2.B FE	876,466	.95 0220	924,089	972,500	900,780	.0	20,854	.0	.0	4.476	7.687	FMAN	4,353	43,529	10/27/2022	08/25/2049
476681-AB-7	JIMKE 211 A21 - ABS			2	2.B FE	1,990,000	.90 3682	1,798,327	1,990,000	1,990,000	.0	.0	.0	.0	2.891	2.891	FMAN	7,351	57,531	12/03/2021	02/15/2052
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS			4	2.B FE	4,925,000	.93 2571	4,592,912	4,925,000	4,925,000	.0	.0	.0	.0	4.077	4.097	JAJU	34,023	200,792	03/09/2022	04/30/2052
48254V-AA-3	KKRLP 111 A2 - CDO			4,5	1.A FE	2,000,000	.99 2280	1,984,560	2,000,000	2,000,000	.0	.0	.0	.0	7.227	7.265	JAJU	29,311	130,257	08/20/2021	10/21/2030
48669R-AA-9	KCAP F3C A - CDO			4,5	1.A FE	1,022,987	.99 9600	1,023,751	1,024,161	1,024,184	.0	120	.0	.0	7.532	7.589	MJSD	2,571	73,942	01/07/2019	12/20/2029
543190-AA-0	LTRAN 111 A1 - ABS			4	1.F FE	176,126	.97 0458	177,190	182,584	181,293	.0	1,121	.0	.0	2.980	4.414	MON	242	5,441	06/23/2016	01/17/2045
55280H-AA-7	MCFCL 4RR ARR - CDO			4,5	1.A FE	2,000,000	.98 8457	1,976,914	2,000,000	2,000,000	.0	.0	.0	.0	7.177	7.206	JAJU	29,108	131,544	09/28/2021	10/20/2033
55280Q-AU-1	MCFCL V ARR - CDO			4,5	1.A FE	1,000,000	.99 0475	990,475	1,000,000	1,000,000	.0	.0	.0	.0	7.227	7.257	JAJU	14,656	66,128	03/10/2021	04/20/2033
55283T-AA-6	MF1 2021-FL6 A - CMBS			4,5	1.A FE	2,412,321	.98 3114	2,371,587	2,412,321	2,412,321	.0	.0	.0	.0	6.573	6.621	MON	6,166	150,993	06/10/2021	07/18/2036
55446M-AA-5	MAACH 1 A - ABS	C		2	2.A FE	565,343	.86 3817	488,369	565,362	565,356	.0	.0	.0	.0	3.474	3.474	MON	873	19,641	10/04/2019	10/15/2039
55819T-AS-0	MIDPK 20R BR - CDO	C		4,5	1.C FE	1,950,000	.99 7616	1,995,232	2,000,000	1,977,922	.0	4,835	.0	.0	7.199	7.618	JAJU	26,397	133,249	12/07/2018	07/29/2030
56577J-AA-1	MRNON 2021-2 AR - CDO	C		4,5	1.A FE	4,000,000	.99 3461	3,973,844	4,000,000	4,000,000	.0	.0	.0	.0	7.345	7.393	JAJU	62,845	268,618	05/28/2021	07/15/2033
56577J-AC-7	MRNON 2021-2 BR - CDO	C		4,5	1.C FE	3,000,000	.97 1589	2,914,767	3,000,000	3,000,000	.0	.0	.0	.0	7.705	7.767	JAJU	49,444	212,383	05/28/2021	07/15/2033
56577L-AC-2	MRNON 2021-1 AR2 - CDO	C		4	1.A FE	1,000,000	.92 0021	920,021	1,000,000	1,000,000	.0	.0	.0	.0	2.720	2.729	JAJU	5,742	27,200	04/27/2021	07/17/2034
56577P-AE-9	MULO 1X A2 - CDO	C		4,5	1.B FE	993,600	.99 7821	997,821	1,000,000	999,806	.0	1,249	.0	.0	7.405	7.458	JAJU	15,840	67,475	02/24/2017	04/16/2029
58003U-AA-6	MF1 2020-FL4 A - CMBS	C		4,5	1.A FE	511,316	.99 7532	510,055	511,316	511,316	.0	.0	.0	.0	7.176	7.075	MON	1,733	35,168	10/28/2020	12/17/2035

E10.10

ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	Rate C o d e	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
61033R-AJ-2	MCMLL 171R AR - CDO	C	4,5	1.1A	FE	569,807	99.7286	568,261	569,807	569,807	0	0	0	0	6.974	7.003	JAJO	7,726	41,245	04/22/2021	04/23/2029
61033W-AC-6	MCMLL 9 A2 - CDO	C	4	1.1A	FE	2,000,000	99.9396	1,918,792	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	C	4,5	1.1A	FE	1,500,000	99.3818	1,490,727	1,500,000	1,500,000	0	0	0	0	7.140	7.159	MJSD	5,355	103,133	08/17/2021	09/15/2033
62946A-AC-8	NPRL 2017-1 A1 - ABS	C	2	1.1G	FE	796,805	95.1785	790,758	830,816	803,855	0	3,603	0	0	3.372	5.030	MON	856	28,015	05/18/2022	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS	C	4	1.1F	FE	184,231	91.5000	168,578	184,238	184,235	0	1	0	0	3.098	3.119	MON	190	5,708	11/01/2019	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS	C	4	1.1F	FE	1,988,466	89.5615	1,781,774	1,989,441	1,988,938	0	177	0	0	2.230	2.250	MON	1,479	44,354	03/03/2021	03/20/2051
62954J-AA-2	NPRL 2019-1 A1 - ABS	C	4	1.1F	FE	332,215	95.0546	315,788	332,217	332,219	0	(1)	0	0	2.574	2.587	MON	261	8,551	08/22/2019	09/20/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS	C	4	1.1F	FE	1,005,774	92.5027	921,873	996,590	1,000,218	0	(1,263)	0	0	3.241	3.121	MON	987	32,299	09/13/2021	09/20/2049
62955W-AA-2	NZES 21FNT2 A - ABS	C	4,2	2.1C	FE	705,504	92.8529	655,085	705,500	705,506	0	1	0	0	3.228	3.228	MON	380	22,686	05/18/2021	05/25/2026
62960N-AA-5	NXTC 2020-1 A - CDO	C	4,5	1.1A	FE	1,000,000	100.0058	1,000,058	1,000,000	1,000,000	0	0	0	0	7.527	7.583	JAJO	15,264	69,170	12/04/2020	01/21/2031
64016N-AA-5	NBLV 211 A2 - ABS	C	4	2.1C	FE	540,641	86.8137	558,646	643,500	548,616	0	7,975	0	0	3.584	7.385	JAJO	3,908	11,532	07/19/2023	04/30/2051
643821-AA-9	USPE 211 A1 - ABS	C	4	1.1F	FE	981,870	87.5460	875,460	1,000,000	983,995	0	1,772	0	0	1.910	2.515	MON	584	19,100	10/25/2021	10/20/2061
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS	C	4	2.1C	FE	431,477	93.3333	402,716	431,482	431,480	0	1	0	0	2.981	2.981	MON	214	12,861	03/12/2021	03/25/2026
67181D-AA-9	OAKIG 2020-1 A1 - CMBS	C	4	1.1A	FE	473,614	90.7586	429,863	473,633	473,626	0	4	0	0	1.850	1.850	MON	268	8,762	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS	C	4	1.1A	FE	473,435	84.1377	398,504	473,633	473,520	0	28	0	0	2.210	2.212	MON	320	10,467	11/06/2020	11/21/2050
68269J-AE-1	OMFIT 2023-1 A - ABS	C	4	1.1A	FE	1,461,387	101.2791	1,519,187	1,500,000	1,462,935	0	1,548	0	0	5.500	6.156	MON	3,896	20,625	10/02/2023	06/14/2038
69120A-AA-9	OR III A1L - CDO	C	4,5	1.1A	FE	1,500,000	99.4482	1,491,723	1,500,000	1,500,000	0	0	0	0	7.477	7.186	JAJO	22,744	102,995	03/06/2020	04/20/2032
69120T-AA-4	ORTF 2020-1 A1R - CDO	C	4,5	1.1A	FE	2,000,000	100.1087	2,002,174	2,000,000	2,000,000	0	0	0	0	8.444	8.565	JAJO	36,121	25,167	08/07/2023	10/15/2035
701630-AE-8	PARLI 2R AR - CDO	C	4,5	1.1A	FE	1,262,174	99.3776	1,254,318	1,262,174	1,262,174	0	0	0	0	6.927	6.893	JAJO	17,730	79,626	11/15/2021	10/20/2031
70806U-AA-0	PNTPK 2 A1 - CDO	C	4,5	1.1A	FE	1,000,000	100.0212	1,000,212	1,000,000	1,000,000	0	0	0	0	7.555	7.510	JAJO	16,160	68,992	12/24/2020	01/15/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	2	2.1C	FE	350,906	88.0030	308,810	350,908	350,905	0	1	0	0	3.967	4.000	MON	619	13,921	05/23/2019	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - CMBS	C	4	1.1A	FE	497,755	95.2762	474,258	497,772	497,537	0	(56)	0	0	1.732	1.726	MON	718	8,621	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - CMBS	C	4	1.1A	FE	999,988	95.1598	951,598	1,000,000	999,492	0	(145)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74331U-AA-6	PROG 22SFR3 A - CMBS	C	4	1.1A	FE	947,027	93.4891	924,575	988,965	957,849	0	5,430	0	0	3.200	4.214	MON	1,231	31,647	04/05/2022	04/19/2039
74983D-AQ-0	RACEP 10R A2R - CDO	C	4,5	1.1A	FE	2,000,000	99.6730	1,993,460	2,000,000	1,999,636	0	258	0	0	7.090	7.158	JAJO	26,784	131,023	07/12/2018	07/25/2031
784024-AC-5	SOFET 231 A3 - ABS	C	4	1.1A	FE	749,828	102.3601	767,701	750,000	749,832	0	4	0	0	6.170	6.173	MON	4,114	4,499	11/07/2023	05/20/2032
78403D-AZ-3	SBATOW 221 1C - RMBS	C	4	1.1F	FE	2,000,000	102.4945	2,049,890	2,000,000	2,000,000	0	0	0	0	6.599	6.690	MON	5,866	131,980	11/15/2022	11/15/2052
803169-AQ-4	SRANC 3R AFR - CDO	C	4	1.1A	FE	523,356	97.9513	512,634	523,356	523,378	0	(9)	0	0	4.088	4.104	MJSD	535	21,395	04/30/2018	06/24/2030
81742L-AA-4	SEPI 1 A - CDO	C	4,5	1.1A	FE	466,753	100.0478	466,976	466,753	466,753	0	0	0	0	7.055	7.100	JAJO	7,044	36,816	02/22/2021	04/15/2031
817743-AA-5	SPRO 2019-1 A2 - ABS	C	1,2	2.1C	FE	960,000	93.9583	902,000	960,000	960,000	0	0	0	0	3.882	3.900	JAJO	37,267	37,267	09/17/2019	10/25/2049
83546D-AM-0	SONIC CAPITAL LLC - ABS	C	4,5	1.1C	FE	1,027,320	92.5000	894,167	966,667	1,005,886	0	(12,245)	0	0	2.745	1.370	MON	811	26,537	06/15/2020	01/20/2050
85572R-AA-7	STARR 2018-1 A - ABS	C	2	2.1A	FE	909,652	90.0000	821,842	913,157	912,170	0	607	0	0	4.089	4.214	MON	1,660	37,339	04/17/2019	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	4	2.1A	FE	439,214	90.2500	396,409	439,231	439,231	0	1	0	0	4.089	4.124	MON	1,960	17,960	06/17/2021	03/15/2044
86271P-AA-3	STRTA II A1 - CDO	C	4,5	1.1A	FE	1,000,000	100.0181	1,000,181	1,000,000	1,000,000	0	0	0	0	7.267	7.311	JAJO	14,737	66,534	09/20/2021	10/20/2033
87267C-AA-6	TRP 211 A - ABS	C	4	1.1F	FE	4,741,877	88.4731	4,576,330	5,172,567	4,846,073	0	79,101	0	0	2.070	4.207	MON	4,164	107,072	11/03/2022	06/19/2051
87267J-AA-1	TRFINS 2018-2 A1 - CDO	C	4,5	1.1B	FE	676,152	96.9481	655,517	676,152	675,962	0	2	0	0	7.456	7.463	MJSD	12,744	36,024	11/20/2018	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS	C	2	2.1B	FE	922,852	97.8619	917,455	937,500	930,186	0	4,878	0	0	4.970	5.600	FMAN	4,659	46,594	06/16/2022	05/25/2046
87342R-AH-7	BELL 2021-1 A22 - RMBS	C	4	2.1B	FE	3,731,811	85.3373	3,772,975	4,421,250	3,867,751	0	88,754	0	0	2.294	5.177	FMAN	10,142	101,423	06/22/2022	08/25/2051
88603U-AA-7	THRST 2021 A - ABS	C	4	1.1F	FE	1,781,558	88.9595	1,584,926	1,781,626	1,781,598	0	1	0	0	4.163	4.200	MON	3,296	74,169	06/17/2021	07/16/2040
89613T-AA-6	TAH 2018-SFR1 A - CMBS	C	4	1.1A	FE	826,262	97.3386	808,935	831,053	831,053	0	0	0	0	3.530	3.438	MON	2,445	29,812	04/11/2018	05/19/2037
89616Q-AA-9	TGN 2022-SFR1 A - CMBS	C	4	1.1A	FE	2,498,197	95.1882	2,377,998	2,498,206	2,463,278	0	(22,416)	0	0	3.856	4.319	MON	8,028	96,331	03/23/2022	04/19/2039
89656Y-AB-1	TRL 202 A2 - ABS	C	4	1.1F	FE	833,438	88.6026	886,026	1,000,000	868,137	0	286,996	0	0	2.560	6.490	MON	853	25,600	10/14/2022	11/19/2050
89657A-AB-2	TRL 181 A2 - ABS	C	4	1.1F	FE	924,766	95.3065	953,065	1,000,000	928,592	0	3,826	0	0	4.620	6.555	MON	1,797	11,550	09/19/2023	06/17/2048
89657B-AA-2	TRL 191 A1 - ABS	C	4	1.1F	FE	804,614	94.3177	759,274	805,017	804,851	0	68	0	0	3.820	3.860	MON	1,196	30,752	04/02/2019	04/17/2049
89657B-AC-8	TRL 2019-2 A2 - ABS	C	4	1.1F	FE	969,375	93.5482	935,482	1,000,000	986,158	0	4,626	0	0	3.100	3.649	MON	1,206	31,000	03/11/2020	10/18/2049

