



QUARTERLY STATEMENT

As of March 31, 2021  
of the Condition and Affairs of the

EVERGREEN NATIONAL INDEMNITY COMPANY

NAIC Group Code.....4869, 4869 (Current Period) (Prior Period)	NAIC Company Code..... 12750	Employer's ID Number..... 36-2467238
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... December 30, 1939	Commenced Business..... January 1, 1940	
Statutory Home Office	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number) (City or Town, State, Country and Zip Code)	440-229-3420 (Area Code) (Telephone Number)
Mail Address	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number) (City or Town, State, Country and Zip Code)	440-229-3403 (Area Code) (Telephone Number)
Internet Web Site Address		
Statutory Statement Contact	DAVID ALAN CANZONE (Name) dcanzone@evergreen-national.com (E-Mail Address)	440-229-3403 (Area Code) (Telephone Number) (Extension) 440-229-3421 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MATTHEW TRACY TUCKER	PRESIDENT	2. DAVID ALAN CANZONE	CFO/TREASURER
3. WAN CHEN COLLIER	SECRETARY	4. ROBERT WILLARD SHEPARD	CHIEF ADMINISTRATIVE OFFICER

OTHER

AARON TANNER ORT	CHIEF UNDERWRITING OFFICER
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DIRECTORS OR TRUSTEES

CHARLES KYLE SLATERY	MATTHEW TRACY TUCKER	ROBERT WILLARD SHEPARD	JAMES DONALD LACKIE
DAVID ALAN CANZONE	EMMEL BERNHARDT GOLDEN III		

State of..... Ohio  
County of..... Cuyahoga

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.

(Signature) MATTHEW TRACY TUCKER 1. (Printed Name) PRESIDENT (Title)	(Signature) DAVID ALAN CANZONE 2. (Printed Name) CFO/TREASURER (Title)	(Signature) WAN CHEN COLLIER 3. (Printed Name) SECRETARY (Title)
Subscribed and sworn to before me This _____ day of _____	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [ X ] No [ ] _____ _____ _____

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	30,065,937		30,065,937	27,443,195
2. Stocks:				
2.1 Preferred stocks.....	5,925,905		5,925,905	5,261,365
2.2 Common stocks.....	12,726,179		12,726,179	11,274,758
3. Mortgage loans on real estate:				
3.1 First liens.....	498,522		498,522	498,522
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....3,868,836), cash equivalents (\$.....2,994,324) and short-term investments (\$.....50,306).....	6,913,466		6,913,466	8,054,702
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	5,036,924		5,036,924	4,667,564
9. Receivables for securities.....			0	281,075
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	61,166,933	0	61,166,933	57,481,182
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	438,243		438,243	281,290
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,666,099		1,666,099	994,006
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	243,685		243,685	224,597
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	42,989	12,721	30,268	1,642
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	63,557,948	12,721	63,545,228	58,982,717
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	63,557,948	12,721	63,545,228	58,982,717

DETAILS OF WRITE-INS

1101. ....			0	
1102. ....			0	
1103. ....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Miscellaneous Receivable.....	35,516	5,248	30,268	1,642
2502. Prepaid Insurance.....	7,473	7,473	0	
2503. ....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	42,989	12,721	30,268	1,642

EVERGREEN NATIONAL INDEMNITY COMPANY  
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,920,371).....	5,942,822	5,859,232
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	730,716	697,705
4. Commissions payable, contingent commissions and other similar charges.....	435	435
5. Other expenses (excluding taxes, licenses and fees).....	244,372	170,840
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....		192,881
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	476,832	216,832
7.2 Net deferred tax liability.....	788,483	303,095
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....8,600,024 and including warranty reserves of \$.....181,360 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	7,421,803	7,785,732
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,060,632	2,494,525
13. Funds held by company under reinsurance treaties.....	126,587	119,963
14. Amounts withheld or retained by company for account of others.....	2,741,229	1,371,913
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,644,285	1,566,787
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	22,178,196	20,779,940
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	22,178,196	20,779,940
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,018,004	3,018,004
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	25,841,820	25,841,820
35. Unassigned funds (surplus).....	12,507,208	9,342,953
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	41,367,032	38,202,777
38. Totals (Page 2, Line 28, Col. 3).....	63,545,228	58,982,717

DETAILS OF WRITE-INS		
2501. Pledged as Collateral.....	1,644,285	1,566,787
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,644,285	1,566,787
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

EVERGREEN NATIONAL INDEMNITY COMPANY  
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....7,283,890).....	8,949,771	9,427,636	36,890,967
1.2 Assumed..... (written \$.....696,612).....	690,485	591,775	2,158,720
1.3 Ceded..... (written \$.....3,744,735).....	5,040,559	5,102,181	20,527,636
1.4 Net..... (written \$.....4,235,767).....	4,599,697	4,917,230	18,522,051
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,991,813):			
2.1 Direct.....	1,903,453	1,306,756	4,156,187
2.2 Assumed.....	78,420	(1,807)	(260,372)
2.3 Ceded.....	807,443	(48,311)	(658,144)
2.4 Net.....	1,174,430	1,353,260	4,553,959
3. Loss adjustment expenses incurred.....	63,428	40,402	(179,266)
4. Other underwriting expenses incurred.....	2,492,681	2,247,261	10,402,277
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,730,539	3,640,923	14,776,970
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	869,158	1,276,307	3,745,081
INVESTMENT INCOME			
9. Net investment income earned.....	454,588	539,042	1,672,329
10. Net realized capital gains (losses) less capital gains tax of \$.....0.....	329,625	(486,144)	(542,817)
11. Net investment gain (loss) (Lines 9 + 10).....	784,213	52,898	1,129,512
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	1,244	1,080	27,081
15. Total other income (Lines 12 through 14).....	1,244	1,080	27,081
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	1,654,615	1,330,285	4,901,674
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	1,654,615	1,330,285	4,901,674
19. Federal and foreign income taxes incurred.....	260,000	340,000	1,114,488
20. Net income (Line 18 minus Line 19) (to Line 22).....	1,394,615	990,285	3,787,186
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	38,202,777	36,942,138	36,942,138
22. Net income (from Line 20).....	1,394,615	990,285	3,787,186
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....473,203.....	1,779,955	(4,758,805)	(50,869)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(69,303)	72,213	86,280
27. Change in nonadmitted assets.....	58,988	(402,461)	(111,958)
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(2,450,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	3,164,255	(4,098,768)	1,260,639
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	41,367,032	32,843,370	38,202,777
DETAILS OF WRITE-INS			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous Income.....	1,244	1,080	27,081
1402. ....			
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,244	1,080	27,081
3701. Misc Surplus Change.....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

EVERGREEN NATIONAL INDEMNITY COMPANY  
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,129,782	3,725,923	18,612,522
2. Net investment income.....	292,812	572,772	1,794,592
3. Miscellaneous income.....	1,244	1,080	27,081
4. Total (Lines 1 through 3).....	3,423,838	4,299,775	20,434,195
5. Benefit and loss related payments.....	1,109,928	820,036	3,170,097
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	2,642,447	2,675,477	10,820,717
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			735,000
10. Total (Lines 5 through 9).....	3,752,375	3,495,513	14,725,814
11. Net cash from operations (Line 4 minus Line 10).....	(328,537)	804,262	5,708,381
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,361,395	1,349,334	8,113,869
12.2 Stocks.....	1,178,085	2,909,168	4,439,724
12.3 Mortgage loans.....			
12.4 Real estate.....			1
12.5 Other invested assets.....	17,890	111,426	197,507
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(191)		
12.7 Miscellaneous proceeds.....	281,075	300,005	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,838,254	4,669,933	12,751,101
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	4,989,386	2,631,161	9,159,463
13.2 Stocks.....	781,577	2,046,975	4,051,382
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	306,672	676,875	742,569
13.6 Miscellaneous applications.....			281,075
13.7 Total investments acquired (Lines 13.1 to 13.6).....	6,077,636	5,355,011	14,234,489
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,239,382)	(685,078)	(1,483,388)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			2,450,000
16.6 Other cash provided (applied).....	1,426,683	(71,435)	716,775
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	1,426,683	(71,435)	(1,733,225)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(1,141,236)	47,749	2,491,768
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	8,054,702	5,562,934	5,562,934
19.2 End of period (Line 18 plus Line 19.1).....	6,913,466	5,610,683	8,054,702

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
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**NOTES TO FINANCIAL STATEMENTS**

**Note 1 – Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices  
N/A

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,394,615	\$ 3,787,186
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP N/A				\$	\$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP N/A				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 1,394,615	\$ 3,787,186
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 41,367,032	\$ 38,202,777
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP N/A				\$	\$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP N/A				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 41,367,032	\$ 38,202,777