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ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	Fore	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
89683L-AA-8	TRP 212 A - CMO/RMBS		4		1.F FE	1,780,226	.89,2613	1,589,704	1,780,956	1,780,265	.0	.18	.0	.0	2.150	2.152	MON	1,489	38,291	05/25/2021	06/20/2051
898203-AA-2	TFINS 2017-2 A1 - CDO	C	4,5		1.C FE	686,580	.98,1375	687,543	700,592	690,884	.0	.993	.0	.0	7.202	7.495	MJSD	48,237	48,237	10/02/2017	09/20/2039
89822P-AA-1	TFINS 201 A1 - CDO		4		1.C FE	774,602	.98,9802	766,703	774,602	774,602	.0	.0	.0	.0	3.321	7.322	JAJO	5,431	25,725	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		4		1.F FE	1,309,553	.87,7395	1,149,023	1,309,584	1,309,562	.0	.177	.0	.0	2.250	2.261	MON	246	29,466	01/15/2021	02/28/2051
91823A-AU-5	VBTEL 2022-1 C21 - ABS		4		1.F FE	1,000,000	.90,2101	902,101	1,000,000	1,000,000	.0	.0	.0	.0	3.156	3.177	MON	1,403	31,560	02/18/2022	02/15/2052
92258W-AA-3	VCC 233 A - CMBS		4		1.A FE	1,911,264	101.9962	1,949,736	1,911,577	1,911,324	.0	.61	.0	.0	7.100	7.101	MON	11,310	56,551	08/04/2023	08/25/2053
92259H-AA-5	VCC 234 A - CMBS		4		1.A FE	994,602	102.9013	1,023,549	994,690	994,655	.0	.53	.0	.0	7.670	7.670	MON	6,358	12,715	10/31/2023	11/25/2053
92259T-AA-9	VCC 2021-1 A - CMBS		4		1.A FE	992,433	.83,3641	827,405	992,519	992,286	.0	.111	.0	.0	1.400	1.369	MON	1,158	13,895	05/10/2021	05/25/2051
95058X-AE-8	WEN 2018-1 A22 - RMBS		2		2.B FE	844,357	.94,2381	885,809	939,969	862,766	.0	15,188	.0	.0	3.884	6.210	MJSD	1,623	36,508	10/06/2022	03/16/2048
95058X-AK-4	WEN 211 A2 - RMBS		4		2.B FE	1,392,042	.86,2673	1,354,054	1,569,603	1,429,387	.0	22,768	.0	.0	2.370	4.371	MJSD	1,653	37,200	04/26/2022	06/15/2051
96033E-AA-6	WESTR 231 A - RMBS		4		1.A FE	878,680	.99,5519	876,190	880,134	878,651	.0	(30)	.0	.0	5.840	5.857	MON	4,283	28,841	05/05/2023	12/21/2037
97064G-AA-1	WESTF 2021-A A - ABS		4		1.F FE	1,816,032	.81,8735	1,486,926	1,816,126	1,816,038	.0	.3	.0	.0	3.104	3.104	MON	2,505	56,373	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS		2		2.B FE	1,870,269	.89,9701	1,772,411	1,970,000	1,895,610	.0	16,415	.0	.0	2.841	3.904	MJSD	4,042	55,968	06/02/2022	12/05/2050
97988P-BA-3	WDMNT 171RR A1R - CDO		4,5		1.A FE	1,000,000	.99,2207	992,207	1,000,000	1,000,000	.0	.0	.0	.0	7.065	7.226	JAJO	14,951	65,654	09/24/2021	10/18/2033
97988Q-AL-8	WDMNT 172R A1R - CDO		4,5		1.A FE	1,962,500	.98,7807	1,975,614	2,000,000	1,971,859	.0	9,359	.0	.0	7.347	8.033	JAJO	29,798	104,470	02/07/2023	04/20/2033
97988W-AA-9	WDMNT 207 A1A - CDO	C	2,5		1.A FE	1,000,000	100.0212	1,000,212	1,000,000	1,000,000	.0	.0	.0	.0	7.555	7.612	JAJO	16,160	68,992	11/20/2020	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO		4		1.A FE	1,000,000	.92,6816	926,816	1,000,000	1,000,030	.0	(9)	.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	4,5		1.A FE	1,857,515	100.0110	1,857,200	1,857,515	1,857,515	.0	.0	.0	.0	7.165	7.225	JAJO	28,469	120,829	09/17/2021	07/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS		4		2.B FE	977,500	.85,5836	836,580	977,500	977,500	.0	.0	.0	.0	3.238	3.251	JAJO	5,363	31,651	05/27/2021	07/31/2051
98955R-AG-4	OR 2R AFR - CDO	C	4		1.A FE	1,000,000	.91,6702	916,702	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					215,641,105	XXX	209,141,121	219,277,365	216,486,661	(32,949)	584,223	0	0	XXX	XXX	XXX	1,550,536	9,859,212	XXX	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					473,990,991	XXX	458,033,250	486,259,111	475,807,222	(77,575)	1,609,042	0	0	XXX	XXX	XXX	3,798,384	18,094,601	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.B FE	791,113	.79,4000	634,488	799,104	634,488	(134,300)	1,649	.0	.0	10.437	10.822	JAJO	19,230	78,041	02/24/2021	03/10/2026
1829999999	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired					791,113	XXX	634,488	799,104	634,488	(134,300)	1,649	0	0	XXX	XXX	XXX	19,230	78,041	XXX	XXX
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					791,113	XXX	634,488	799,104	634,488	(134,300)	1,649	0	0	XXX	XXX	XXX	19,230	78,041	XXX	XXX
2419999999	Total - Issuer Obligations					172,836,937	XXX	170,643,783	176,481,559	173,349,716	129,593	468,673	0	0	XXX	XXX	XXX	2,084,171	5,691,947	XXX	XXX
2429999999	Total - Residential Mortgage-Backed Securities					104,441,217	XXX	97,001,479	109,085,680	104,792,525	(145,537)	506,193	0	0	XXX	XXX	XXX	276,001	2,991,580	XXX	XXX
2439999999	Total - Commercial Mortgage-Backed Securities					2,822,065	XXX	2,905,316	3,000,000	2,877,650	0	48,910	0	0	XXX	XXX	XXX	8,692	129,074	XXX	XXX
2449999999	Total - Other Loan-Backed and Structured Securities					243,949,343	XXX	235,537,012	246,958,357	244,484,407	(32,949)	470,900	0	0	XXX	XXX	XXX	1,772,283	10,810,825	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	634,488	799,104	634,488	(134,300)	1,649	0	0	XXX	XXX	XXX	19,230	78,041	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					524,840,676	XXX	506,722,078	536,324,700	526,138,787	(183,194)	1,496,326	0	0	XXX	XXX	XXX	4,160,377	19,701,467	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 Number
 1A 1A ..\$ 243,562,711 1B ..\$ 29,862,398 1C ..\$ 21,654,549 1D ..\$ 13,748,339 1E ..\$ 5,774,430 1F ..\$ 49,404,704 1G ..\$ 14,498,498
 1B 2A ..\$ 25,761,154 2B ..\$ 63,469,809 2C ..\$ 53,994,784
 1C 3A ..\$ 1,118,373 3B ..\$ 1,017,500 3C ..\$ 0
 1D 4A ..\$ 935,000 4B ..\$ 634,488 4C ..\$ 132,565

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

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

Line Number	1A	1A ..\$	243,562,711	1B ..\$	29,862,398	1C ..\$	21,654,549	1D ..\$	13,748,339	1E ..\$	5,774,430	1F ..\$	49,404,704	1G ..\$	14,498,498
	1B	2A ..\$	25,761,154	2B ..\$	63,469,809	2C ..\$	53,994,784								
	1C	3A ..\$	1,118,373	3B ..\$	1,017,500	3C ..\$	0								
	1D	4A ..\$	935,000	4B ..\$	634,488	4C ..\$	132,565								
	1E	5A ..\$	0	5B ..\$	195,196	5C ..\$	0								
	1F	6	374,288												

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value				20	21		
		3	4					9	10		12	13	14	15	16	17	18			19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/Adjusted Carrying Value			
06055H-AB-9	BANK OF AMERICA CORP			2,000,000.000	1,000.00	0.000	2,000,000	100.000	2,000,000	2,000,000	30,625	122,500	0	54,000	0	0	54,000	0	2.B FE	04/19/2022	
28852N-40-6	ELLINGTON FINANCIAL INC			40,000.000	25.00	0.000	965,000	24.125	965,000	1,000,000	21,562	63,250	0	(35,000)	0	0	(35,000)	0	1.G PL	02/02/2023	
46625H-JQ-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	999,000	99.900	999,000	1,000,000	28,125	67,500	0	4,021	(21)	0	4,000	0	2.B FE	01/14/2014	
665859-AQ-7	NORTHERN TRUST CORP			2,000,000.000	1,000.00	0.000	1,880,000	94.000	1,880,000	2,000,000	23,000	92,000	0	127,038	(38)	0	127,000	0	2.A FE	08/01/2016	
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	792,500	79.250	792,500	1,000,000	0	34,000	0	0	0	0	0	0	2.B FE	09/08/2021	
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	932,500	93.250	932,500	1,000,000	0	53,472	0	(67,500)	0	0	(67,500)	0	2.B FE	02/02/2023	
743315-AU-7	PROGRESSIVE CORP			1,000,000.000	1,000.00	0.000	995,000	99.500	995,000	1,000,002	3,865	87,230	0	37,505	(5)	0	37,500	0	2.A FE	03/09/2018	
857477-60-8	STATE STREET CORP			40,000.000	25.00	0.000	1,002,400	25.060	1,002,400	1,000,000	0	59,010	0	29,600	0	0	29,600	0	2.A FE	02/25/2014	
857477-AQ-6	STATE STREET CORP			166,000.000	1,000.00	0.000	167,038	100.625	167,038	166,000	725	14,832	0	1,245	0	0	1,245	0	2.A FE	05/14/2015	
898320-AF-6	TRUIST FINANCIAL CORP			1,000,000.000	1,000.00	0.000	903,750	90.375	903,750	1,000,000	0	51,000	0	(15,000)	0	0	(15,000)	0	2.B FE	06/16/2020	
401999999	Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							10,637,188	XXX	10,637,188	11,166,002	107,902	644,795	0	135,909	(64)	0	135,845	0	XXX	XXX
410999999	Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							10,637,188	XXX	10,637,188	11,166,002	107,902	644,795	0	135,909	(64)	0	135,845	0	XXX	XXX
440999999	Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
450999999	Total Preferred Stocks							10,637,188	XXX	10,637,188	11,166,002	107,902	644,795	0	135,909	(64)	0	135,845	0	XXX	XXX

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

Line Number	1A	1B	1C	1D	1E	1F	1G							
1A	1A ..\$	0	1B ..\$	0	1C ..\$	0	1D ..\$	0	1E ..\$	0	1F ..\$	0	1G ..\$	965,000
1B	2A ..\$	4,044,438	2B ..\$	5,627,750	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												

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ANNUAL STATEMENT FOR THE YEAR 2023 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 Identification	Description	Code	Foreign	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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			181,000	9,579	52,920	9,579	7,101	0	0	0	299	0	299	0	08/07/2017	
172967-42-4	CITIGROUP ORD			1,800,000	92,592	51,440	92,592	84,643	0	3,744	0	11,178	0	11,178	0	01/15/2015	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			3,106,000	54,479	17,540	54,479	21,742	31	124	0	20,500	0	20,500	0	03/28/2017	
37045V-10-0	GENERAL MOTORS ORD			7,170,000	257,546	35,920	257,546	205,976	0	2,581	0	16,348	0	16,348	0	08/24/2015	
71742W-10-3	PHENIXFIN ORD			5,541,000	234,092	42,247	234,092	64,409	0	0	0	62,044	0	62,044	0	10/19/2017	
90290N-10-9	USA COMPRESSION PARTNERS COM UNT			11,150,000	254,555	22,830	254,555	63,109	0	23,415	0	36,795	0	36,795	0	01/14/2015	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					902,843	XXX	902,843	446,979	31	29,864	0	147,163	0	147,163	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					902,843	XXX	902,843	446,979	31	29,864	0	147,163	0	147,163	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					902,843	XXX	902,843	446,979	31	29,864	0	147,163	0	147,163	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					11,540,030	XXX	11,540,030	11,612,981	107,933	674,659	0	283,072	0	283,008	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