N/A

B. Use of Estimates in the Preparation of the Financial Statement  
No significant changes

C. Accounting Policy  
N/A

(1) Basis for Short-Term Investments  
No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method  
N/A

(3) Basis for Common Stocks  
No significant changes

(4) Basis for Preferred Stocks  
No significant changes

(5) Basis for Mortgage Loans  
No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology  
N/A

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities  
No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities  
No significant changes

(9) Accounting Policies for Derivatives  
No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation  
No significant changes

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses  
No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period  
No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables  
No significant changes

D. Going Concern  
N/A

**Note 2 – Accounting Changes and Corrections of Errors**

No significant changes

**Note 3 – Business Combinations and Goodwill**

No significant changes

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

(2) Securities with Recognized Other-Than-Temporary Impairment

NOTES TO FINANCIAL STATEMENTS

(2)	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value 1 – 2
OTTI Recognized 1 <sup>st</sup> Quarter			
a. Intent to sell	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1 <sup>st</sup> Quarter	\$ None	\$	\$
OTTI Recognized 2 <sup>nd</sup> Quarter			
d. Intent to sell	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2 <sup>nd</sup> Quarter	\$	\$	\$
OTTI Recognized 3 <sup>rd</sup> Quarter			
g. Intent to sell	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3 <sup>rd</sup> Quarter	\$	\$	\$
OTTI Recognized 4 <sup>th</sup> Quarter			
j. Intent to sell	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l. Total 4 <sup>th</sup> Quarter	\$	\$	\$
m. Annual aggregate total	XXX		XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	\$	\$	\$	\$	\$	
Total			\$			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 11,307
	2. 12 Months or Longer	\$ 72,015
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 1,216,054
	2. 12 Months or Longer	\$ 1,024,372

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions  
Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale  
Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
Not Applicable
- J. Real Estate  
No significant changes
- K. Low-Income Housing Tax Credits (LIHTC)  
No significant changes
- L. Restricted Assets  
No significant changes
- M. Working Capital Finance Investments  
Not Applicable

NOTES TO FINANCIAL STATEMENTS

- N.      Offsetting and Netting of Assets and Liabilities  
          Not Applicable
- O.      5GI Securities  
          No significant changes
- P.      Short Sales  
          No significant changes
- Q.      Prepayment Penalty and Acceleration Fees  
          No significant changes
- R.      Reporting Entity's Share of Cash Pool by Asset Type  
          No significant changes

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant changes

**Note 7 – Investment Income**

No significant changes

**Note 8 – Derivative Instruments**

Not Applicable

**Note 9 – Income Taxes**

No significant changes

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

**Note 11 – Debt**

Not Applicable

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

Not Applicable

**Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations**

No significant changes

**Note 14 – Liabilities, Contingencies and Assessments**

No significant changes

**Note 15 – Leases**

No significant changes

**Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk**

No significant changes

**Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

No significant changes

**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans**

No significant changes

**Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant changes

**Note 20 – Fair Value Measurements**

- A.      Fair Value Measurements
- (1)    Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$	4,004,265	\$	\$	\$ 4,004,265
Preferred Stocks	\$	2,255,905	\$	\$	\$ 2,255,905
Common Stocks	\$ 12,726,179	\$	\$	\$	\$ 12,726,179
Total	\$ 12,726,179	\$ 6,260,170	\$	\$	\$ 18,986,349
Liabilities at Fair Value					



**NOTES TO FINANCIAL STATEMENTS**

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
b. Liabilities										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

(3) Policies when Transfers Between Levels are Recognized

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

(5) Fair Value Disclosures for Derivative Assets and Liabilities

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 30,621,960	\$ 30,065,937	\$ 3,183,656	\$ 27,438,304	\$	\$	\$
Preferred Stocks	\$ 6,027,091	\$ 5,925,905	\$	\$ 6,027,091	\$	\$	\$
Common Stocks	\$ 12,726,179	\$ 12,726,179	\$ 12,726,179	\$	\$	\$	\$
Mortgage Loans	\$	\$ 498,522	\$	\$	\$	\$	\$
Cash & Short Term Investments	\$ 6,913,466	\$ 6,913,466	\$ 6,913,466	\$	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	\$ 498,522	0.1	01/29/2016	Not avaiable for public sale therefore price not available.

E. NAV Practical Expedient Investments

**Note 21 – Other Items**

No significant changes

**Note 22 – Events Subsequent**

Subsequent events have been considered for these statutory financial statements which are to be issued on. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

**Note 23 – Reinsurance**

No significant changes

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

F. Risk Sharing Provisions of the Affordable Care Act  
Not Applicable

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$6.56 million. As of March 31, 2021, \$1.02 million has been paid for net incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4.72 million as a result of re-estimation of unpaid claims and claim adjustment expenses on the surety lines of business. Therefore, there has been a \$.82 million favorable prior year

NOTES TO FINANCIAL STATEMENTS

development since December 31, 2020 to March 31, 2021. The decrease is the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. None of the decrease the Company experienced was due to retrospectively rated policies.

B. Information about Significant Changes in Methodologies and Assumptions

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

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

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes ☐ No ☒

1.2

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

Yes ☐ No ☐

2.1

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

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

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

Yes ☒ No ☐

3.2

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

Yes ☐ No ☒

3.3

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

3.4

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

Yes ☐ No ☒

3.5

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

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes ☐ No ☒

4.2

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

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

5.

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

Yes ☐ No ☒ N/A ☐

6.1

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

12/31/2019

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2019

6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

08/24/2020

6.4

By what department or departments?  
OHIO DEPARTMENT OF INSURANCE

6.5

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

Yes ☐ No ☐ N/A ☒

6.6

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

Yes ☒ No ☐ N/A ☐

7.1

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

Yes ☐ No ☒

7.2

If yes, give full information:

8.1

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

Yes ☐ No ☒

8.2

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

8.3

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

Yes ☐ No ☒

8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.1

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

Yes ☒ No ☐

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒

9.21

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

9.3

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

Yes ☐ No ☒

9.31

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

Yes ☐ No ☒

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

\$0

INVESTMENT

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

Yes ☐ No ☒

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

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

\$0

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

\$0

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

Yes ☐ No ☒

14.2 If yes, please complete the following:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
0	0
0	0
0	0
0	0
0	0
\$0	\$0
\$0	\$0

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

Yes ☐ No ☒

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☐ N/A ☒

If no, attach a description with this statement.

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

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

\$0

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

\$0

16.3 Total payable for securities lending reported on the liability page:

\$0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

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

1 Name of Custodian(s)	2 Custodian Address
Huntington Bank	7 Easton Oval, Columbus, OH 43219

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes ☐ No ☒

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

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

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

1 Name of Firm or Individual	2 Affiliation
NFC INVESTMENTS, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes ☒ No ☐

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes ☒ No ☐

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
132844	NFC INVESTMENTS, LLC		SEC	DS

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes ☒ No ☐

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19.

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

a.

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

b.

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

c.

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

Has the reporting entity self-designated 5GI securities?

Yes ☒

No ☐
20.

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

a.

The security was purchased prior to January 1, 2018.

b.

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

c.

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

d.

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

Has the reporting entity self-designated PLGI securities?

Yes ☐

No ☒
21.

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

a.

The security was purchased prior to January 1, 2019.

b.

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

c.

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

d.

The fund only or predominantly holds bonds in its portfolio.

e.

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

f.

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

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes ☐

No ☒

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

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

Yes [ ]    No [ ]    N/A [ X ]

2.

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

Yes [ ]    No [ X ]

3.1

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

Yes [ ]    No [ X ]

3.2

If yes, give full and complete information thereto:

4.1

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

Yes [ ]    No [ X ]

4.2

If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.

Operating Percentages:

5.1    A&H loss percent

5.2    A&H cost containment percent

5.3    A&H expense percent excluding cost containment expenses

0.000%

0.000%

0.000%

6.1

Do you act as a custodian for health savings accounts?

Yes [ ]    No [ X ]

6.2

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

\$ 0

6.3

Do you act as an administrator for health savings accounts?

Yes [ ]    No [ X ]

6.4

If yes, please provide the amount of funds administered as of the reporting date.

\$ 0

7.