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-HA-2	UNITED STATES TREASURY		05/08/2023	MARKET AXESS		100,037	100,000	86
91282C-JA-0	UNITED STATES TREASURY		10/12/2023	Marketaxess		498,976	500,000	821
0109999999	Subtotal - Bonds - U.S. Governments					599,014	600,000	907
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS		11/15/2023	CITIGROUP		907,810	1,000,000	2,220
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/26/2023	Direct		9,519	9,925	407
91743P-ES-0	UTAH HSG CORP		03/30/2023	Stifel, Nicolaus & Co., Inc.		2,045,620	2,000,000	5,806
91743P-ET-8	UTAH HSG CORP		04/27/2023	Stifel, Nicolaus & Co., Inc.		1,040,470	1,000,000	3,792
91743P-EW-1	UTAH HSG CORP		08/01/2023	Stifel, Nicolaus & Co., Inc.		2,062,500	2,000,000	7,222
91743P-EY-7	UTAH HSG CORP		09/28/2023	Stifel, Nicolaus & Co., Inc.		1,533,750	1,500,000	5,958
0909999999	Subtotal - Bonds - U.S. Special Revenues					7,599,669	7,509,925	25,404
00038P-AA-8	AASET 211 A - ABS		11/03/2023	DEUTSCHE BANK SECURITIES, INC.		490,091	555,935	957
00834J-AE-0	AFFRM 2023-A 1A - ABS		04/19/2023	CITIGROUP		991,315	1,000,000	2,387
014916-AA-8	ALEXANDER FUNDING TRUST II		09/28/2023	JP Morgan		1,498,245	1,500,000	10,267
01983K-AA-2	ALLO 231 A2 - ABS		06/16/2023	MORGAN STANLEY CO		946,877	1,000,000	0
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	JP Morgan		1,485,330	1,500,000	0
03027W-AM-4	AMETOW 231 A - RMBS		03/08/2023	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
03464T-AA-7	AOMT 2022-3 A1 - RMBS		08/03/2023	Various		3,241,196	3,527,832	1,176
03666H-AF-8	ANTARES HOLDINGS LP		08/08/2023	SNBC SECURITIES INC		998,620	1,000,000	0
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C.	05/16/2023	BANCO SANTANDER		1,966,250	2,000,000	1,013
05377R-HG-2	AESOP 236 A - RMBS		09/27/2023	MITSUBISHI UFJ SECURITIES		1,471,230	1,500,000	2,179
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL	C.	05/08/2023	TORONTO DOMINION BANK LONDON		999,300	1,000,000	0
088929-AB-0	BGC GROUP INC		10/06/2023	EXCHANGE		399,665	400,000	5,396
092113-AV-1	BLACK HILLS CORP		03/02/2023	Bank of America Merrill Lynch		996,770	1,000,000	0
09247X-AT-8	BLACKROCK INC		05/17/2023	JP Morgan		990,040	1,000,000	0
125491-AN-0	CI FINANCIAL CORP	C.	05/11/2023	Bank of America Merrill Lynch		742,980	1,000,000	13,156
12569Q-AA-8	CHNGE 234 A1 - RMBS		08/17/2023	BARCLAYS CAPITAL INC FIXED INC		499,991	500,000	2,209
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE		09/27/2023	Bank of America Merrill Lynch		2,000,000	2,000,000	0
141781-CB-8	CARGILL INC		04/17/2023	BARCLAYS CAPITAL INC FIXED INC		997,090	1,000,000	0
15089Q-AW-4	CELANESE US HOLDINGS LLC		08/10/2023	Bank of America Merrill Lynch		999,860	1,000,000	0
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/02/2023	TORONTO DOMINION SECS USA INC		999,980	1,000,000	0
20602D-AB-7	CONCENTRIX CORP		09/28/2023	HSBC SECURITIES		1,435,230	1,500,000	16,500
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JP Morgan		999,910	1,000,000	0
225401-BG-2	UBS GROUP AG	C.	09/18/2023	UBS SECURITIES		500,000	500,000	0
24703D-BJ-9	DELL INTERNATIONAL LLC		01/09/2023	WELLS FARGO SECURITIES LLC		499,775	500,000	0
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	JP Morgan		999,850	1,000,000	0
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		02/28/2023	JP Morgan		998,830	1,000,000	0
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		11/25/2023	RAYMOND JAMES & ASSOCIATES INC.		4,914	4,914	0
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		09/25/2023	RAYMOND JAMES & ASSOCIATES INC.		12,531	12,531	0
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	CITIGROUP		499,190	500,000	0
35910E-AA-2	FYBR 2023-1 A2 - ABS		08/01/2023	GOLDMAN		961,470	1,000,000	0
36166V-AA-3	GCI 201 A - ABS	C.	03/02/2023	DEUTSCHE BANK SECURITIES, INC.		633,185	717,237	1,011
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		07/11/2023	BARCLAYS CAPITAL INC FIXED INC		2,591,195	2,748,367	3,983
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		08/02/2023	BANCO SANTANDER		1,218,325	1,296,521	455
387422-AC-2	SOFSP 231 A3 - ABS		10/11/2023	Bank of America Merrill Lynch		999,917	1,000,000	0
42250P-AE-3	HEALTHPEAK PROPERTIES INC		05/01/2023	WELLS FARGO SECURITIES LLC		1,482,975	1,500,000	16,479
44891A-CE-5	HYUNDAI CAPITAL AMERICA		03/28/2023	BARCLAYS CAPITAL INC FIXED INC		995,970	1,000,000	0
44891A-CN-5	HYUNDAI CAPITAL AMERICA		09/18/2023	JP Morgan		499,680	500,000	0
452766-AA-6	IMPRL 2022-NQM1 A1 - CMO/RMBS		11/08/2023	PERFORMANCE TRUST CAPITAL PARTNERS		1,364,707	1,616,831	1,008
45276N-AA-9	IMPRL 2022-NQM4 A1 - RMBS		09/26/2023	GOLDMAN		850,814	902,123	3,225
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		09/20/2023	BARCLAYS CAPITAL INC FIXED INC		794,768	888,474	1,885
46266T-AB-4	IQVIA INC		05/18/2023	GOLDMAN		999,930	1,000,000	0
465976-AA-6	JPMIT 22LTV1 A1 - CMO/RMBS		09/29/2023	BARCLAYS CAPITAL INC		708,961	870,558	157
46616P-AA-1	HENDR 2011-1 A - RMBS		09/12/2023	Bank of America Merrill Lynch		1,277,391	1,386,114	5,248
46654D-AD-5	JPMIT 211NV4 A2 - CMO/RMBS		04/01/2023	MORGAN STANLEY CO		7,010	(8,842)	15
46657B-AA-2	JPMIT 23DSC2 A1 - RMBS		08/14/2023	JP Morgan		481,700	500,000	2,188

ANNUAL STATEMENT FOR THE YEAR 2023 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
469814-AA-5	JACOBS ENGINEERING GROUP INC		02/13/2023	Bank of America Merrill Lynch		998,990	1,000,000	0
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC		07/18/2023	Jefferies		994,370	1,000,000	0
49177J-AC-6	KENVUE INC		03/08/2023	GOLDMAN		999,430	1,000,000	0
49338C-AD-5	KEYSPAN GAS EAST CORP		03/01/2023	J P MORGAN SECURITIES		500,000	500,000	0
556079-AF-8	MACQUARIE BANK LTD	C.	01/10/2023	Bank of America Merrill Lynch		1,000,000	1,000,000	0
571676-AT-2	MARS INC		04/17/2023	JP Morgan		999,290	1,000,000	0
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JP Morgan		987,320	1,000,000	0
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2023	JP Morgan		1,248,263	1,250,000	0
595112-BZ-5	MICRON TECHNOLOGY INC		02/06/2023	MORGAN STANLEY CO		1,998,660	2,000,000	0
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	C.	02/21/2023	MIZUHO SECURITIES USA INC.		2,000,000	2,000,000	0
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY CO		1,000,000	1,000,000	0
639057-AK-4	NATWEST GROUP PLC	C.	06/08/2023	GOLDMAN		1,000,000	1,000,000	0
64016N-AA-5	NBLY 211 A2 - ABS		07/19/2023	BARCLAYS CAPITAL INC FIXED INC		543,413	646,800	5,216
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		09/19/2023	MORGAN STANLEY CO		1,707,949	1,777,089	3,826
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MITSUBISHI UFJ SECURITIES		998,410	1,000,000	0
65539*-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028		08/10/2023	AFG Private Placement		1,000,000	1,000,000	0
66765R-CL-8	NORTHWEST NATURAL GAS CO		03/02/2023	US BANCORP		1,247,250	1,250,000	0
67448J-AA-5	CBX 22INV5 A1 - CMO/RMBS		10/20/2023	Bank of America Merrill Lynch		797,264	956,598	2,445
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		04/21/2023	Bank of America Merrill Lynch		3,013,581	3,472,618	5,788
682680-BL-6	ONEOK INC		08/10/2023	GOLDMAN		999,760	1,000,000	0
68269J-AE-1	OMFIT 2023-1 A - ABS		10/02/2023	WELLS FARGO SECURITIES LLC		1,461,387	1,500,000	4,583
69120T-AA-4	ORTF 2020-1 A1R - CDO		08/07/2023	MITSUBISHI UFJ SECURITIES		2,000,000	2,000,000	0
69120V-AR-2	CIVIL ROCK CORE INCOME CORP		06/06/2023	RBC CAPITAL MARKETS		993,530	1,000,000	0
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO SECURITIES LLC		997,920	1,000,000	0
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MITSUBISHI UFJ SECURITIES		999,070	1,000,000	0
748956-AA-7	ROKT 23CES2 A1A - RMBS		09/13/2023	Bank of America Merrill Lynch		1,499,991	1,500,000	5,106
74935W-AA-2	ROKT 23CES1 A1A - CMO/RMBS		06/20/2023	Bank of America Merrill Lynch		999,980	1,000,000	4,705
758750-AE-3	REGAL REYNOLD CORP		01/09/2023	JP Morgan		999,150	1,000,000	0
784024-AC-5	SOFT 231 A3 - ABS		11/07/2023	Bank of America Merrill Lynch		749,828	750,000	0
854502-AS-0	STANLEY BLACK & DECKER INC		03/02/2023	MORGAN STANLEY CO		500,500	500,000	0
866677-AJ-6	SUN COMMUNITIES OPERATING LP		01/09/2023	CITIGROUP		997,290	1,000,000	0
87264A-CY-9	T-MOBILE USA INC		02/06/2023	DEUTSCHE BANK SECURITIES, INC.		1,996,540	2,000,000	0
876030-AC-1	TAPESTRY INC		11/15/2023	MORGAN STANLEY CO		998,030	1,000,000	0
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		10/19/2023	JP Morgan		999,990	1,000,000	6,078
896239-AE-0	TRIMBLE INC		02/23/2023	Bank of America Merrill Lynch		998,430	1,000,000	0
89657A-AB-2	TRL 181 A2 - ABS		09/19/2023	MIZUHO SECURITIES USA INC.		924,766	1,000,000	513
91324P-EU-2	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO SECURITIES LLC		998,120	1,000,000	0
92258W-AA-3	VCC 233 A - RMBS		08/04/2023	BARCLAYS CAPITAL INC FIXED INC		1,999,672	2,000,000	15,778
92259H-AA-5	VCC 234 A - CMBS		10/31/2023	CITIGROUP		999,911	1,000,000	7,457
92345Y-AH-9	VERISK ANALYTICS INC		03/02/2023	Bank of America Merrill Lynch		990,390	1,000,000	0
927958-AA-6	VISIO 231 A1 - RMBS		03/17/2023	BARCLAYS CAPITAL INC FIXED INC		1,999,997	2,000,000	7,386
96033E-AA-6	WESTGATE RESORTS 2023-1 LLC - ABS		05/05/2023	BANCO SANTANDER		998,349	1,000,000	0
969457-CJ-7	WILLIAMS COMPANIES INC		02/27/2023	JP Morgan		998,910	1,000,000	0
97988Q-AL-8	WDMNT 172R A1R - CDO		02/07/2023	BNP Paribas		1,962,500	2,000,000	7,197
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					98,631,258	101,521,699	166,951
2509999997	Total - Bonds - Part 3					106,829,940	109,631,624	193,263
2509999998	Total - Bonds - Part 5					997,500	1,000,000	2,607
2509999999	Total - Bonds					107,827,440	110,631,624	195,869
28852N-40-6	ELLINGTON FINANCIAL INC		02/02/2023	PIPR	40,000.000	1,000,000	0.00	0
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		02/02/2023	Bank of America Merrill Lynch	1,000,000.000	1,000,000	0.00	0
4019999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual 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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
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						109,827,440	XXX	195,869