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

Yes [ X ]    No [ ]

7.1

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

Yes [ ]    No [ ]

**EVERGREEN NATIONAL INDEMNITY COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..L...	.....200,363	.....259,895	.....13,872	.....9,350	.....328,783	.....475,130
2.	Alaska.....AK	..L...						
3.	Arizona.....AZ	..L...	.....10,528	.....15,517		.....331	.....17,387	.....34,472
4.	Arkansas.....AR	..L...	.....132,678	.....115,096	.....5,715		.....206,759	.....208,421
5.	California.....CA	..L...	.....99,969	.....125,031			.....166,924	.....411,440
6.	Colorado.....CO	..L...	.....52,041	.....36,693			.....74,412	.....43,493
7.	Connecticut.....CT	..L...	.....77,838	.....133,630		.....121,694	.....173,832	.....543,247
8.	Delaware.....DE	..L...	.....58,725	.....73,172	.....44,096	.....48,364	.....55,488	.....30,036
9.	District of Columbia.....DC	..L...	.....3,363	.....3,247			.....17,716	.....28,903
10.	Florida.....FL	..L...	.....170,743	.....119,850	.....32,355	.....38,211	.....218,922	.....12,573
11.	Georgia.....GA	..L...	.....812,090	.....611,118	.....369,333	.....165,515	.....1,152,924	.....207,877
12.	Hawaii.....HI	..N...						
13.	Idaho.....ID	..L...	.....906				.....1,513	
14.	Illinois.....IL	..L...	.....50,263	.....394,349	.....33,381	.....8,073	.....78,559	.....697,537
15.	Indiana.....IN	..L...	.....81,717	.....69,681	.....30,657	.....17,933	.....98,835	.....66,509
16.	Iowa.....IA	..L...	.....27,368	.....39,527	.....20,536	.....7,934	.....25,770	.....30,351
17.	Kansas.....KS	..L...	.....63,109	.....60,246	.....26,901	.....15,114	.....74,257	.....49,813
18.	Kentucky.....KY	..L...	.....198,244	.....220,866	.....109,913	.....57,944	.....3,646,683	.....3,987,877
19.	Louisiana.....LA	..L...	.....269,668	.....462,920			.....453,390	.....888,447
20.	Maine.....ME	..L...	.....48,321	.....21,896			.....80,684	.....42,041
21.	Maryland.....MD	..L...	.....83,204	.....45,706	.....10,068	.....33,343	.....134,900	.....82,550
22.	Massachusetts.....MA	..L...	.....79,377	.....83,224			.....132,540	.....161,247
23.	Michigan.....MI	..L...	.....685,080	.....648,033	.....76,136	.....4,394	.....1,120,811	.....1,196,517
24.	Minnesota.....MN	..L...	.....60,864	.....92,914	.....21,170	.....32,122	.....72,352	.....73,674
25.	Mississippi.....MS	..L...	.....83,697	.....101,442	.....12,290	.....7,237	.....128,831	.....163,838
26.	Missouri.....MO	..L...	.....180,719	.....87,556	.....15,624	.....31,849	.....958,212	.....700,193
27.	Montana.....MT	..L...	.....280	.....1,540				.....10,005
28.	Nebraska.....NE	..L...	.....71,849	.....15,193	.....7,849	.....1,346	.....108,621	.....8,555
29.	Nevada.....NV	..L...	.....10,394	.....5,490			.....20,724	.....4,344
30.	New Hampshire.....NH	..L...	.....29,354	.....134,928			.....49,014	.....259,065
31.	New Jersey.....NJ	..L...	.....3,054	.....4,778	.....14,306	.....9,548	.....6,253	.....1,413
32.	New Mexico.....NM	..L...	.....25,435	.....15,362		.....66	.....44,292	.....31,950
33.	New York.....NY	..L...	.....225,697	.....256,527			.....393,469	.....588,360
34.	North Carolina.....NC	..E...	.....27,222	.....35,994	.....26,716	.....15,256	.....36,678	.....26,702
35.	North Dakota.....ND	..L...	.....3,948	.....3,525	.....1,923		.....5,152	.....3,512
36.	Ohio.....OH	..L...	.....543,595	.....490,943	.....10,614	.....530	.....1,440,262	.....1,358,940
37.	Oklahoma.....OK	..L...	.....228,753	.....112,610	.....41,513	.....8,914	.....281,614	.....180,268
38.	Oregon.....OR	..L...	.....15,340	.....12,740			.....19,500	.....19,863
39.	Pennsylvania.....PA	..L...	.....636,381	.....556,105	.....25,036	.....147,707	.....1,068,333	.....989,571
40.	Rhode Island.....RI	..L...						
41.	South Carolina.....SC	..L...	.....125,834	.....309,686	.....187,530	.....153,989	.....1,006,172	.....898,281
42.	South Dakota.....SD	..L...	.....3,631	.....3,631			.....6,063	.....6,972
43.	Tennessee.....TN	..L...	.....417,935	.....214,794	.....28,808	.....26,442	.....681,071	.....308,189
44.	Texas.....TX	..L...	.....320,413	.....262,778	.....19,047	.....44,730	.....500,664	.....637,548
45.	Utah.....UT	..L...	.....31,990	.....29,043			.....54,642	.....52,140
46.	Vermont.....VT	..L...	.....23,197	.....10,135			.....202,909	.....101,397
47.	Virginia.....VA	..L...	.....239,355	.....330,843	.....36,297	.....24,169	.....726,727	.....791,390
48.	Washington.....WA	..L...	.....34,846	.....11,046			.....55,613	.....13,564
49.	West Virginia.....WV	..E...		.....654				.....1,260
50.	Wisconsin.....WI	..L...	.....734,392	.....105,994			.....1,224,962	.....202,839
51.	Wyoming.....WY	..L...	.....120	.....14,439				.....27,575
52.	American Samoa.....AS	..N...						
53.	Guam.....GU	..N...						
54.	Puerto Rico.....PR	..N...						
55.	US Virgin Islands.....VI	..N...						
56.	Northern Mariana Islands.....MP	..N...						
57.	Canada.....CAN	..N...						
58.	Aggregate Other Alien.....OT	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0
59.	Totals.....	..XXX...	.....7,283,890	.....6,760,387	.....1,221,686	.....1,032,105	.....17,353,219	.....16,659,889

DETAILS OF WRITE-INS

58001. ....	..XXX...						
58002. ....	..XXX...						
58003. ....	..XXX...						
58998. Summary of remaining write-ins for Line 58 from overflow page...	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....48

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state  
(other than their state of domicile - See DSLI).....2

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write  
surplus lines in the state of domicile.....0

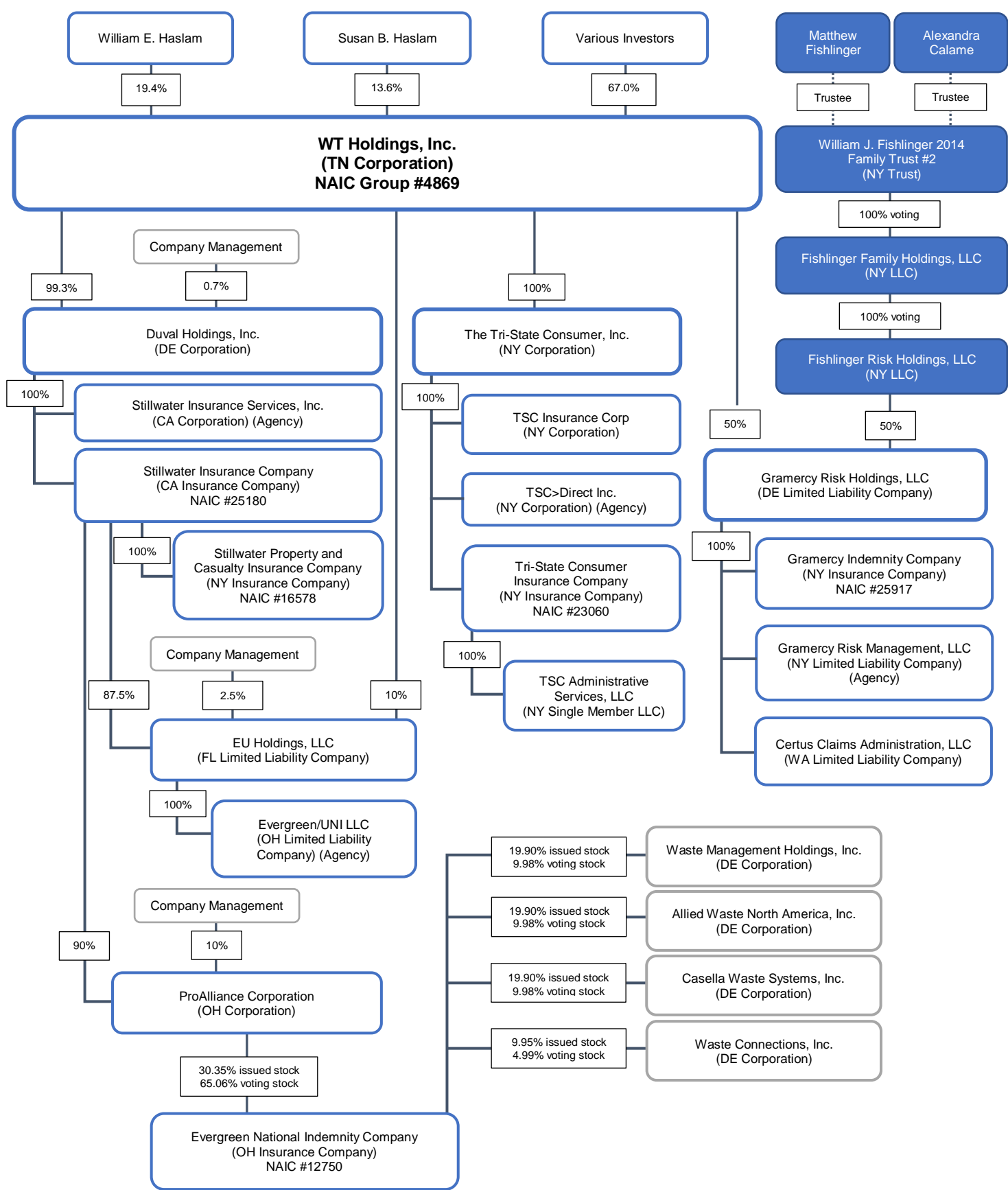
R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state.....7