ANNUAL STATEMENT FOR THE YEAR 2023 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		12/01/2023	Paydown		1,533	1,533	1,621	1,559	0	(26)	0	(26)	0	1,533	0	0	0	24	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2023	Paydown		2,980	2,980	3,139	3,085	0	(105)	0	(105)	0	2,980	0	0	0	66	08/20/2039
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		12/01/2023	Paydown		20,242	20,242	20,755	20,290	0	(47)	0	(47)	0	20,242	0	0	0	415	07/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		12/01/2023	Paydown		4,564	4,564	4,561	4,560	0	4	0	4	0	4,564	0	0	0	44	09/20/2040
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		12/01/2023	Paydown		1,281	1,281	1,336	1,294	0	(13)	0	(13)	0	1,281	0	0	0	19	10/20/2045
912828-5P-1	UNITED STATES TREASURY		11/30/2023	Maturity @ 100.00		400,000	400,000	402,813	400,092	0	(546)	0	(546)	0	400,000	0	0	0	11,788	11/30/2023
0109999999 Subtotal - Bonds - U.S. Governments						430,600	430,600	434,224	430,879	0	(733)	0	(733)	0	430,600	0	0	0	12,354	XXX
68609T-DM-7	OREGON		12/01/2023	Direct		135,000	135,000	145,348	136,037	0	(1,037)	0	(1,037)	0	135,000	0	0	0	4,000	12/01/2048
68609T-SH-2	OREGON		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		716,115	715,000	772,322	755,002	0	(523)	0	(523)	0	754,480	0	(38,364)	(38,364)	4,310	12/01/2049
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						851,115	850,000	917,669	891,039	0	(1,560)	0	(1,560)	0	889,480	0	(38,364)	(38,364)	8,310	XXX
196479-E6-2	COLORADO HOUSING AND FINANCE AUTHORITY -		11/01/2023	Call @ 100.00		100,000	100,000	108,579	101,296	0	(679)	0	(679)	0	100,617	0	(617)	(617)	2,471	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2023	Paydown		4,445	4,444	4,444	4,444	0	1	0	1	0	4,445	0	0	0	78	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2023	Paydown		28,911	30,239	30,239	30,239	0	(1,328)	0	(1,328)	0	28,911	0	0	0	664	10/01/2057
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2023	Call @ 100.00		130,000	130,000	136,891	132,059	0	(691)	0	(691)	0	131,368	0	(1,368)	(1,368)	3,714	11/15/2039
3128MM-UM-3	FH G18587 - RMBS		12/01/2023	Paydown		13,301	13,301	13,995	13,724	0	(423)	0	(423)	0	13,301	0	0	0	214	02/01/2031
3128P7-5B-5	FH C91742 - RMBS		12/01/2023	Paydown		983	983	1,054	1,039	0	(56)	0	(56)	0	983	0	0	0	19	01/01/2034
3128P7-7L-1	FH C91799 - RMBS		12/01/2023	Paydown		1,622	1,622	1,696	1,682	0	(61)	0	(61)	0	1,622	0	0	0	30	11/01/2034
3128P7-06-3	FH C91377 - RMBS		12/01/2023	Paydown		2,384	2,384	2,578	2,519	0	(135)	0	(135)	0	2,384	0	0	0	56	06/01/2031
3128P7-QN-6	FH C91361 - RMBS		12/01/2023	Paydown		31,344	31,344	33,479	32,857	0	(1,513)	0	(1,513)	0	31,344	0	0	0	659	03/01/2031
3128P7-W5-8	FH C91568 - RMBS		12/01/2023	Paydown		8,592	8,592	9,043	8,922	0	(330)	0	(330)	0	8,592	0	0	0	137	10/01/2032
3128P7-XX-6	FH C91594 - RMBS		12/01/2023	Paydown		29,710	29,710	31,242	30,838	0	(1,128)	0	(1,128)	0	29,710	0	0	0	474	01/01/2033
3128PV-BS-8	FH J15449 - RMBS		12/01/2023	Paydown		432	432	461	444	0	(12)	0	(12)	0	432	0	0	0	9	05/01/2026
3132J4-H3-6	FH G30949 - RMBS		12/01/2023	Paydown		11,984	11,984	12,628	12,428	0	(444)	0	(444)	0	11,984	0	0	0	228	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS		12/01/2023	Paydown		55,731	55,731	56,657	56,374	0	(644)	0	(644)	0	55,731	0	0	0	950	11/01/2049
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		12/01/2023	Paydown		4,046	4,046	4,065	4,048	0	(2)	0	(2)	0	4,046	0	0	0	44	09/25/2040
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		12/01/2023	Paydown		1,089	1,089	1,104	1,090	0	(1)	0	(1)	0	1,089	0	0	0	13	07/25/2041
3136AA-IMJ-1	FNR 2012-139 BH - CMO/RMBS		12/01/2023	Paydown		359	359	366	363	0	(4)	0	(4)	0	359	0	0	0	4	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		12/01/2023	Paydown		9,150	9,150	9,119	9,133	0	17	0	17	0	9,150	0	0	0	61	11/25/2042
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		12/01/2023	Paydown		196	196	192	194	0	2	0	2	0	196	0	0	0	2	11/25/2041
3136AE-24-2	FNR 2013-70 VA - CMO/RMBS		12/01/2023	Paydown		3,376	3,376	3,455	3,386	0	(10)	0	(10)	0	3,376	0	0	0	55	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		12/01/2023	Paydown		1,710	1,710	1,757	1,722	0	(12)	0	(12)	0	1,710	0	0	0	30	08/25/2026
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		08/25/2023	Paydown		4,426	4,426	4,619	4,439	0	(13)	0	(13)	0	4,426	0	0	0	52	03/25/2041
3136AR-RA-2	FNR 2016-25 A - CMO/RMBS		12/01/2023	Paydown		14,656	14,656	15,288	14,746	0	(90)	0	(90)	0	14,656	0	0	0	203	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		12/01/2023	Paydown		1,104	1,104	1,153	1,138	0	(34)	0	(34)	0	1,104	0	0	0	17	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		12/01/2023	Paydown		1,862	1,862	1,910	1,898	0	(36)	0	(36)	0	1,862	0	0	0	29	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		12/01/2023	Paydown		10,039	10,039	10,391	10,207	0	(168)	0	(168)	0	10,039	0	0	0	142	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		06/26/2023	Paydown		4,868	4,868	5,059	4,868	0	0	0	0	0	4,868	0	0	0	47	08/25/2040
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		12/01/2023	Paydown		351	351	361	358	0	(8)	0	(8)	0	351	0	0	0	5	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		12/01/2023	Paydown		617	617	603	610	0	7	0	7	0	617	0	0	0	8	02/15/2041
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		12/01/2023	Paydown		543	543	562	550	0	(8)	0	(8)	0	543	0	0	0	7	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		12/01/2023	Paydown		1,583	1,583	1,604	1,586	0	(3)	0	(3)	0	1,583	0	0	0	16	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		12/01/2023	Paydown		1,357	1,357	1,398	1,373	0	(16)	0	(16)	0	1,357	0	0	0	18	10/15/2041
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		12/01/2023	Paydown		31,081	31,081	30,940	31,018	0	62	0	62	0	31,081	0	0	0	234	12/15/2027
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		12/01/2023	Paydown		5,506	5,506	5,567	5,532	0	(27)	0	(27)	0	5,506	0	0	0	52	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		12/01/2023	Paydown		6,871	6,871	6,581	6,512	0	120	0	120	0	6,871	0	0	0	57	03/15/2028
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		12/01/2023	Paydown		604	604	619	608	0	(4)	0	(4)	0	604	0	0	0	10	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		12/01/2023	Paydown		65	65	64	65	0	0	0	0	0	65	0	0	0	1	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		12/01/2023	Paydown		528	528	541	530	0	(2)	0	(2)	0	528	0	0	0	9	02/15/2040

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ANNUAL STATEMENT FOR THE YEAR 2023 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	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
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		12/01/2023	Paydown		2,066	2,066	2,064	2,045	0	21	0	21	0	2,066	0	0	0	25	03/15/2044
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		12/01/2023	Paydown		215	215	211	214	0	2	0	2	0	215	0	0	0	24	02/15/2044
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		12/01/2023	Paydown		17,764	17,764	18,036	17,944	0	(180)	0	(180)	0	17,764	0	0	0	23	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		12/01/2023	Paydown		2,153	2,153	2,229	2,178	0	(25)	0	(25)	0	2,153	0	0	0	40	08/15/2043
3137HB-2V-5	FRETE ML-19 AUS - CMO/RMBS		12/01/2023	Paydown		1,143	1,143	1,037	1,037	0	105	0	105	0	1,143	0	0	0	4	12/25/2036
3138ER-VP-2	FN AL9621 - RMBS		12/01/2023	Paydown		6,689	6,689	7,130	7,023	0	(334)	0	(334)	0	6,689	0	0	0	143	01/01/2037
3138ES-BB-0	FN AL9962 - RMBS		12/01/2023	Paydown		15,058	15,058	15,764	15,578	0	(519)	0	(519)	0	15,058	0	0	0	264	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS		12/01/2023	Paydown		971	971	1,012	1,002	0	(32)	0	(32)	0	971	0	0	0	22	08/01/2033
31397P-PL-8	FHM M012 A1A - CMO		12/01/2023	Paydown		322,964	322,964	283,245	283,245	0	39,496	0	39,496	0	322,964	0	0	0	25,568	08/15/2051
31400B-N3-3	FN CA4011 - RMBS		12/01/2023	Paydown		2,934	2,934	2,983	2,967	0	(33)	0	(33)	0	2,934	0	0	0	76	08/01/2049
31400C-DT-0	FN CA4613 - RMBS		12/01/2023	Paydown		16,574	16,574	16,828	16,738	0	(164)	0	(164)	0	16,574	0	0	0	320	11/01/2049
31400C-PN-0	FN CA4928 - RMBS		12/01/2023	Paydown		34,285	34,285	35,035	34,858	0	(573)	0	(573)	0	34,285	0	0	0	515	01/01/2050
31418A-AJ-7	FN MA0908 - RMBS		12/01/2023	Paydown		8,613	8,613	9,108	8,959	0	(346)	0	(346)	0	8,613	0	0	0	177	11/01/2031
31418A-F2-9	FN MA1084 - RMBS		12/01/2023	Paydown		26,550	26,550	28,344	27,890	0	(1,340)	0	(1,340)	0	26,550	0	0	0	489	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS		12/01/2023	Paydown		1,195	1,195	1,276	1,255	0	(60)	0	(60)	0	1,195	0	0	0	23	08/01/2032
31418A-SN-9	FN MA1424 - RMBS		12/01/2023	Paydown		2,074	2,074	2,147	2,130	0	(56)	0	(56)	0	2,074	0	0	0	37	04/01/2033
31418B-7E-0	FN MA2692 - RMBS		12/01/2023	Paydown		9,799	9,799	10,326	10,185	0	(386)	0	(386)	0	9,799	0	0	0	182	07/01/2036
31418D-JH-3	FN MA3876 - RMBS		12/01/2023	Paydown		22,354	22,354	22,410	22,384	0	(30)	0	(30)	0	22,354	0	0	0	346	12/01/2049
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/03/2023	Call @ 100.00		135,000	135,000	149,916	141,383	0	(818)	0	(818)	0	140,565	0	(5,565)	(5,565)	4,000	01/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2023	Paydown		20,297	20,297	20,297	20,297	0	1	0	1	0	20,297	0	0	0	310	02/01/2047
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Direct		25,000	25,000	25,861	25,064	0	(64)	0	(64)	0	25,000	0	0	0	577	09/01/2044
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/28/2023	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	779	09/01/2048
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Direct		25,000	25,000	26,857	25,119	0	(119)	0	(119)	0	25,000	0	0	0	468	03/01/2050
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		12/29/2023	Direct		40,000	40,000	42,267	40,137	0	(137)	0	(137)	0	40,000	0	0	0	674	06/01/2042
57587G-MV-4	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		12/29/2023	Direct		65,000	65,000	69,085	65,343	0	(343)	0	(343)	0	65,000	0	0	0	3,266	06/01/2050
594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	J P MORGAN SECURITIES		439,397	440,000	469,198	452,500	0	(259)	0	(259)	0	452,241	0	(12,844)	(12,844)	2,567	06/01/2048
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	RBC CAPITAL MARKETS		494,400	490,000	520,164	504,635	0	(264)	0	(264)	0	504,371	0	(9,971)	(9,971)	3,267	12/01/2048
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV		03/15/2023	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,992	0	18	0	18	0	1,000,000	0	0	0	8,000	11/15/2047
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		8,781	8,781	8,781	8,781	0	0	0	0	0	8,781	0	0	0	148	11/01/2044
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		23,734	23,734	23,734	23,734	0	0	0	0	0	23,734	0	0	0	363	04/01/2045
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		24,953	24,953	24,953	24,953	0	0	0	0	0	24,953	0	0	0	436	11/01/2045
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		81,513	81,513	81,513	81,513	0	0	0	0	0	81,513	0	0	0	992	12/01/2051
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		09/01/2023	Call @ 100.00		10,000	10,000	10,504	10,000	0	0	0	0	0	10,000	0	0	0	231	07/01/2031
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	RBC CAPITAL MARKETS		413,338	410,000	440,943	423,050	0	(872)	0	(872)	0	422,178	0	(8,840)	(8,840)	9,490	01/01/2048
60637B-HV-5	MISSOURI ST HSG DEV COMM SINGLE FAMILY		04/03/2023	Call @ 100.00		95,000	95,000	103,052	97,064	0	(218)	0	(218)	0	96,846	0	(1,846)	(1,846)	1,583	11/01/2036
60637B-PZ-7	MISSOURI ST HSG DEV COMM SINGLE FAMILY		12/01/2023	Direct		125,000	125,000	133,898	125,898	0	(898)	0	(898)	0	125,000	0	0	0	2,792	05/01/2047
60637B-SP-6	MISSOURI ST HSG DEV COMM SINGLE FAMILY		02/01/2023	RBC CAPITAL MARKETS		564,503	555,000	587,401	573,615	0	(1,138)	0	(1,138)	0	572,477	0	(7,974)	(7,974)	5,959	05/01/2049
60637B-VE-7	MISSOURI ST HSG DEV COMM SINGLE FAMILY		12/01/2023	Call @ 100.00		305,000	305,000	334,567	312,160	0	(3,008)	0	(3,008)	0	309,151	0	(4,151)	(4,151)	6,164	05/01/2050
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		12/01/2023	Direct		70,000	70,000	73,454	70,502	0	(502)	0	(502)	0	70,000	0	0	0	1,751	12/01/2042
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/15/2023	Various		464,416	460,000	489,362	475,998	0	(1,123)	0	(1,123)	0	474,875	0	(10,459)	(10,459)	7,950	09/01/2045
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Direct		130,000	130,000	138,975	130,800	0	(800)	0	(800)	0	130,000	0	0	0	3,560	09/01/2049
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Direct		10,000	10,000	10,739	10,015	0	(15)	0	(15)	0	10,000	0	0	0	300	03/01/2044
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2023	Paydown		31,487	31,487	31,487	31,487	0	0	0	0	0	31,487	0	0	0	545	08/01/2038
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		16,133	16,133	15,730	17,209	0	(1,076)	0	(1,076)	0	16,133	0	0	0	243	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		14,776	14,776	14,517	15,594	0	(818)	0	(818)	0	14,776	0	0	0	247	07/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		6,951	6,951	7,229	6,987	0	(36)	0	(36)	0	6,951	0	0	0	171	10/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		630,179	620,000	655,625	641,021	0	(1,500)	0	(1,500)	0	639,521	0	(9,342)	(9,342)	15,247	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		07/03/2023	Call @ 100.00		125,000	125,000	135,700	127,916	0	(542)	0	(542)	0	127,374	0	(2,374)	(2,374)	3,204	01/01/2050
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Direct		115,000	115,000	124,253	115,760	0	(760)	0	(760)	0	115,000	0	0	0	1,650	10/01/2037