**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER  
MEMBERS OF A HOLDING COMPANY GROUP**  
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
4869	WT Holdings Group.....	00000...	86-0843596..	.....	.....	.....	Allied Waste North America, Inc.....	DE.....	OTH.....	Republic Services, Inc.....	Ownership.....	...100.000	N/A public entity.....	...N....	**.....
4869	WT Holdings Group.....	00000...	03-0338873..	.....	...911177	NASDAC.....	Cassella Waste Systems, Inc.....	DE.....	OTH.....	N/A public entity.....	N/A.....	N/A.....	N/A public entity.....	...N....	**.....
4869	WT Holdings Group.....	00000...	91-2130177..	.....	.....	.....	Certus Claims Administration, LLC.....	WA.....	NIA.....	Gramercy Risk Holdings, LLC.....	Ownership, Board	...100.000	WT Holdings, Inc./ Matthew Fishlinger.....	...N....	.....
4869	WT Holdings Group.....	00000...	38-3865632..	.....	.....	.....	Duval Holdings, Inc.....	DE.....	UIP.....	WT Holdings, Inc.....	Ownership, Board, Mgmt	...99.300	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	46-4581025..	.....	.....	.....	EU Holdings, LLC.....	FL.....	NIA.....	Stillwater Insurance Company.....	Ownership.....	...87.500	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	46-4581025..	.....	.....	.....	EU Holdings, LLC.....	FL.....	NIA.....	WT Holdings, Inc.....	Ownership.....	...10.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	12750...	36-2467238..	.....	.....	.....	Evergreen National Indemnity Company.....	OH.....	RE.....	Pro-Alliance Corporation.....	Ownership.....	...65.060	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	12750...	36-2467238..	.....	.....	.....	Evergreen National Indemnity Company.....	OH.....	RE.....	Waste Management Holdings, Inc.....	Ownership.....	...9.980	Waste Management, Inc.....	...N....	.....
4869	WT Holdings Group.....	12750...	36-2467238..	.....	.....	.....	Evergreen National Indemnity Company.....	OH.....	RE.....	Allied Waste North America, Inc.....	Ownership.....	...9.980	Republic Services, Inc.....	...N....	.....
4869	WT Holdings Group.....	12750...	36-2467238..	.....	.....	.....	Evergreen National Indemnity Company.....	OH.....	RE.....	Cassella Waste Systems, Inc.....	Ownership.....	...9.980	N/A public entity.....	...N....	.....
4869	WT Holdings Group.....	12750...	36-2467238..	.....	.....	.....	Evergreen National Indemnity Company.....	OH.....	RE.....	Waste Connections, Inc.....	Ownership.....	...4.990	N/A public entity.....	...N....	.....
4869	WT Holdings Group.....	00000...	46-4545990..	.....	.....	.....	Evergreen/UNI, LLC.....	OH.....	NIA.....	EU Holdings, LLC.....	Ownership.....	...100.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	61-1739269..	.....	.....	.....	Fishlinger Family Holdings, LLC.....	NY.....	OTH.....	William J. Fishlinger 2014 Family Trust #2.....	Ownership, Board, Mgmt	...100.000	Matthew Fishlinger/Alexandra Calame.....	...N....	**.....
4869	WT Holdings Group.....	00000...	47-1171079..	.....	.....	.....	Fishlinger Risk Holdings, LLC.....	NY.....	OTH.....	Fishlinger Family Holdings, LLC.....	Ownership, Board	...100.000	Matthew Fishlinger/Alexandra Calame.....	...N....	**.....
4869	WT Holdings Group.....	25917...	13-2741040..	.....	.....	.....	Gramercy Indemnity Company.....	NY.....	IA.....	Gramercy Risk Holdings, LLC.....	Ownership, Board	...100.000	WT Holdings, Inc/MFishlinger/ACalame.....	...N....	.....
4869	WT Holdings Group.....	00000...	82-3800657..	.....	.....	.....	Gramercy Risk Holdings, LLC.....	DE.....	NIA.....	WT Holdings, Inc.....	Ownership, Board	...50.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	82-3800657..	.....	.....	.....	Gramercy Risk Holdings, LLC.....	DE.....	NIA.....	Fishlinger Risk Holdings, LLC.....	Ownership, Board	...50.000	Matthew Fishlinger/Alexandra Calame.....	...N....	.....
4869	WT Holdings Group.....	00000...	38-3937473..	.....	.....	.....	Gramercy Risk Management, LLC.....	NY.....	NIA.....	Gramercy Risk Holdings, LLC.....	Ownership, Board	...100.000	WT Holdings, Inc/MFishlinger/ACalame.....	...N....	.....
4869	WT Holdings Group.....	00000...	20-1048841..	.....	.....	.....	Pro-Alliance Corporation.....	OH.....	UDP.....	Stillwater Insurance Company.....	Ownership.....	...90.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	25180...	68-0266416..	.....	.....	.....	Stillwater Insurance Company.....	CA.....	UIP.....	Duval Holdings, Inc.....	Ownership, Board, Mgmt	...100.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	71-0900874..	.....	.....	.....	Stillwater Insurance Services, Inc.....	CA.....	NIA.....	Duval Holdings, Inc.....	Ownership, Board, Mgmt	...100.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	16578...	16-0986300..	.....	.....	.....	Stillwater Property & Casualty Insurance Company	NY.....	IA.....	Stillwater Insurance Company.....	Ownership, Board, Mgmt	...100.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	11-2339905..	.....	.....	.....	The Tri-State Consumer Inc.....	NY.....	NIA.....	WT Holdings, Inc.....	Ownership.....	...100.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	23060...	11-2729262..	.....	.....	.....	Tri-State Consumer Insurance Company.....	NY.....	IA.....	The Tri-State Consumer Inc.....	Ownership.....	...100.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	84-4281895..	.....	.....	.....	TSC Administrative Services, LLC.....	NY.....	NIA.....	Tri-State Consumer Insurance Company.....	Ownership.....	...100.000	WT Holdings, Inc.....	...N....	.....
4869	WT Holdings Group.....	00000...	26-4642498..	.....	.....	.....	TSC Insurance Corp.....	NY.....	NIA.....	The Tri-State Consumer Inc.....	Ownership.....	...100.000	WT Holdings, Inc.....	...N....	.....

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4869	WT Holdings Group.....	00000...	26-3464393..	.....	.....	.....	TSC>Direct, Inc.....	NY.....	NIA.....	The Tri-State Consumer Inc.....	Ownership.....	...100.000	WT Holdings, Inc.....	...N.....	.....
4869	WT Holdings Group.....	00000...	94-3283464..	.....	...1057058	NYSE.....	Waste Connections, Inc.....	DE.....	OTH.....	N/A public entity.....	N/A.....	N/A.....	N/A public entity.....	...N.....	**.....
4869	WT Holdings Group.....	00000...	73-1039529..	.....	.....	.....	Waste Management Holdings, Inc.....	DE.....	OTH.....	Waste Management, Inc.....	Ownership.....	...100.000	N/A public entity.....	...N.....	**.....
4869	WT Holdings Group.....	00000...	46-7406727..	.....	.....	.....	William J. Fishlinger 2014 Family Trust #2.....	NY.....	OTH.....	Matthew Fishlinger/Alexandra Calame.....	Trustees.....	...100.000	.....	...N.....	**.....
4869	WT Holdings Group.....	00000...	26-2099042..	.....	...1546636	none.....	WT Holdings, Inc.....	TN.....	UIP.....	William E. Haslam.....	Ownership.....	...19.400	.....	...N.....	*.....
4869	WT Holdings Group.....	00000...	26-2099042..	.....	...1546636	none.....	WT Holdings, Inc.....	TN.....	UIP.....	Susan B. Haslam.....	Ownership.....	...13.600	.....	...N.....	*.....
4869	WT Holdings Group.....	00000...	26-2099042..	.....	...1546636	none.....	WT Holdings, Inc.....	TN.....	UIP.....	Various Investors.....	Ownership, Board, Mgmt.....	....67.000	.....	...N.....	*.....