ANNUAL STATEMENT FOR THE YEAR 2023 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
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		01/30/2023	RBC CAPITAL MARKETS		733,799	740,000	796,529	778,651	0	(470)	0	(470)	0	778,181	0	(44,382)	(44,382)	8,633	10/01/2032
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		85,000	85,000	91,832	85,669	0	(181)	0	(181)	0	85,488	0	(488)	(488)	2,100	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS		02/07/2023	RBC CAPITAL MARKETS		513,115	510,000	547,312	526,074	0	(2,406)	0	(2,406)	0	523,668	0	(10,553)	(10,553)	12,079	07/01/2048
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2023	Call @ 100.00		53,589	53,589	53,589	53,589	0	0	0	0	0	53,589	0	0	0	1,181	03/01/2044
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2023	Call @ 100.00		53,090	53,090	53,090	53,090	0	0	0	0	0	53,090	0	0	0	1,003	09/01/2035
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		40,000	40,000	40,000	40,000	0	1	0	1	0	40,000	0	0	0	1,059	07/01/2034
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		60,000	60,000	63,028	60,229	0	(88)	0	(88)	0	60,141	0	(141)	(141)	2,023	07/01/2044
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		120,000	120,000	130,050	123,492	0	(706)	0	(706)	0	122,786	0	(2,786)	(2,786)	5,009	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		09/27/2023	Direct		170,000	170,000	180,848	170,664	0	(664)	0	(664)	0	170,000	0	0	0	3,279	10/01/2046
708796-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/03/2023	Call @ 100.00		30,000	30,000	31,100	30,550	0	(53)	0	(53)	0	30,498	0	(498)	(498)	450	10/01/2052
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV - RM		09/01/2023	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,202	10/01/2039
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH - RMBS		10/04/2023	Call @ 100.00		30,000	30,000	32,045	30,083	0	(83)	0	(83)	0	30,000	0	0	0	601	11/01/2044
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	RBC CAPITAL MARKETS		1,227,173	1,205,000	1,286,060	1,252,184	0	(6,117)	0	(6,117)	0	1,246,066	0	(18,893)	(18,893)	13,668	11/01/2048
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		11/20/2023	Various		59,925	59,925	64,544	61,131	0	(94)	0	(94)	0	61,109	0	(1,184)	(1,184)	4,725	07/01/2042
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Call @ 100.00		75,000	75,000	81,448	75,906	0	(246)	0	(246)	0	75,660	0	(660)	(660)	1,444	07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Call @ 100.00		20,000	20,000	20,000	20,001	0	(1)	0	(1)	0	20,000	0	0	0	552	03/01/2046
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		02/08/2023	JP Morgan		791,957	780,000	867,181	846,395	0	(1,982)	0	(1,982)	0	844,413	0	(52,456)	(52,456)	13,732	03/01/2050
91743P-ES-0	UTAH HSG CORP		11/21/2023	Call @ 100.00		13,893	13,893	14,210	14,210	0	(2)	0	(2)	0	13,893	0	(90)	(90)	256	04/21/2053
91743P-ES-0	UTAH HSG CORP		12/21/2023	Direct		53,290	53,290	54,505	54,505	0	(12)	0	(12)	0	53,290	0	0	0	244	08/21/2053
91743P-ET-8	UTAH HSG CORP		11/21/2023	Call @ 100.00		5,377	5,377	5,595	5,595	0	(1)	0	(1)	0	5,486	0	(109)	(109)	102	05/21/2053
91743P-ET-8	UTAH HSG CORP		12/21/2023	Direct		897	897	933	933	0	(1)	0	(1)	0	897	0	0	0	5	05/21/2053
91743P-EW-1	UTAH HSG CORP		11/21/2023	Call @ 100.00		5,276	5,276	5,441	5,441	0	(1)	0	(1)	0	5,331	0	(55)	(55)	57	08/21/2053
91743P-EW-1	UTAH HSG CORP		12/21/2023	Direct		1,714	1,714	1,767	1,767	0	(1)	0	(1)	0	1,714	0	0	0	9	08/21/2053
91743P-EY-7	UTAH HSG CORP		11/21/2023	Direct		1,276	1,276	1,305	1,305	0	0	0	0	0	1,276	0	0	0	7	10/21/2053
91743P-EY-7	UTAH HSG CORP		12/21/2023	Direct		1,273	1,273	1,302	1,302	0	0	0	0	0	1,273	0	0	0	7	10/21/2053
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2023	Paydown		57,883	57,883	57,883	57,883	0	0	0	0	0	57,883	0	0	0	1,123	10/25/2037
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		12/01/2023	Paydown		42,840	42,840	42,840	42,840	0	0	0	0	0	42,840	0	0	0	668	02/25/2052
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2023	Direct		160,000	160,000	170,816	161,266	0	(1,266)	0	(1,266)	0	160,000	0	0	0	4,700	09/01/2045
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2023	Various		416,841	415,000	450,167	430,083	0	(316)	0	(316)	0	429,767	0	(12,926)	(12,926)	7,094	03/01/2048
0909999999 Subtotal - Bonds - U.S. Special Revenues						11,471,893	11,409,100	12,044,965	11,609,978	0	(2,103)	0	(2,103)	0	11,692,466	0	(220,573)	(220,573)	213,232	XXX
00038P-AA-8	AASET 211 A - ABS		12/16/2023	Paydown		10,947	10,947	9,651	9,651	0	1,297	0	1,297	0	10,947	0	0	0	41	11/16/2041
00038P-AA-4	AASET 2019-2 A - ABS		12/16/2023	Paydown		274,932	274,932	274,930	274,935	0	(3)	0	(3)	0	274,932	0	0	0	4,740	10/16/2039
000825-AA-7	ACAM 19FL1 A - CMBS		11/16/2023	Paydown		87	87	87	87	0	0	0	0	0	87	0	0	0	5	11/16/2034
000825-AA-7	ACAM 19FL1 A - CMBS		12/18/2023	Paydown		463,009	463,009	463,009	463,009	0	0	0	0	0	463,009	0	0	0	6,468	11/16/2034
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		06/16/2023	Paydown		46,951	46,951	46,951	46,951	0	0	0	0	0	46,951	0	0	0	1,272	09/16/2036
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		12/15/2023	Paydown		206,676	206,676	206,676	206,676	0	0	0	0	0	206,676	0	0	0	7,224	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2023	Paydown		71,253	71,253	71,251	71,251	0	0	0	0	0	71,253	0	0	0	1,699	01/17/2040
00436M-AA-3	AALLC 181 A - RMBS		12/02/2023	Paydown		73,756	73,756	73,737	73,747	0	9	0	9	0	73,756	0	0	0	1,532	12/02/2033
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		12/13/2023	Various		397,233	489,689	373,694	402,507	0	7,329	0	7,329	0	409,836	0	(12,603)	(12,603)	13,186	12/25/2036
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2023	Paydown		47,584	47,584	47,584	40,565	7,031	(12)	0	7,019	0	47,584	0	0	0	1,316	04/01/2028
02666A-AA-6	AHAR 2015-SFR1 A - CMBS		11/01/2023	Paydown		2,244	2,244	2,244	2,241	0	3	0	3	0	2,244	0	0	0	71	04/17/2052
02666A-AA-6	AHAR 2015-SFR1 A - CMBS		12/01/2023	Paydown		29,794	29,794	29,793	29,757	0	37	0	37	0	29,794	0	0	0	502	04/17/2052
026929-AA-7	AHM 2006-3 111 - RMBS		12/01/2023	Various		137,186	137,186	107,519	109,873	0	1,600	0	1,600	0	111,473	0	(2,961)	(2,961)	4,653	11/25/2046
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Paydown		2,000,000	2,000,000	1,948,240	1,997,598	0	2,402	0	2,402	0	2,000,000	0	0	0	15,350	03/16/2048
03235T-AA-5	ACEF 2014-1 A - ABS		12/20/2023	Paydown		2,120	2,120	645	1,071	0	1,050	0	1,050	0	2,120	0	0	0	88	12/20/2024
03464J-AA-9	AOIT 217 A1 - CMO/RMBS		12/01/2023	Paydown		222,285	222,285	217,075	217,482	0	4,804	0	4,804	0	222,285	0	0	0	2,197	10/25/2066
03464T-AA-7	AOIT 2022-3 A1 - RMBS		12/01/2023	Paydown		81,213	81,213	74,615	74,615	0	6,599	0	6,599	0	81,213	0	0	0	728	01/25/2067
03666H-AA-9	ANTARES HOLDINGS LP		08/15/2023	Maturity @ 100.00		1,000,000	1,000,000	999,950	1,000,014	0	(14)	0	(14)	0	1,000,000	0	0	0	60,000	08/15/2023
038413-AA-8	AOFIT 2020-A A - ABS		12/17/2023	Paydown		210,455	210,455	210,417	210,422	0	33	0	33	0	210,455	0	0	0	2,073	07/17/2046