Aster	Explanation
*	No Securities Exchange listing as CIK # is for Reg D filing only
**	Ultimate controlling entity is publicly held

EVERGREEN NATIONAL INDEMNITY COMPANY  
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....			0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....		307,083	0.000	
17.1 Other liability-occurrence.....			0.000	
17.2 Other liability-claims made.....			0.000	
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....			0.000	
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....			0.000	
19.3, 19.4 Commercial auto liability.....			0.000	
21. Auto physical damage.....			0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	8,926,319	1,596,370	17.884	15.288
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....	23,453		0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	8,949,772	1,903,453	21.268	13.861
DETAILS OF WRITE-INS				
3401. ....			0.000	
3402. ....			0.000	
3403. ....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....			
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	7,264,425	7,264,425	6,744,647
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....	19,465	19,465	15,740
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	7,283,890	7,283,890	6,760,387
DETAILS OF WRITE-INS			
3401. ....			
3402. ....			
3403. ....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior.....	.....110	.....589	.....699			.....0	.....110		.....583	.....693	.....0	.....(6)	.....(6)
2. 2019.....		.....329	.....329			.....0			.....335	.....335	.....0	.....6	.....6
3. Subtotals 2019 + Prior.....	.....110	.....918	.....1,028	.....0	.....0	.....0	.....110	.....0	.....918	.....1,028	.....0	.....0	.....0
4. 2020.....		.....5,529	.....5,529		.....1,019	.....1,019			.....3,692	.....3,692	.....0	.....(818)	.....(818)
5. Subtotals 2020 + Prior.....	.....110	.....6,447	.....6,557	.....0	.....1,019	.....1,019	.....110	.....0	.....4,610	.....4,720	.....0	.....(818)	.....(818)
6. 2021.....	.....XXX	.....XXX	.....XXX	.....XXX	.....102	.....102	.....XXX		.....1,954	.....1,954	.....XXX	.....XXX	.....XXX
7. Totals.....	.....110	.....6,447	.....6,557	.....0	.....1,121	.....1,121	.....110	.....0	.....6,564	.....6,674	.....0	.....(818)	.....(818)
8. Prior Year-End's Surplus As Regards Policyholders	.....38,203										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....0.0 %	2. ....(12.7)%	3. ....(12.5)%
											Col. 13, Line 7 Line 8		
									4. ....(2.1)%				

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanation:

1.

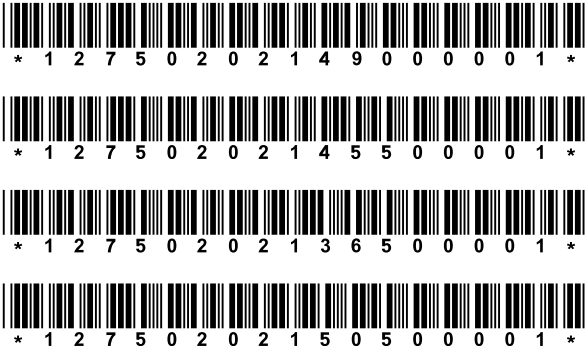
The data for this supplement is not required to be filed.
2.

The data for this supplement is not required to be filed.
3.

The data for this supplement is not required to be filed.
4.

The data for this supplement is not required to be filed.

Bar Code:



**EVERGREEN NATIONAL INDEMNITY COMPANY**  
**Overflow Page for Write-Ins**

**NONE**

EVERGREEN NATIONAL INDEMNITY COMPANY  
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	1
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		1
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	498,522	664,696
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		166,174
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	498,522	498,522
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	498,522	498,522
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	498,522	498,522

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,667,564	4,322,189
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	218,508	
2.2 Additional investment made after acquisition.....	88,165	742,569
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	80,578	(199,687)
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	17,890	197,507
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	5,036,924	4,667,564
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	5,036,924	4,667,564

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	43,979,319	43,647,970
2. Cost of bonds and stocks acquired.....	5,770,963	13,210,845
3. Accrual of discount.....	16,156	19,785
4. Unrealized valuation increase (decrease).....	2,172,770	301,470
5. Total gain (loss) on disposals.....	329,625	(542,817)
6. Deduct consideration for bonds and stocks disposed of.....	3,539,480	12,571,463
7. Deduct amortization of premium.....	11,333	104,340
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		17,870
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	48,718,021	43,979,319
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	48,718,021	43,979,319



SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	14,596,338	3,443,257	1,560,053	488,964	16,968,506			14,596,338
2. NAIC 2 (a).....	7,681,659	1,252,745	380,000	(524,707)	8,029,697			7,681,659
3. NAIC 3 (a).....	3,270,911	344,194	256,021	150,510	3,509,593			3,270,911
4. NAIC 4 (a).....	491,834		2,187	29,607	519,253			491,834
5. NAIC 5 (a).....	1,027,098		504,766	191,505	713,837			1,027,098
6. NAIC 6 (a).....	375,355				375,355			375,355
7. Total Bonds.....	27,443,195	5,040,196	2,703,028	335,879	30,116,243	0	0	27,443,195
PREFERRED STOCK								
8. NAIC 1.....	350,000	151,283		2,426	503,708			350,000
9. NAIC 2.....	2,389,565			(106,954)	2,282,612			2,389,565
10. NAIC 3.....	1,636,700	350,134		104,190	2,091,025			1,636,700
11. NAIC 4.....					0			
12. NAIC 5.....	870,000			130,000	1,000,000			870,000
13. NAIC 6.....	15,100			33,460	48,560			15,100
14. Total Preferred Stock.....	5,261,365	501,417	0	163,123	5,925,905	0	0	5,261,365
15. Total Bonds and Preferred Stock.....	32,704,560	5,541,613	2,703,028	499,002	36,042,147	0	0	32,704,560

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....50,306; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

QSI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....50,306	.....XXX.....	.....50,810	.....	.....556

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....
2. Cost of short-term investments acquired.....	.....50,810	.....
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....(190)	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....	.....
7. Deduct amortization of premium.....	.....314	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....50,306	.....0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....50,306	.....0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	_____
2.	Cost paid/(consideration received) on additions.....	_____
3.	Unrealized valuation increase/(decrease).....	_____
4.	SSAP No. 108 adjustments.....	_____
5.	Total gain (loss) on termination recognized.....	_____
6.	Considerations received/(paid) on terminations.....	_____
7.	Amortization.....	_____
8.	Adjustment to the book/adjusted carrying value of hedge item.....	_____
9.	Total foreign exchange change in book/adjusted carrying value.....	_____
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	0
11.	Deduct nonadmitted assets.....	_____
12.	Statement value at end of current period (Line 10 minus Line 11).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	_____
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	_____
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	_____
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	_____
3.14	Section 1, Column 18, prior year.....	0 0
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	_____
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	_____
3.24	Section 1, Column 19, prior year plus.....	_____
3.25	SSAP No. 108 adjustments.....	0 0
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	_____
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	_____
4.22	Amount recognized.....	_____
4.23	SSAP No. 108 adjustments.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	_____
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	_____
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	_____
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description	Description	Amount	Carrying Value	Value	Date	Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
2. Add: Opened or acquired transactions.....									.....0	.....0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	.....0
4. Less: Closed or disposed of transactions.....									.....0	.....0
5. Less: Positions disposed of for failing effectiveness criteria.....									.....0	.....0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	.....0
7. Ending Inventory.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

NONE

EVERGREEN NATIONAL INDEMNITY COMPANY  
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	_____	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____	
3.	Total (Line 1 plus Line 2).....	_____	0
4.	Part D, Section 1, Column 6.....	_____	
5.	Part D, Section 1, Column 7.....	_____	
6.	Total (Line 3 minus Line 4 minus Line 5).....	_____	0

Fair Value Check

7.	Part A, Section 1, Column 16.....	_____	
8.	Part B, Section 1, Column 13.....	_____	
9.	Total (Line 7 plus Line 8).....	_____	0
10.	Part D, Section 1, Column 9.....	_____	
11.	Part D, Section 1, Column 10.....	_____	
12.	Total (Line 9 minus Line 10 minus Line 11).....	_____	0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	_____	
14.	Part B, Section 1, Column 20.....	_____	
15.	Part D, Section 1, Column 12.....	_____	
16.	Total (Line 13 plus Line 14 minus Line 15).....	_____	0