ANNUAL STATEMENT FOR THE YEAR 2023 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
03880V-AA-8	ARCL0 2019-FL2 A - CMBS	C	.03/15/2023	Paydown		526,306	526,306	526,306	526,306	0	0	0	0	0	526,306	0	0	0	4,879	.09/15/2034
03880W-AC-2	ARCL0 2020-FL1 AS - CMBS	C	.06/15/2023	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,906	.02/15/2035
03881C-AA-9	ARCL0 2021-FL1 A - CMBS	C	.12/15/2023	Paydown		295,586	295,586	295,586	295,586	0	4,988	0	4,988	0	295,586	0	0	0	9,990	.12/17/2035
05072L-AA-3	AUDAX 111 A - CDO	C	.10/20/2023	Paydown		748,872	748,872	750,744	750,096	0	(1,224)	0	(1,224)	0	748,872	0	0	0	35,641	.01/22/2030
05492K-AA-7	BDS 2019-FL4 A - CDO/CMBS	C	.04/17/2023	Paydown		84,317	84,317	84,373	84,317	0	0	0	0	0	84,317	0	0	0	1,606	.08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	.07/18/2023	Paydown		678,345	678,345	669,951	676,348	0	1,997	0	1,997	0	678,345	0	0	0	16,222	.02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	.12/18/2023	Paydown		161,745	161,745	161,745	161,745	0	0	0	0	0	161,745	0	0	0	9,996	.11/18/2038
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		.12/13/2023	Various		286,888	359,781	275,393	300,012	0	14,932	0	14,932	0	314,944	0	(28,055)	(28,055)	11,974	.01/25/2037
05541T-AP-6	BGC PARTNERS INC		.10/06/2023	EXCHANGE		399,665	400,000	399,208	399,555	0	109	0	109	0	399,665	0	0	0	14,546	.12/15/2025
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		.12/01/2023	Paydown		22,598	25,640	23,357	20,249	1,890	459	0	2,350	0	22,598	0	0	0	668	.10/25/2035
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		.12/01/2023	Paydown		65,659	65,659	64,433	64,321	0	1,338	0	1,338	0	65,659	0	0	0	1,439	.07/25/2052
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		.12/01/2023	Paydown		216,684	216,684	213,095	212,705	0	3,978	0	3,978	0	216,684	0	0	0	3,617	.01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.12/01/2023	Paydown		186,835	186,835	179,624	179,388	0	7,447	0	7,447	0	186,835	0	0	0	2,570	.06/26/2051
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		.12/01/2023	Paydown		31,014	31,014	31,343	31,025	0	(11)	0	(11)	0	31,014	0	0	0	606	.09/25/2033
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		.12/01/2023	Paydown		10,339	8,328	7,019	10,106	0	233	0	233	0	10,339	0	0	0	149	.02/25/2047
09261L-AD-0	BLACKSTONE SECURED LENDING FUND		.07/14/2023	Maturity @ 100.00		500,000	500,000	497,855	499,599	0	401	0	401	0	500,000	0	0	0	18,250	.07/14/2023
09748R-AA-6	BOJA 2020-1 A2 - ABS		.10/20/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	359	.10/20/2050
12327A-AA-6	BJETS 2022-1 A - ABS		.12/15/2023	Paydown		327,185	327,184	317,420	318,125	0	9,060	0	9,060	0	327,185	0	0	0	7,510	.06/15/2037
12434L-AA-2	BXMT 2020-FL2 A - CMBS		.12/15/2023	Paydown		181,915	181,915	181,915	181,915	0	0	0	0	0	181,915	0	0	0	7,215	.02/18/2038
12479R-AE-7	CAUTO 2017-1 A2 - ABS		.09/25/2023	Paydown		223,748	223,748	227,663	224,894	0	(1,146)	0	(1,146)	0	223,748	0	0	0	7,248	.04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS		.12/15/2023	Paydown		9,372	9,373	8,972	9,045	0	328	0	328	0	9,372	0	0	0	131	.02/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS		.12/15/2023	Paydown		4,746	4,746	4,745	4,745	0	1	0	1	0	4,746	0	0	0	75	.02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		.12/15/2023	Paydown		60,000	60,000	59,995	59,995	0	5	0	5	0	60,000	0	0	0	1,049	.03/15/2052
12528C-AQ-4	CFIP 2014-1 BR - CDO		.04/13/2023	Paydown		1,000,000	1,000,000	1,000,000	999,994	0	6	0	6	0	1,000,000	0	0	0	31,461	.07/13/2029
12529K-AA-0	CFMT 21GRN1 A - ABS		.12/20/2023	Paydown		341,932	341,932	341,928	341,929	0	3	0	3	0	341,932	0	0	0	1,942	.03/20/2041
12530B-AA-7	CFMT 2021-3 A - CMBS		.12/25/2023	Paydown		448,935	448,935	448,934	449,624	0	(689)	0	(689)	0	448,935	0	0	0	3,048	.10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS		.12/25/2023	Paydown		83,327	83,327	75,769	76,366	0	6,962	0	6,962	0	83,327	0	0	0	1,625	.09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		.12/25/2023	Paydown		13,635	13,635	12,910	13,057	0	579	0	579	0	13,635	0	0	0	196	.02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		.12/25/2023	Paydown		224,551	224,551	224,549	224,088	0	463	0	463	0	224,551	0	0	0	3,764	.03/25/2067
12563L-AS-6	CLIF 203 A - ABS		.12/18/2023	Paydown		78,750	78,750	78,734	78,735	0	15	0	15	0	78,750	0	0	0	860	.10/18/2045
12569Q-AA-8	CHNGE 234 A1 - RMBS		.12/01/2023	Paydown		33,748	33,748	33,748	0	1	0	0	1	0	33,748	0	0	0	428	.09/25/2058
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		.12/25/2023	Paydown		237,239	237,239	233,435	233,385	0	3,853	0	3,853	0	237,239	0	0	0	6,137	.07/25/2067
12663D-AC-8	CSMC 22NQMS A1 - CMO/RMBS		.12/01/2023	Paydown		72,654	72,654	72,288	72,291	0	364	0	364	0	72,654	0	0	0	1,955	.05/25/2067
12667F-5E-1	CIWALT 2005-6CB 1A3 - CMO/RMBS		.12/01/2023	Paydown		31,882	35,456	32,510	31,693	0	189	0	189	0	31,882	0	0	0	1,019	.04/25/2035
12667F-VF-9	CIWALT 2004-J10 4B1 - CMO/RMBS		.12/01/2023	Paydown		4,892	4,892	4,977	4,932	0	(40)	0	(40)	0	4,892	0	0	0	209	.10/25/2034
14576A-AA-0	CARM 201 A1 - RMBS		.12/15/2023	Paydown		5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	52	.12/15/2050
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		.11/25/2023	Paydown		270,408	270,408	261,254	264,324	0	6,084	0	6,084	0	270,408	0	0	0	2,862	.03/25/2062
15089Q-AR-5	CELANESE US HOLDINGS LLC		.08/25/2023	Call @ 96.99		969,920	1,000,000	999,870	999,884	0	48	0	48	0	999,933	0	(30,013)	(30,013)	95,719	.07/05/2024
15137E-BN-2	CECLO 21 A1R - CDO		.10/27/2023	Paydown		460,662	460,662	460,662	460,662	0	0	0	0	0	460,662	0	0	0	18,902	.07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	.10/16/2023	Paydown		574,595	574,595	574,595	576,466	0	(1,871)	0	(1,871)	0	574,595	0	0	0	17,018	.07/15/2030
15673N-AA-1	CERB 22 A1 - CDO	C	.06/13/2023	Paydown		1,000,000	1,000,000	1,000,000	999,762	0	238	0	238	0	1,000,000	0	0	0	40,029	.04/15/2030
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		.12/01/2023	Paydown		7,728	7,728	7,912	7,902	0	(174)	0	(174)	0	7,728	0	0	0	156	.03/25/2050
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		.12/01/2023	Paydown		11,472	12,427	10,134	11,214	0	259	0	259	0	11,472	0	0	0	348	.09/25/2036
166764-BT-6	CHEVRON CORP		.02/28/2023	GOLDMAN		346,867	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(8,133)	(8,133)	5,110	.03/03/2024
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		.12/01/2023	Paydown		221,455	221,455	216,687	216,571	0	4,884	0	4,884	0	221,455	0	0	0	6,017	.05/25/2067
17309A-AD-1	CIWALT 2006-A1 1A4 - CMO/RMBS		.12/01/2023	Paydown		41,703	38,526	34,904	40,874	0	829	0	829	0	41,703	0	0	0	1,273	.04/25/2036
19421U-AA-2	CASL 2019-A A1 - ABS		.12/26/2023	Paydown		152,415	152,415	152,368	152,354	0	62	0	62	0	152,415	0	0	0	4,848	.12/28/2048
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		.12/01/2023	Paydown		57,512	57,512	57,512	57,510	0	2	0	2	0	57,512	0	0	0	446	.01/26/2065
21872B-AG-1	CAFL 181 B - RMBS		.03/17/2023	Paydown		500,000	500,000	499,980	499,306	0	694	0	694	0	500,000	0	0	0	2,895	.06/01/2051
233046-AN-1	DNKN 211 A21 - RMBS		.11/20/2023	Paydown		20,000	20,000	17,978	18,232	0	1,768	0	1,768	0	20,000	0	0	0	256	.11/20/2051

ANNUAL STATEMENT FOR THE YEAR 2023 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
23342K-AC-8	DRB 2017-A A2B - ABS		04/25/2023	Paydown		14,543	14,543	14,537	14,542	0	1	0	1	0	14,543	0	0	0	75	05/27/2042
24380X-AA-5	DRMT 2022-2 A1 - CMO/RMBS		12/01/2023	Paydown		99,416	99,416	99,286	99,293	0	123	0	123	0	99,416	0	0	0	2,376	03/25/2067
24460R-AA-1	DPATH 2020-1 A1 - CDO	C.	07/31/2023	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	105,101	04/19/2032
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		12/01/2023	Various		260,811	301,151	237,156	273,692	0	7,925	0	7,925	0	281,617	0	(20,806)	(20,806)	4,572	12/25/2036
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2023	Paydown		10,000	10,000	9,870	9,885	0	115	0	115	0	10,000	0	0	0	280	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		10/25/2023	Paydown		15,000	15,000	14,641	14,680	0	320	0	320	0	15,000	0	0	0	386	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2023	Paydown		17,450	17,450	16,293	16,355	0	1,095	0	1,095	0	17,450	0	0	0	449	07/27/2048
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2023	Paydown		10,000	10,000	9,384	9,431	0	569	0	569	0	10,000	0	0	0	296	04/20/2048
26209X-AF-8	HONK 221 A2 - RMBS		10/01/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	462	10/21/2052
28853R-AL-3	ELO 1V AR - CDO		10/16/2023	Paydown		281,172	281,172	281,172	281,172	0	0	0	0	0	281,172	0	0	0	12,019	04/16/2029
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS		12/25/2023	Paydown		54,710	54,710	49,273	49,753	0	4,958	0	4,958	0	54,710	0	0	0	994	01/25/2057
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		12/25/2023	Paydown		27,519	27,519	24,514	24,748	0	2,770	0	2,770	0	27,519	0	0	0	463	01/25/2057
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		12/25/2023	Paydown		188,914	181,456	165,381	168,056	0	20,857	0	20,857	0	188,914	0	0	0	2,111	06/25/2052
33851R-AA-9	FSMT 2021-10 INV A1 - CMO/RMBS		12/01/2023	Paydown		61,101	61,101	56,957	56,948	0	4,152	0	4,152	0	61,101	0	0	0	1,030	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/01/2023	Paydown		110,843	110,843	111,484	111,308	0	(465)	0	(465)	0	110,843	0	0	0	1,564	11/27/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		12/01/2023	Paydown		78,564	78,564	78,662	78,559	0	4	0	4	0	78,564	0	0	0	1,095	11/27/2051
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	450	07/30/2052
361528-AA-0	GBXL 2022-1 A - ABS		12/20/2023	Paydown		54,327	54,327	54,297	54,298	0	29	0	29	0	54,327	0	0	0	848	02/20/2052
36166V-AA-3	GCI 201 A - ABS	C.	12/18/2023	Paydown		90,951	90,951	80,293	80,293	0	10,658	0	10,658	0	90,951	0	0	0	1,181	10/18/2045
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		12/01/2023	Paydown		54,384	54,384	51,274	51,274	0	3,110	0	3,110	0	54,384	0	0	0	603	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		12/01/2023	Paydown		103,476	103,476	100,204	100,118	0	3,357	0	3,357	0	103,476	0	0	0	2,682	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		59,257	59,257	55,683	55,683	0	3,574	0	3,574	0	59,257	0	0	0	611	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		12/01/2023	Paydown		93,974	93,974	93,974	94,020	0	(45)	0	(45)	0	93,974	0	0	0	2,960	08/25/2067
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		12/01/2023	Paydown		80,243	80,243	78,826	78,712	0	1,530	0	1,530	0	80,243	0	0	0	1,125	05/28/2052
36656R-AH-4	GRMIL 2019-1 A1S - CDO		10/20/2023	Paydown		85,385	85,385	84,318	84,424	0	962	0	962	0	85,385	0	0	0	6,382	07/21/2031
38172F-AA-6	GOCAP 34R AR1 - CDO	C.	11/06/2023	Paydown		357,458	357,458	357,458	357,458	0	0	0	0	0	357,458	0	0	0	21,974	03/14/2031
38174Y-AA-3	GOCAP 24MR AR - CDO	C.	11/06/2023	Paydown		242,034	242,034	242,034	241,948	0	85	0	85	0	242,034	0	0	0	9,844	11/05/2031
38175B-AA-2	GOCAP 36 A - CDO	C.	11/06/2023	Paydown		316,713	316,713	316,713	317,553	0	(840)	0	(840)	0	316,713	0	0	0	14,821	02/05/2031
38175J-AA-5	GOCAP 17-R A1R - CDO		10/25/2023	Paydown		259,309	259,309	259,309	259,671	0	(362)	0	(362)	0	259,309	0	0	0	10,555	10/25/2030
38175W-AA-6	GOCAP 31 A1R - CDO		09/29/2023	Various		1,356,398	1,357,328	1,357,735	1,357,325	0	(401)	0	(401)	0	1,356,923	0	(525)	(525)	66,195	08/05/2030
38177G-AA-9	GCTLF 2020-1 A - CDO	C.	10/20/2023	Paydown		750,217	750,217	750,217	750,217	0	0	0	0	0	750,217	0	0	0	30,311	10/22/2029
390556-AL-2	GRTLK 141R AR - CDO		10/16/2023	Paydown		583,252	583,252	583,252	583,309	0	(58)	0	(58)	0	583,252	0	0	0	19,949	10/15/2029
40434L-AA-3	HP INC		07/11/2023	SMBC SECURITIES INC		941,850	1,000,000	997,690	998,832	0	246	0	246	0	999,078	0	(57,228)	(57,228)	12,589	06/17/2025
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2023	Paydown		30,000	30,000	28,794	28,893	0	1,107	0	1,107	0	30,000	0	0	0	930	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS		12/20/2023	Paydown		10,000	10,000	9,275	9,343	0	657	0	657	0	10,000	0	0	0	249	12/20/2050
43133A-AA-5	H1TR 2018-1 A1 - CDO	C.	10/10/2023	Paydown		203,271	203,271	199,206	199,327	0	3,944	0	3,944	0	203,271	0	0	0	7,835	10/11/2038
43133J-AA-6	H1TR 2019-2 A1 - CDO	C.	02/22/2023	Paydown		4,751	4,751	4,733	4,881	0	(131)	0	(131)	0	4,751	0	0	0	78	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO	C.	11/01/2023	Paydown		67,952	67,952	67,952	67,952	0	0	0	0	0	67,952	0	0	0	1,066	11/01/2035
43283A-AA-3	HGVY 2017-A A - RMBS		10/25/2023	Paydown		120,689	120,689	120,672	120,683	0	6	0	6	0	120,689	0	0	0	2,171	12/26/2028
43730N-AA-4	HPA 221 A - CMBS		12/01/2023	Paydown		100,543	100,543	99,531	99,184	0	1,359	0	1,359	0	100,543	0	0	0	3,080	04/19/2039
452766-AA-6	IMPRL 2022-NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		12,358	12,358	10,431	10,431	0	1,927	0	1,927	0	12,358	0	0	0	26	02/25/2067
45276N-AA-9	IMPRL 2022-NQM4 A1 - RMBS		12/01/2023	Paydown		22,130	22,130	20,871	20,871	0	1,259	0	1,259	0	22,130	0	0	0	177	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		12/01/2023	Paydown		13,548	13,548	12,120	12,120	0	1,429	0	1,429	0	13,548	0	0	0	68	03/25/2067
465976-AA-6	JPMIT 22LTV1 A1 - CMO/RMBS		12/01/2023	Paydown		8,699	8,699	7,084	7,084	0	1,615	0	1,615	0	8,699	0	0	0	36	07/25/2052
46616P-AA-1	HENDR 2011-1 A - ABS		12/15/2023	Paydown		65,895	65,895	60,726	60,726	0	5,169	0	5,169	0	65,895	0	0	0	569	10/15/2056
46618A-AA-2	HENDR 2014-2 A - ABS		12/15/2023	Paydown		35,099	35,099	35,472	35,421	0	(322)	0	(322)	0	35,099	0	0	0	440	01/17/2073
46619X-AA-1	HENDR 2015-3 A - ABS		12/15/2023	Paydown		39,545	39,545	39,510	39,514	0	31	0	31	0	39,545	0	0	0	831	03/17/2070
466365-AB-9	JACK 2019-1 A211 - RMBS		11/25/2023	Paydown		10,000	10,000	9,013	9,040	0	960	0	960	0	10,000	0	0	0	280	08/25/2049
46637V-AA-3	JPTPE 2012-2 A - CMO/RMBS		12/01/2023	Paydown		14,192	14,192	13,944	13,977	0	215	0	215	0	14,192	0	0	0	269	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		12/01/2023	Paydown		10,886	10,886	10,450	10,511	0	375	0	375	0	10,886	0	0	0	181	12/27/2042

ANNUAL STATEMENT FOR THE YEAR 2023 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	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 Contractual Maturity Date
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2023	Paydown		247,078	247,078	237,099	236,854	0	10,224	0	10,224	0	247,078	0	0	0	3,572	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		12/25/2023	Paydown		80,851	77,412	62,005	61,925	0	18,926	0	18,926	0	80,851	0	0	0	1,404	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/01/2023	Paydown		107,956	107,956	105,089	104,977	0	2,979	0	2,979	0	107,956	0	0	0	1,579	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		12/25/2023	Paydown		75,092	75,092	69,684	69,707	0	5,385	0	5,385	0	75,092	0	0	0	1,953	01/25/2063
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		12/25/2023	Paydown	BARCLAYS CAPITAL INC	18,078	18,078	17,417	0	0	662	0	662	0	18,078	0	0	0	208	11/25/2063
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		07/11/2023	FIXED INC		1,988,640	2,000,000	1,998,500	1,999,809	0	150	0	150	0	1,999,904	0	(31,264)	(31,264)	61,931	01/30/2024
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		10/30/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,274	04/30/2052
48669R-AA-9	KCAP F3C A - CDO		12/20/2023	Paydown		1,076,817	1,076,817	1,075,583	1,076,715	0	102	0	102	0	1,076,817	0	0	0	48,900	12/20/2029
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		12/22/2023	Paydown		1,649,041	1,649,041	1,649,041	1,649,041	0	0	0	0	0	1,649,041	0	0	0	69,472	12/24/2035
52522D-AG-6	LXS 2006-16N AA1 - RMBS		12/26/2023	Paydown		39,670	39,669	30,804	38,886	0	784	0	784	0	39,670	0	0	0	919	11/25/2046
55283T-AA-6	MF1 2021-FL6 A - CMBS		12/18/2023	Paydown		87,679	87,679	87,679	87,679	0	0	0	0	0	87,679	0	0	0	4,285	07/18/2036
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2023	Paydown		113,819	113,819	113,815	113,817	0	1	0	1	0	113,819	0	0	0	3,196	10/15/2039
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	12/15/2023	Paydown		212,809	212,809	212,809	212,809	0	0	0	0	0	212,809	0	0	0	5,738	12/17/2035
58013M-FL-3	MCDONALD'S CORP		01/26/2023	JP Morgan		924,900	1,000,000	998,160	999,088	0	27	0	27	0	999,115	0	(74,215)	(74,215)	6,001	09/01/2025
58549R-AC-9	MELLO 22INV1 A2 - CMO/RMBS		12/25/2023	Paydown		93,945	93,945	93,006	92,922	0	1,023	0	1,023	0	93,945	0	0	0	1,567	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2023	Paydown		34,132	34,132	34,207	34,158	0	(26)	0	(26)	0	34,132	0	0	0	428	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/01/2023	Paydown		87,493	87,493	84,595	84,546	0	2,947	0	2,947	0	87,493	0	0	0	1,159	12/25/2051
61033R-AJ-2	MCMML 171R AR - CDO		10/22/2023	Paydown		370,910	370,910	370,910	370,910	0	0	0	0	0	370,910	0	0	0	7,437	04/23/2029
61772Q-AE-0	MSRM 2021-6 A3 - CMO/RMBS		12/01/2023	Paydown		90,079	90,079	90,670	90,542	0	(462)	0	(462)	0	90,079	0	0	0	1,236	09/25/2051
62946A-AC-8	NPRL 2017-1 A1 - ABS		12/20/2023	Paydown		193,726	193,726	185,795	186,599	0	7,127	0	7,127	0	193,726	0	0	0	3,678	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2023	Paydown		179,330	179,330	179,322	179,326	0	4	0	4	0	179,330	0	0	0	3,380	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS		05/19/2023	Paydown		5,972	5,972	5,971	5,971	0	2	0	2	0	5,972	0	0	0	38	03/20/2051
62953J-AA-3	NXTC 2017-2 A - CDO		09/25/2023	Paydown		382,909	382,909	382,909	382,881	0	28	0	28	0	382,909	0	0	0	15,256	10/25/2029
62954J-AA-2	NPRL 2019-1 A1 - ABS		12/20/2023	Paydown		121,119	121,119	121,118	121,120	0	(1)	0	(1)	0	121,119	0	0	0	1,574	09/20/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS		01/20/2023	Paydown		3,410	3,410	3,441	3,426	0	(17)	0	(17)	0	3,410	0	0	0	9	09/20/2049
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2023	Paydown	BARCLAYS CAPITAL INC	319,786	319,786	319,784	319,784	0	1	0	1	0	319,786	0	0	0	6,623	05/25/2026
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/28/2023	FIXED INC		976,880	1,000,000	998,050	999,718	0	48	0	48	0	999,724	0	(22,844)	(22,844)	16,799	02/07/2024
64016N-AA-5	NBLV 211 A2 - ABS		10/30/2023	Paydown		3,300	3,300	2,773	0	0	527	0	527	0	3,300	0	0	0	44	04/30/2051
64352V-MA-6	NCHET 2005-A A6 - RMBS		12/01/2023	Paydown		7,853	7,853	7,333	6,983	0	870	0	870	0	7,853	0	0	0	149	08/25/2035
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		12/25/2023	Paydown		212,430	212,430	212,428	212,429	0	2	0	2	0	212,430	0	0	0	3,947	03/25/2026
64831D-AB-8	NRZT 22INV1 - CMO/RMBS		12/25/2023	Paydown		60,093	60,093	47,267	47,200	0	12,892	0	12,892	0	60,093	0	0	0	962	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		12/01/2023	Paydown		26,877	26,877	25,831	0	0	1,046	0	1,046	0	26,877	0	0	0	180	07/25/2062
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	04/20/2023	Paydown		123,128	123,128	123,128	123,125	0	3	0	3	0	123,128	0	0	0	1,831	04/20/2028
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		12/01/2023	Paydown		60,369	60,369	56,264	56,168	0	4,201	0	4,201	0	60,369	0	0	0	1,051	12/26/2051
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		12/20/2023	Paydown		8,201	8,201	8,201	8,201	0	0	0	0	0	8,201	0	0	0	78	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		12/20/2023	Paydown		8,201	8,201	8,198	8,199	0	2	0	2	0	8,201	0	0	0	93	11/21/2050
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS		12/01/2023	Paydown		9,597	9,597	7,998	0	0	1,598	0	1,598	0	9,597	0	0	0	47	10/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2023	Paydown		128,935	128,935	130,647	130,447	0	(1,512)	0	(1,512)	0	128,935	0	0	0	1,800	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		12/25/2023	Paydown		218,544	218,544	189,655	189,889	0	28,889	0	28,889	0	218,544	0	0	0	2,037	12/26/2052
69120L-AA-1	ORTF 201 A - CDO	C	08/23/2023	Paydown		2,000,000	2,000,000	1,990,000	1,995,052	0	4,948	0	4,948	0	2,000,000	0	0	0	132,891	01/15/2031
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		12/01/2023	Paydown		45,215	45,215	45,349	45,289	0	(74)	0	(74)	0	45,215	0	0	0	581	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		15,133	15,131	15,469	15,373	0	(240)	0	(240)	0	15,133	0	0	0	319	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2023	Paydown		20,613	20,613	21,025	20,854	0	(242)	0	(242)	0	20,613	0	0	0	248	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2023	Paydown		8,535	8,535	8,659	8,616	0	(81)	0	(81)	0	8,535	0	0	0	157	11/26/2049
69377E-AA-7	PPPM 22INV1 A1 - RMBS		12/25/2023	Paydown		170,959	170,959	166,299	165,509	0	5,450	0	5,450	0	170,959	0	0	0	4,145	04/25/2067
69506Y-SC-4	PACIFIC WESTERN BANK		03/22/2023	GOLDMAN		480,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(320,000)	(320,000)	10,328	05/01/2031
69546M-AA-5	PAID 221 A - ABS		09/29/2023	Various		698,345	705,411	705,411	705,411	0	0	0	0	0	705,411	0	(7,066)	(7,066)	8,506	10/15/2029
70163Q-AE-8	PARLI 2R AR - CDO	C	10/20/2023	Paydown		237,826	237,826	237,826	237,826	0	0	0	0	0	237,826	0	0	0	14,160	10/20/2031

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ANNUAL STATEMENT FOR THE YEAR 2023 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	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 Contractual Maturity Date
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2023	Paydown		36,795	36,795	36,794	36,794	0	1	0	1	0	36,795	0	0	0	809	06/15/2044
74153W-CL-1	PRICOA GLOBAL FUNDING I		03/14/2023	Paydown		959,320	1,000,000	999,910	999,981	0	10	0	10	0	999,989	0	(40,669)	(40,669)	11,533	09/23/2024
74331C-AA-6	PROG 2020-SFR1 A - RMBS		04/01/2023	Paydown		1,331	1,331	1,331	1,331	0	0	0	0	0	1,331	0	0	0	6	04/17/2037
74331U-AA-6	PROG 22SFR3 A - CMBS		11/17/2023	Paydown		1,650	1,650	1,580	1,589	0	61	0	61	0	1,650	0	0	0	48	04/19/2039
74331U-AA-6	PROG 22SFR3 A - CMBS		12/17/2023	Paydown		9,384	9,384	8,986	9,038	0	347	0	347	0	9,384	0	0	0	152	04/19/2039
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		12/01/2023	Paydown		19,128	19,128	19,400	19,390	0	(262)	0	(262)	0	19,128	0	0	0	329	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2023	Paydown		34,086	34,086	34,594	34,560	0	(475)	0	(475)	0	34,086	0	0	0	601	12/27/2049
748956-AA-7	RCKT 23CES2 A1A - RMBS		12/01/2023	Paydown		48,663	48,663	48,662	0	0	0	0	0	48,663	0	0	0	555	09/25/2043	
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		12/01/2023	Various		154,296	195,744	158,001	167,312	0	3,489	8,445	(4,956)	0	162,356	0	(8,060)	(8,060)	6,966	01/25/2037
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2023	Paydown		7,516	7,516	7,632	7,651	0	(135)	0	(135)	0	7,516	0	0	0	148	09/27/2049
74935W-AA-2	RCKT 23CES1 A1A - CMO/RMBS		12/01/2023	Paydown		109,809	109,809	109,807	2	0	0	0	0	109,809	0	0	0	2,020	09/25/2043	
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2023	Paydown		198,136	198,136	196,787	196,478	0	1,658	0	1,658	0	198,136	0	0	0	2,866	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		117,506	117,506	115,138	114,983	0	2,523	0	2,523	0	117,506	0	0	0	1,500	01/25/2052
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		12/01/2023	Paydown		38,435	38,435	32,555	27,453	0	1,071	0	1,071	0	28,524	0	0	0	1,027	06/25/2036
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		12/25/2023	Paydown		30,767	30,767	30,529	30,582	0	185	0	185	0	30,767	0	0	0	592	10/25/2063
74969T-AA-8	RPIT 2021-HB1 A - RMBS		12/25/2023	Paydown		658,147	658,147	658,146	658,152	0	(5)	0	(5)	0	658,147	0	0	0	3,947	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		12/25/2023	Paydown		64,605	64,605	63,897	63,899	0	706	0	706	0	64,605	0	0	0	1,069	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2023	Paydown		63,807	63,807	63,719	63,720	0	87	0	87	0	63,807	0	0	0	1,540	01/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2023	Paydown		86,504	86,504	85,819	85,895	0	809	0	809	0	86,504	0	0	0	1,928	03/25/2067
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		12/14/2023	Various		624,795	751,575	585,269	618,460	0	12,613	0	12,613	0	631,073	0	(6,278)	(6,278)	32,561	05/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2023	Paydown		65,977	65,977	66,492	66,398	0	(421)	0	(421)	0	65,977	0	0	0	837	07/25/2051
75575J-AA-3	RCMT 2020-FL4 A - CMBS		06/26/2023	Paydown		1,238,058	1,238,058	1,238,058	1,238,058	0	0	0	0	0	1,238,058	0	0	0	35,631	02/26/2035
78434K-AA-5	SGR 222 A1 - CMO/RMBS		12/01/2023	Paydown		89,889	89,889	89,832	89,834	0	54	0	54	0	89,889	0	0	0	2,815	08/25/2062
803169-AG-4	SRANC 3R AFR - CDO	C	12/22/2023	Paydown		368,318	368,318	368,318	368,341	0	(22)	0	(22)	0	368,318	0	0	0	9,025	06/24/2030
81742L-AA-4	SEQ1 1 A - CDO	C	10/15/2023	Paydown		573,612	573,612	573,612	573,612	0	0	0	0	0	573,612	0	0	0	15,501	04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2023	Paydown		40,217	40,217	40,920	40,824	0	(607)	0	(607)	0	40,217	0	0	0	866	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown		15,378	15,378	15,700	15,793	0	(415)	0	(415)	0	15,378	0	0	0	364	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2023	Paydown		43,153	43,153	44,218	43,878	0	(725)	0	(725)	0	43,153	0	0	0	714	03/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		12/01/2023	Paydown		80,264	80,264	81,104	80,984	0	(720)	0	(720)	0	80,264	0	0	0	1,113	11/27/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2023	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		12/20/2023	Paydown		10,000	10,000	10,627	10,532	0	(532)	0	(532)	0	10,000	0	0	0	149	01/20/2050
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		12/26/2023	Paydown		182,101	182,101	139,307	180,750	0	1,351	0	1,351	0	182,101	0	0	0	3,202	12/25/2035
85325W-AA-6	STANDARD CHARTERED PLC	C	01/31/2023	GOLDMAN		945,740	1,000,000	999,990	1,000,023	0	1	0	1	0	1,000,024	0	(54,284)	(54,284)	14,252	01/30/2026
85572R-AA-7	STARR 2018-1 A - ABS		12/15/2023	Paydown		160,957	160,957	160,339	160,679	0	279	0	279	0	160,957	0	0	0	3,340	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2023	Paydown		51,454	51,454	51,451	51,453	0	0	0	0	0	51,454	0	0	0	1,104	03/15/2044
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2023	Paydown		33,161	26,261	20,959	33,140	0	21	0	21	0	33,161	0	0	0	1,107	07/25/2035
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/27/2023	Paydown		388,407	388,407	367,044	369,010	0	19,397	0	19,397	0	388,407	0	0	0	2,576	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2023	Various		232,001	283,552	227,468	220,467	0	11,267	0	11,267	0	231,734	0	267	267	7,669	11/25/2036
87267C-AA-6	TRP 211 A - ABS		12/17/2023	Paydown		195,797	195,797	179,494	180,444	0	15,353	0	15,353	0	195,797	0	0	0	2,402	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	10/02/2023	Paydown		73,126	73,126	73,126	73,105	0	21	0	21	0	73,126	0	0	0	2,868	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS		08/25/2023	Paydown		7,500	7,500	7,383	7,402	0	98	0	98	0	7,500	0	0	0	186	05/25/2046
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2023	Paydown		33,750	33,750	28,487	28,849	0	4,901	0	4,901	0	33,750	0	0	0	387	08/25/2051
882508-BB-9	TEXAS INSTRUMENTS INC		07/11/2023	INC		1,015,414	1,040,000	1,032,002	1,038,583	0	651	0	651	0	1,038,988	0	(23,573)	(23,573)	18,048	05/15/2024
88603U-AA-7	THRS 2021 A - ABS	C	12/15/2023	Paydown		111,752	111,752	111,747	111,750	0	2	0	2	0	111,752	0	0	0	1,920	07/16/2040
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		12/01/2023	Paydown		18,520	18,520	18,520	0	0	0	0	0	18,520	0	0	0	0	172	10/25/2063
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		07/11/2023	US BANCORP		959,550	1,000,000	999,100	999,713	0	100	0	100	0	999,777	0	(40,227)	(40,227)	15,333	10/07/2024
89613T-AA-6	TAH 2018-SFR1 A - CMBS		11/01/2023	Paydown		16,380	16,380	16,286	16,380	0	0	0	0	0	16,380	0	0	0	588	05/19/2037
89613T-AA-6	TAH 2018-SFR1 A - CMBS		12/01/2023	Paydown		91,315	91,315	90,789	91,315	0	0	0	0	0	91,315	0	0	0	2,197	05/19/2037
89616Q-AA-9	TON 2022-SFR1 A - CMBS		12/01/2023	Paydown		1,794	1,794	1,794	1,785	0	9	0	9	0	1,794	0	0	0	69	04/19/2039