NONE

EVERGREEN NATIONAL INDEMNITY COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,923,499	2,276,724
2. Cost of cash equivalents acquired.....	7,680,918	16,796,965
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	8,610,093	15,150,190
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,994,324	3,923,499
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,994,324	3,923,499

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE



SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	FRONTRANGE PROPERTY FUND III, LP.....		USA.	FRONTRANGE PROPERTY FUND III, LP.....		05/31/2019....			13,165			
000000 00 0	ENIC Fairwood Fund II, LP.....		USA.	ENIC Fairwood Fund II, LP.....		01/21/2021....		218,508				
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								218,508	13,165	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000 00 0	Resolute Capital Partners Fund IV, LP.....		USA.	Resolute Capital Partners Fund IV, LP.....		03/06/2018....			75,000			
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	75,000	0	0	XXX
4899999. Subtotal - Unaffiliated.....								218,508	88,165	0	0	XXX
5099999. Totals.....								218,508	88,165	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	ENIC Fairwood Fund II, LP.....		USA	Return of Capital.....	01/21/2021	01/22/2021						0		.831	.831			0	.831
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							0	0	0	0	0	0	0	.831	.831	0	0	0	.831
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	ESO Venture Fund III, LP.....		USA	Return of Capital.....	03/31/2017	03/30/2021	17,059					0		17,059	17,059			0	17,059
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							17,059	0	0	0	0	0	0	17,059	17,059	0	0	0	17,059
4899999. Subtotal - Unaffiliated.....							17,059	0	0	0	0	0	0	17,890	17,890	0	0	0	17,890
5099999. Totals.....							17,059	0	0	0	0	0	0	17,890	17,890	0	0	0	17,890

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10	
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
Bonds - U.S. Government											
91282C	AZ	4	UNITED STATES TREASURY .....	.....	02/24/2021.....	FIRST TENNESSEE BANK BOND DIVI.....	.....	.....496,484	.....500,000	.....448	1.A .....
91282C	BH	3	UNITED STATES TREASURY .....	.....	02/11/2021.....	FIRST TENNESSEE BANK BOND DIVI.....	.....	.....284,510	.....285,000	.....35	1.A .....
0599999.	Total - Bonds - U.S. Government.....		.....	.....	.....	.....	.....780,994	.....785,000	.....484	XXX	
Bonds - U.S. Political Subdivisions of States											
151847	DF	4	CENTER UNI SCH DIST CALIF.....	.....	03/04/2021.....	Morgan Stanley.....	.....	.....49,806	.....50,000	.....	2.B FE.....
64966J	UJ	3	NEW YORK N Y.....	.....	01/22/2021.....	Morgan Stanley.....	.....	.....103,930	.....100,000	.....1,944	1.C FE.....
672325	WP	8	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY.....	.....	02/26/2021.....	Morgan Stanley.....	.....	.....105,815	.....100,000	.....431	1.G FE.....
778550	LY	7	ROSWELL N MEX INDPT SCH DIST.....	.....	02/19/2021.....	Morgan Stanley.....	.....	.....167,309	.....150,000	.....	1.D FE.....
961166	AC	9	WESTON MASS.....	.....	01/21/2021.....	Morgan Stanley.....	.....	.....219,200	.....200,000	.....	1.A FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....		.....	.....	.....	.....	.....646,060	.....600,000	.....2,375	XXX	
Bonds - U.S. Special Revenue and Special Assessment											
02765U	NJ	9	AMERICAN MUN PWR OHIO INC REV.....	.....	01/20/2021.....	Morgan Stanley.....	.....	.....27,431	.....25,000	.....545	1.F FE.....
26822L	DP	6	E-470 PUB HWY AUTH COLO REV.....	.....	02/26/2021.....	Morgan Stanley.....	.....	.....79,630	.....80,000	.....	1.F FE.....
462467	E7	2	IOWA FIN AUTH SINGLE FAMILY MTG REV.....	.....	02/19/2021.....	Morgan Stanley.....	.....	.....59,925	.....60,000	.....3	1.A FE.....
59259Y	TR	0	METROPOLITAN TRANSN AUTH N Y REV.....	.....	02/04/2021.....	Morgan Stanley.....	.....	.....107,569	.....100,000	.....1,153	1.G FE.....
646136	LU	3	NEW JERSEY ST TRANSN TR FD AUTH.....	.....	01/21/2021.....	Morgan Stanley.....	.....	.....54,950	.....50,000	.....306	1.F FE.....
649717	UN	3	NEW YORK N Y CITY TR CULTURAL RES REV.....	.....	02/04/2021.....	Morgan Stanley.....	.....	.....108,454	.....100,000	.....931	1.E FE.....
658909	WH	5	NORTH DAKOTA ST HSG FIN AGY.....	.....	02/26/2021.....	Morgan Stanley.....	.....	.....56,228	.....55,000	.....135	1.B FE.....
67766W	VW	9	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE.....	.....	01/20/2021.....	Morgan Stanley.....	.....	.....106,642	.....100,000	.....708	1.A FE.....
73358W	QL	1	PORT AUTH N Y & N J.....	.....	01/21/2021.....	Morgan Stanley.....	.....	.....54,442	.....50,000	.....375	1.E FE.....
764603	BG	0	RICHMOND CNTY GA HOSP AUTH REV ANTIC CTF.....	.....	01/21/2021.....	Morgan Stanley.....	.....	.....54,600	.....50,000	.....167	1.E FE.....
914023	KD	7	UNIVERSITY AKRON OHIO GEN RCPTS.....	.....	01/20/2021.....	Morgan Stanley.....	.....	.....43,605	.....40,000	.....117	1.E FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....		.....	.....	.....	.....	.....753,475	.....710,000	.....4,438	XXX	
Bonds - Industrial and Miscellaneous											
05580A	ZE	7	BMW Bank of North America.....	.....	03/30/2021.....	Unknown.....	.....	.....49,943	.....50,000	.....2	1.F FE.....
06251A	2T	6	Bank Hapoalim BM, New York Branch.....	.....	02/04/2021.....	Morgan Stanley.....	.....	.....250,000	.....250,000	.....	1.F FE.....
066519	QB	8	BankUnited, National Association.....	.....	01/20/2021.....	Morgan Stanley.....	.....	.....100,000	.....100,000	.....	2.A FE.....
10373Q	BD	1	BP CAPITAL MARKETS AMERICA INC.....	.....	01/20/2021.....	Morgan Stanley.....	.....	.....50,526	.....50,000	.....39	1.F FE.....
22025Y	AP	5	CORECIVIC INC.....	.....	01/19/2021.....	Stifel Nicolaus & Co.....	.....	.....191,000	.....200,000	.....2,056	3.B FE.....
22025Y	AQ	3	CORECIVIC INC.....	.....	01/19/2021.....	Stifel Nicolaus & Co.....	.....	.....98,250	.....100,000	.....1,333	3.B FE.....
254709	AJ	7	DISCOVER FINANCIAL SERVICES.....	.....	01/21/2021.....	Morgan Stanley.....	.....	.....37,238	.....35,000	.....240	2.C FE.....
27580X	AG	3	CIFC 191 D - CDO.....	C.....	01/08/2021.....	RAYMOND JAMES & ASSOCIATES.....	.....	.....254,125	.....250,000	.....2,875	2.C FE.....
31735R	AA	5	FAHB 21HB1 A - CMO/RMBS.....	.....	02/17/2021.....	RAYMOND JAMES & ASSOCIATES.....	.....	.....250,000	.....250,000	.....	1.A FE.....
36966R	5T	9	GENERAL ELECTRIC CO.....	.....	02/04/2021.....	Morgan Stanley.....	.....	.....55,310	.....50,000	.....1,382	2.A FE.....
40538N	AA	4	HLA 2015-3 D - CDO.....	C.....	01/19/2021.....	Direct.....	.....	.....4,134	.....4,134	.....	3.C FE.....
46617N	AG	2	JFIN 142 C - CDO.....	C.....	01/22/2021.....	RAYMOND JAMES & ASSOCIATES.....	.....	.....200,000	.....200,000	.....116	1.F FE.....
571903	AK	9	MARRIOTT INTERNATIONAL INC.....	.....	02/04/2021.....	Morgan Stanley.....	.....	.....51,838	.....50,000	.....645	2.C FE.....
949746	SP	7	WELLS FARGO & CO.....	.....	01/20/2021.....	Morgan Stanley.....	.....	.....50,506	.....50,000	.....113	1.F FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....		.....	.....	.....	.....	.....1,642,870	.....1,639,134	.....8,800	XXX	
Bonds - Hybrid Securities											
29379V	BN	2	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	02/24/2021.....	Stifel Nicolaus & Co.....	.....	.....503,125	.....500,000	.....729	2.C FE.....
4899999.	Total - Bonds - Hybrid Securities.....		.....	.....	.....	.....	.....503,125	.....500,000	.....729	XXX	
Bonds - SVO Identified Funds											
464287	45	7	ISHARES:1-3 TRS BD ETF.....	.....	02/11/2021.....	Not Provided.....	.....	.....401,609	.....	.....	1.A .....

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
464288 66 1	ISHARES:3-7 TRS BD ETF.....		01/14/2021.....	Unknown.....		59,950			Z.....
92206C 40 9	VANGUARD ST CORP BD ETF.....		02/11/2021.....	Not Provided.....		201,303			2.A.....
8099999	Total - Bonds - SVO Identified Funds.....					662,862		0	XXX
8399997	Total - Bonds - Part 3.....					4,989,386	4,234,134	16,826	XXX
8399999	Total - Bonds.....					4,989,386	4,234,134	16,826	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
16934Q 50 5	CHIMERA INVESTMENT CORP.....		03/18/2021.....	HILLTOP SECURITIES INC.....	6,434.000	151,283			Z.....
74915M 30 8	QURATE RETAIL INC.....		02/24/2021.....	HILLTOP SECURITIES INC.....	3,500.000	350,134			3.C FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					501,417	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3.....					501,417	XXX	0	XXX
8999999	Total - Preferred Stocks.....					501,417	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
10918L 10 3	BRIGHAM MINERALS CL A ORD.....		03/18/2021.....	Various.....	20,000.000	280,160	XXX		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					280,160	XXX	0	XXX
9799997	Total - Common Stocks - Part 3.....					280,160	XXX	0	XXX
9799999	Total - Common Stocks.....					280,160	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					781,577	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					5,770,963	XXX	16,826	XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
				F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
CUSIP Identification																							

Bonds - U.S. Government

38374B	LQ	4	GNR 2003-60 MA - CMO/RMBS.....	..	03/01/2021.	Paydown.....		.....276	.....276	.....267	.....274	.....	.....0	.....	.....0	.....	.....274	.....	.....2	.....2	.....2	07/16/2033.	1.A .....
912828	3X	6	UNITED STATES TREASURY.....	..	02/15/2021.	Maturity @ 100.00.....		.....285,000	.....285,000	.....284,377	.....284,974	.....	.....26	.....	.....26	.....	.....285,000	.....	.....0	.....0	.....3,206	02/15/2021.	1.A .....
912828	PC	8	UNITED STATES TREASURY.....	..	11/15/2020.	Maturity @ 100.00.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....0	.....6	11/15/2020.	1.A .....
912828	Q3	7	UNITED STATES TREASURY.....	..	03/31/2021.	Maturity @ 100.00.....		.....325,000	.....325,000	.....314,234	.....324,114	.....	.....886	.....	.....886	.....	.....325,000	.....	.....0	.....0	.....2,031	03/31/2021.	1.A .....
0599999.			Total - Bonds - U.S. Government.....					.....610,276	.....610,276	.....598,878	.....609,362	.....0	.....913	.....0	.....913	.....0	.....610,274	.....0	.....2	.....2	.....5,245	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

3137BP	D2	2	FHR 4583 IT - CMO/RMBS.....	..	03/01/2021.	Direct.....		.....	.....	.....4,080	.....2,763	.....	.....	.....	.....0	.....	.....2,763	.....	.....(2,763)	.....(2,763)	.....	05/15/2031.	1.A .....
3137BP	D4	8	FHR 4583 JI - CMO/RMBS.....	..	03/01/2021.	Direct.....		.....	.....	.....4,360	.....1,583	.....	.....	.....	.....0	.....	.....1,583	.....	.....(1,583)	.....(1,583)	.....	05/15/2031.	1.A .....
3137FP	NQ	4	FHR 4926 QI - CMO/RMBS.....	..	03/01/2021.	Direct.....		.....	.....	.....45,175	.....38,210	.....	.....	.....	.....0	.....	.....38,210	.....	.....(38,210)	.....(38,210)	.....	07/25/2048.	1.A .....
60637B	PX	2	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	03/01/2021.	Call @ 100.00.....		.....20,000	.....20,000	.....20,000	.....20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	.....14	11/01/2042.	1.B FE.....
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....					.....20,000	.....20,000	.....73,615	.....62,557	.....0	.....0	.....0	.....0	.....0	.....62,557	.....0	.....(42,557)	.....(42,557)	.....14	XXX	XXX

Bonds - Industrial and Miscellaneous

12738A	AD	3	CADENCE BANCORP.....	..	03/11/2021.	Call @ 100.00.....		.....230,000	.....230,000	.....235,290	.....230,000	.....	.....	.....	.....0	.....	.....230,000	.....	.....	.....0	.....2,808	03/11/2025.	2.C FE.....
17312Q	3M	9	Citibank, N.A.....	..	03/22/2021.	Maturity @ 100.00.....		.....50,000	.....50,000	.....50,000	.....50,000	.....	.....	.....	.....0	.....	.....50,000	.....	.....	.....0	.....639	03/22/2021.	1.D FE.....
19458L	BJ	8	COELT 2005-B B - ABS.....	..	03/29/2021.	Paydown.....		.....4,840	.....4,840	.....4,374	.....4,333	.....	.....(5)	.....	.....(5)	.....	.....4,329	.....	.....511	.....511	.....7	03/28/2035.	1.E FE.....
25150M	AC	0	DBALT 2007-RAMP1 A2 - RMBS.....	..	03/25/2021.	Paydown.....		.....2,094	.....2,094	.....1,885	.....1,921	.....	.....0	.....	.....0	.....	.....1,921	.....	.....173	.....173	.....4	12/25/2036.	1.D FM.....
29278T	JR	2	Enerbank USA Inc.....	..	01/11/2021.	Maturity @ 100.00.....		.....150,000	.....150,000	.....150,000	.....150,000	.....	.....	.....	.....0	.....	.....150,000	.....	.....	.....0	.....263	01/11/2021.	Z.....
31735R	AA	5	FAHB 21HB1 A - CMO/RMBS.....	..	03/01/2021.	Paydown.....		.....4,576	.....4,576	.....4,576	.....	.....	.....	.....	.....0	.....	.....4,576	.....	.....	.....0	.....	02/25/2031.	1.A FE.....
40538L	AA	8	HLA 2015-2 E - CDO.....	..	03/23/2021.	RAYMOND JAMES & ASSOCIATES		.....277,450	.....500,000	.....484,580	.....316,945	.....179,254	.....8,567	.....	.....187,821	.....	.....504,766	.....	.....(227,316)	.....(227,316)	.....	07/26/2027.	5.A FE.....
40538N	AA	4	HLA 2015-3 D - CDO.....	C	03/10/2021.	RAYMOND JAMES & ASSOCIATES		.....140,275	.....266,430	.....261,430	.....150,580	.....104,795	.....647	.....	.....105,441	.....	.....256,021	.....	.....(115,746)	.....(115,746)	.....4,134	10/18/2027.	3.C FE.....
43789A	AE	4	HOF 181 B1 - CMO/RMBS.....	..	02/17/2021.	Paydown.....		.....151,037	.....150,000	.....125,063	.....125,281	.....	.....40	.....	.....40	.....	.....125,322	.....	.....25,715	.....25,715	.....662	06/25/2048.	1.D FM.....
45669A	AB	0	INDA 2007-AR1 1A2 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		.....10,674	.....10,113	.....8,647	.....8,488	.....	.....(0)	.....	.....(0)	.....	.....8,487	.....	.....2,187	.....2,187	.....33	03/25/2037.	1.D FM.....
59013J	4P	1	Merrick Bank Corporation.....	..	01/11/2021.	Maturity @ 100.00.....		.....50,000	.....50,000	.....50,000	.....50,000	.....	.....	.....	.....0	.....	.....50,000	.....	.....	.....0	.....138	01/11/2021.	Z.....
64031Q	BE	0	NSLT 2004-3 B - ABS.....	..	01/25/2021.	Paydown.....		.....4,479	.....4,479	.....4,236	.....4,201	.....	.....(2)	.....	.....(2)	.....	.....4,199	.....	.....280	.....280	.....6	10/25/2040.	1.C FE.....
64829Y	AC	4	NRZT 2019-NQM1 A3 - CMO/RMBS.....	..	01/26/2021.	Paydown.....		.....93,448	.....93,448	.....90,907	.....90,923	.....	.....	.....	.....0	.....	.....90,923	.....	.....2,525	.....2,525	.....306	01/25/2049.	1.D FM.....
69337H	BD	2	PHHAM 2007-2 2A5 - CMO/RMBS.....	..	03/25/2021.	Paydown.....		.....10,034	.....12,648	.....9,075	.....8,800	.....	.....37	.....	.....37	.....	.....8,836	.....	.....1,197	.....1,197	.....13	05/26/2037.	1.D FM.....
749241	AA	3	RALI 2007-QH9 A1 - CMO/RMBS.....	..	03/01/2021.	Paydown.....		.....14,478	.....14,430	.....12,049	.....12,139	.....	.....13	.....	.....13	.....	.....12,152	.....	.....2,326	.....2,326	.....42	11/25/2037.	1.D FM.....
78444Y	AD	7	SLMA 2008-5 A4 - ABS.....	..	01/25/2021.	Paydown.....		.....2,182	.....2,182	.....2,197	.....2,187	.....0	.....(0)	.....	.....(0)	.....	.....2,187	.....	.....(5)	.....(5)	.....11	07/25/2023.	4.B FE.....
80349B	AR	8	SARAT 2013-1 BR2 - CDO.....	..	02/26/2021.	Paydown.....		.....200,000	.....200,000	.....186,110	.....187,641	.....	.....455	.....	.....455	.....	.....188,097	.....	.....11,903	.....11,903	.....1,806	01/22/2030.	1.C FE.....
86213C	AB	1	STR 2015-1 A2 - ABS.....	..	03/20/2021.	Paydown.....		.....375	.....375	.....385	.....385	.....	.....(0)	.....	.....(0)	.....	.....384	.....	.....(9)	.....(9)	.....3	04/20/2045.	1.E FE.....
91823G	AA	6	VCO 181 A - CDO.....	..	01/20/2021.	Paydown.....		.....74,407	.....74,407	.....74,407	.....73,461	.....	.....15	.....	.....15	.....	.....73,476	.....	.....931	.....931	.....327	07/20/2030.	1.A FE.....
949746	SP	7	WELLS FARGO & CO.....	..	02/11/2021.	Call @ 100.00.....		.....50,000	.....50,000	.....50,506	.....	.....(506)	.....	.....	.....(506)	.....	.....50,000	.....	.....	.....0	.....145	02/11/2022.	1.E FE.....
3899999.			Total - Bonds - Industrial and Miscellaneous.....					.....1,520,349	.....1,870,022	.....1,805,716	.....1,467,285	.....284,049	.....9,260	.....0	.....293,309	.....0	.....1,815,676	.....0	.....(295,327)	.....(295,327)	.....11,346	XXX	XXX