ANNUAL STATEMENT FOR THE YEAR 2023 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	
89657B-AA-2	TRL 191 A1 - ABS		12/17/2023	Paydown		41,882	41,882	41,861	41,870	0	12	0	12	0	41,882	0	0	0	842	04/17/2049	
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2023	Paydown		79,783	79,783	79,750	79,751	0	32	0	32	0	79,783	0	0	0	978	06/20/2051	
898203-AA-2	TFINS 2017-2 A1 - CDO	C.	12/20/2023	Paydown		209,633	209,633	205,441	206,431	0	3,202	0	3,202	0	209,633	0	0	0	7,865	09/20/2039	
89822P-AA-1	TFINS 201 A1 - CDO		10/16/2023	Paydown		82,499	82,499	82,499	82,499	0	0	0	0	0	82,499	0	0	0	2,153	04/16/2040	
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2023	Paydown		59,879	59,879	59,878	59,882	0	(3)	0	(3)	0	59,879	0	0	0	718	02/28/2051	
90355R-AC-6	UIM 211NV3 A3 - CMO/RMBS		12/01/2023	Paydown		154,236	154,236	149,392	149,207	0	5,029	0	5,029	0	154,236	0	0	0	2,129	11/25/2051	
904764-AX-5	UNILEVER CAPITAL CORP		07/11/2023	INC	KEYBANK CAPITAL MARKETS	1,219,838	1,250,000	1,237,588	1,247,721	0	1,019	0	1,019	0	1,248,472	0	(28,635)	(28,635)	22,389	05/05/2024	
91824N-AC-6	UIM 211 A3 - CMO/RMBS		12/01/2023	Paydown		82,545	82,545	83,216	83,084	0	(539)	0	(539)	0	82,545	0	0	0	1,098	08/25/2051	
92258W-AA-3	VCC 233 A - RMBS		08/25/2023	Paydown		6,146	6,146	6,145	0	0	1	0	1	0	6,146	0	0	0	0	08/25/2053	
92258W-AA-3	VCC 233 A - CMBS		12/01/2023	Paydown		82,277	82,277	82,263	0	0	14	0	14	0	82,277	0	0	0	1,843	08/25/2053	
92259H-AA-5	VCC 234 A - CMBS		12/01/2023	Paydown		5,310	5,310	5,309	0	0	0	0	0	5,310	0	0	0	55	11/25/2053		
92259T-AA-9	VCC 2021-1 A - CMBS		12/01/2023	Paydown		154,688	154,688	154,675	154,669	0	19	0	19	0	154,688	0	0	0	984	05/25/2051	
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		12/01/2023	Paydown		139,194	139,194	137,908	137,673	0	1,521	0	1,521	0	139,194	0	0	0	3,670	06/27/2067	
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		12/01/2023	Paydown		44,536	44,536	44,535	44,396	0	139	0	139	0	44,536	0	0	0	1,248	07/25/2067	
927958-AA-6	VISIO 231 A1 - RMBS		12/25/2023	Paydown		182,475	182,475	182,475	0	0	0	0	0	182,475	0	0	0	5,098	03/25/2058		
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2023	Paydown		8,042	8,042	8,074	7,909	0	133	0	133	0	8,042	0	0	0	268	06/25/2033	
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		12/01/2023	Paydown		29,537	30,475	23,606	29,051	0	486	0	486	0	29,537	0	0	0	553	05/25/2037	
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		12/01/2023	Paydown		7,725	8,027	7,152	7,611	0	114	0	114	0	7,725	0	0	0	147	11/25/2036	
95002K-AA-1	WFMS 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		33,469	33,469	33,866	33,491	0	(22)	0	(22)	0	33,469	0	0	0	524	12/27/2049	
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2023	Paydown		10,031	10,031	9,010	9,986	0	396	0	396	0	10,031	0	0	0	244	03/16/2048	
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2023	Paydown		16,247	16,247	14,409	14,560	0	1,687	0	1,687	0	16,247	0	0	0	242	06/15/2051	
96033E-AA-6	WESTR 231 A - RMBS		12/01/2023	Paydown		119,863	119,866	119,668	0	0	195	0	195	0	119,863	0	0	0	1,999	12/21/2037	
96524V-AA*-7	WHITEHORSE FINANCE, INC.		08/07/2023	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	60,000	08/07/2023		
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2023	Paydown		70,296	70,296	70,293	70,293	0	4	0	4	0	70,296	0	0	0	1,148	05/15/2046	
974153-AB-4	WSTOP 201 A2 - RMBS		06/05/2023	Paydown		10,000	10,000	9,494	9,539	0	461	0	461	0	10,000	0	0	0	107	12/05/2050	
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C.	10/16/2023	Paydown		142,485	142,485	142,485	142,485	0	0	0	0	0	142,485	0	0	0	9,268	07/16/2031	
98878C-AA-4	ZCCP 181 A1 - CDO		11/21/2023	Various		989,870	989,801	989,801	989,801	0	0	0	0	0	989,801	0	69	69	67,062	01/16/2031	
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2023	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)						57,303,086	58,497,304	57,464,869	56,224,895	8,921	371,853	8,445	372,328	0	58,120,190	0	(817,103)	(817,103)	1,772,915	XXX	
2509999997. Total - Bonds - Part 4						70,056,695	71,187,004	70,861,727	69,156,792	8,921	367,457	8,445	367,933	0	71,132,736	0	(1,076,041)	(1,076,041)	2,006,812	XXX	
2509999998. Total - Bonds - Part 5						1,000,000	1,000,000	997,500	0	0	2,500	0	2,500	0	1,000,000	0	0	0	18,018	XXX	
2509999999. Total - Bonds						71,056,695	72,187,004	71,859,227	69,156,792	8,921	369,957	8,445	370,433	0	72,132,736	0	(1,076,041)	(1,076,041)	2,024,830	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT		08/08/2023	Strategas Securities LLC		28,750,000	129,907	62,963	84,238	(52,374)	0	0	(52,374)	0	31,864	0	98,043	98,043	0		
06738E-20-4	BARCLAYS ADR REP 4 ORD	C.	11/27/2023	WOLFE TRAHAN SECURITIES		37,500,000	265,907	187,875	292,500	(104,625)	0	0	(104,625)	0	187,875	0	78,032	78,032	13,920		
018190-89-8	DEUTSCHE BANK N ORD	C.	11/27/2023	Various		24,975,000	300,784	203,546	287,712	(84,166)	0	0	(84,166)	0	203,546	0	97,238	97,238	8,104		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						696,597	XXX	454,384	664,450	(241,165)	0	0	(241,165)	0	423,285	0	273,313	273,313	22,024	XXX	
5989999997. Total - Common Stocks - Part 4						696,597	XXX	454,384	664,450	(241,165)	0	0	(241,165)	0	423,285	0	273,313	273,313	22,024	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						696,597	XXX	454,384	664,450	(241,165)	0	0	(241,165)	0	423,285	0	273,313	273,313	22,024	XXX	
5999999999. Total - Preferred and Common Stocks						696,597	XXX	454,384	664,450	(241,165)	0	0	(241,165)	0	423,285	0	273,313	273,313	22,024	XXX	
6009999999 - Totals						71,753,292	XXX	72,313,611	69,821,241	(232,244)	369,957	8,445	129,268	0	72,556,021	0	(802,728)	(802,728)	2,046,855	XXX	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 5

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

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
05492K-AC-3	BDS 2019-FL4 AS - CDO	C	02/01/2023	Amherst Securities Group LLC	05/17/2023	Paydown	1,000,000	997,500	1,000,000	1,000,000	0	2,500	0	2,500	0	0	0	0	18,018	2,607	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,000,000	997,500	1,000,000	1,000,000	0	2,500	0	2,500	0	0	0	0	18,018	2,607	
2509999998. Total - Bonds							1,000,000	997,500	1,000,000	1,000,000	0	2,500	0	2,500	0	0	0	0	18,018	2,607	
4509999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								997,500	1,000,000	1,000,000	0	2,500	0	2,500	0	0	0	0	18,018	2,607	

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 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third Bank Cincinnati, OH		0.650	860	0	37,535	.XXX.
The Bank of New York Mellon New York, NY		2.250	708	0	5,295	.XXX.
Cash Held with Securities On Deposit	SD	0.000	0	0	2,680	.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	1,568	0	45,510	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	1,568	0	45,510	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	1,568	0	45,510	XXX

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

1. January.....	182,701	4. April.....	132,767	7. July.....	142,216	10. October.....	124,944
2. February....	198,596	5. May.....	149,217	8. August.....	151,080	11. November...	137,457
3. March.....	143,720	6. June.....	141,581	9. September	115,449	12. December	45,510

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					0	0	0
31846V-41-9	FIRST AMER:TRS CBG V	SD	12/04/2023	5.100		3	0	5
825252-40-6	INVESCO TREASURY INST		12/29/2023	5.250		28,072,910	64,352	468,263
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/04/2023	5.210		1	0	5
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					28,072,913	64,352	468,273
233809-30-0	FIDELITY IMM:TRS 0 I	SD	12/04/2023	5.220		0	0	24
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/01/2023	0.000		4,550	11	72
8309999999	Subtotal - All Other Money Market Mutual Funds					4,550	11	96
8609999999	Total Cash Equivalents					28,077,463	64,363	468,369

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

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	224,832	213,756
5. California	CA	B. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	33,144,125	32,570,495
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	134,795	138,844
9. District of Columbia	DC		0	0	0	0
10. Florida	FL	O. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	579,415	537,654
11. Georgia	GA	O. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	104,623	102,071
12. Hawaii	HI		0	0	0	0
13. Idaho	ID	B. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	74,905	75,733
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	154,679	143,102
23. Michigan	MI	O. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	157,060	154,911
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	O. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	309,802	326,542
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ	O. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	230,061	238,557
32. New Mexico	NM	B. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	363,247	351,199
33. New York	NY		0	0	0	0
34. North Carolina	NC	O. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	334,347	345,995
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	B. PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	3,165,554	3,086,786	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR	B. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	1,488,920	1,437,375
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI	B. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	109,605	106,930
41. South Carolina	SC	B. PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	154,959	150,762
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	249,933	243,164
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	605,277	598,027
59. Subtotal	XXX	XXX	3,165,554	3,086,786	38,420,584	37,735,116
DETAILS OF WRITE-INS						
5801. U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION	0	0	605,277	598,027
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	605,277	598,027