Bonds - Hybrid Securities

92978A	AA	0	WACHOVIA CAPITAL TRUST III.....	..	03/15/2021.	Call @ 100.00.....		.....150,000	.....150,000	.....151,463	.....150,000	.....	.....	.....	.....0	.....	.....150,000	.....	.....	.....0	.....2,089	12/29/2049.	2.B FE.....
4899999.			Total - Bonds - Hybrid Securities.....					.....150,000	.....150,000	.....151,463	.....150,000	.....0	.....0	.....0	.....0	.....0	.....150,000	.....0	.....0	.....0	.....2,089	XXX	XXX

Bonds - SVO Identified Funds

QE05

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
464287 43 2	ISHARES:20+ TRS BD ETF.....		..	01/14/2021.	Unknown.....		.....60,769		.....64,520	.....63,881	.....640			.....640		.....64,520	.....0	.....(3,751)	.....(3,751)			1.A .....
8099999. Total - Bonds - SVO Identified Funds.....							.....60,769	.....0	.....64,520	.....63,881	.....640	.....0	.....0	.....640	.....0	.....64,520	.....0	.....(3,751)	.....(3,751)	.....0	XXX	XXX
8399997. Total - Bonds - Part 4.....							.....2,361,395	.....2,650,299	.....2,694,192	.....2,353,084	.....284,688	.....10,173	.....0	.....294,861	.....0	.....2,703,028	.....0	....(341,633)	.....(341,633)	.....18,695	XXX	XXX
8399999. Total - Bonds.....							.....2,361,395	.....2,650,299	.....2,694,192	.....2,353,084	.....284,688	.....10,173	.....0	.....294,861	.....0	.....2,703,028	.....0	....(341,633)	.....(341,633)	.....18,695	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
16934Q 20 8	CHIMERA INVESTMENT REIT.....		..	03/18/2021.	HILLTOP SECURITIES INC.....	.....13,585.000	.....167,752	XXX	.....243,598	.....139,246	.....104,352			.....104,352		.....243,598		.....(75,846)	.....(75,846)	.....4,076	XXX	XXX
236272 10 0	DANIMER SCIENTIFIC CL A ORD.....		..	03/12/2021.	Cantor Fitzgerald - Brenner.....	.....21,166.000	.....831,959	XXX	.....211,660	.....441,540	.....(229,880)			.....(229,880)		.....211,660		.....620,299	.....620,299		XXX	XXX
62010U 10 1	MOTORS LIQUIDATION COMPANY GUC UNT.....		..	03/29/2021.	NO BROKER.....	.....103.000	.....36	XXX	.....1	.....190	.....(189)			.....(189)		.....1		.....35	.....35		XXX	XXX
89679E 30 0	TRIUMPH BANCORP ORD.....		..	03/15/2021.	INC.....	.....2,197.000	.....178,337	XXX	.....51,568	.....106,664	.....(55,096)			.....(55,096)		.....51,568		.....126,769	.....126,769		XXX	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							.....1,178,085	XXX	.....506,827	.....687,640	.....(180,813)	.....0	.....0	.....(180,813)	.....0	.....506,827	.....0	.....671,257	.....671,257	.....4,076	XXX	XXX
9799997. Total - Common Stocks - Part 4.....							.....1,178,085	XXX	.....506,827	.....687,640	.....(180,813)	.....0	.....0	.....(180,813)	.....0	.....506,827	.....0	.....671,257	.....671,257	.....4,076	XXX	XXX
9799999. Total - Common Stocks.....							.....1,178,085	XXX	.....506,827	.....687,640	.....(180,813)	.....0	.....0	.....(180,813)	.....0	.....506,827	.....0	.....671,257	.....671,257	.....4,076	XXX	XXX
9899999. Total - Preferred and Common Stocks.....							.....1,178,085	XXX	.....506,827	.....687,640	.....(180,813)	.....0	.....0	.....(180,813)	.....0	.....506,827	.....0	.....671,257	.....671,257	.....4,076	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....							.....3,539,480	XXX	.....3,201,019	.....3,040,724	.....103,876	.....10,173	.....0	.....114,049	.....0	.....3,209,855	.....0	.....329,625	.....329,625	.....22,770	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

NONE



SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					.....0	.....0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1.

The activity for the year:

Fair Value \$.....0

Book/Adjusted Carrying Value \$.....0
2.

Average balance for the year:

Fair Value \$.....0

Book/Adjusted Carrying Value \$.....0

NONE

EVERGREEN NATIONAL INDEMNITY COMPANY  
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
CENTURY TRUST..... SANTA FE, NM.....							325,000	XXX
INDEPENDENCE BANK, US WARR..... INDEPENDENCE, OH.....					1,644,281	1,644,283	1,644,285	XXX
HUNTINGTON OPERATING..... COLUMBUS, OH.....					2,024,480	723,263	745,977	XXX
0199998. Deposits in....7 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			983,174	1,045,336	1,153,574	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	4,651,935	3,412,882	3,868,836	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	4,651,935	3,412,882	3,868,836	XXX
0599999. Total Cash.....	XXX	XXX	0	0	4,651,935	3,412,882	3,868,836	XXX

EVERGREEN NATIONAL INDEMNITY COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
94975H	29	6	WELLSFARGO:TRS+ MM I.....			03/02/2021.....	0.010		100,003	1	3
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									100,003	1	3
All Other Money Market Mutual Funds											
000000	00	0	Pinnacle Cash Sweep.....			03/29/2021.....			59,397		0
4812A0	36	7	JPMORGAN:PRIME MM CAP.....			03/31/2021.....	0.100		330,289		68
60934N	10	4	FEDERATED HRMS GV O INST.....			03/31/2021.....	0.040		2,503,710	43	0
61747C	82	2	MORG STAN I LQ:GS PAR.....			03/22/2021.....	0.010		925		0
8699999. Total - All Other Money Market Mutual Funds.....									2,894,321	43	68
9999999. Total - Cash Equivalents									2,994,324	43	71