



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
EVERGREEN NATIONAL INDEMNITY COMPANY

NAIC Group Code 4869, 4869 NAIC Company Code 12750 Employer's ID Number 36-2467238

(Current) (Prior)

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

Country of Domicile US

Incorporated/Organized 12/30/1939 Commenced Business 01/01/1940

Statutory Home Office 6150 Oak Tree Blvd., STE 440 Independence, OH, US 44131

Main Administrative Office 6150 Oak Tree Blvd., STE 440 Independence, OH, US 44131 440-229-3420

(Telephone)

Mail Address 6150 Oak Tree Blvd., STE 440 Independence, OH, US 44131

Primary Location of Books and Records 6150 Oak Tree Blvd., STE 440 Independence, OH, US 44131 440-229-3403

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Internet Website Address www.evergreen-national.com

Statutory Statement Contact DAVID ALAN CANZONE 440-229-3403

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OFFICERS

MATTHEW TRACY TUCKER, PRESIDENT

DAVID ALAN CANZONE, CFO/TREASURER

WAN CHEN COLLIER, SECRETARY

ROBERT WILLARD SHEPARD, CHIEF ADMINISTRATIVE OFFICER

OTHER

AARON TANNER ORT, CHIEF UNDERWRITING OFFICER

DIRECTORS OR TRUSTEES

CHARLES KYLE SLATERY

ROBERT WILLARD SHEPARD

DAVID ALAN CANZONE

MATTHEW TRACY TUCKER

JAMES DONALD LACKIE

EMMEL BERNHARDT GOLDEN III

State of Ohio

County of Cuyahoga SS

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.

x

MATTHEW TRACY TUCKER
PRESIDENT

x

DAVID ALAN CANZONE
CFO/TREASURER

x

WAN CHEN COLLIER
SECRETARY

Subscribed and sworn to before me

this day of

, 2024

a. Is this an original filing? Yes

b. If no:

1. State the amendment number:

2. Date filed:

3. Number of pages attached:

x

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1.	Long-term bonds (Schedule D, Part 1):						
1.01	U.S. governments	1,677,080	2.6	1,677,080		1,677,080	2.6
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed						
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,363,268	6.7	4,363,268		4,363,268	6.7
1.06	Industrial and miscellaneous	16,715,547	25.8	16,715,547		16,715,547	25.8
1.07	Hybrid securities	4,513,900	7.0	4,513,900		4,513,900	7.0
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Unaffiliated bank loans						
1.11	Unaffiliated certificates of deposit						
1.12	Total long-term bonds	27,269,795	42.1	27,269,795		27,269,795	42.1
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	6,316,320	9.7	6,316,320		6,316,320	9.8
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	6,316,320	9.7	6,316,320		6,316,320	9.8
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	13,971,816	21.6	13,971,816		13,971,816	21.6
3.02	Industrial and miscellaneous Other (Unaffiliated)	510,500	0.8	510,500		510,500	0.8
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other						
3.05	Mutual funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds	435,692	0.7	435,692		435,692	0.7
3.09	Total common stocks	14,918,008	23.0	14,918,008		14,918,008	23.0
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	4,920,515	7.6	4,920,515		4,920,515	7.6
6.02	Cash equivalents (Schedule E, Part 2)	2,675,789	4.1	2,675,789		2,675,789	4.1
6.03	Short-term investments (Schedule DA)	3,549,932	5.5	3,549,932		3,549,932	5.5
6.04	Total cash, cash equivalents and short-term investments	11,146,236	17.2	11,146,236		11,146,236	17.2
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	5,114,329	7.9	5,112,329		5,112,329	7.9
10.	Receivables for securities	37,219	0.1	—		—	—
11.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	64,801,908	100.0	64,762,689		64,762,689	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book / adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11		
8.2	Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		332,348
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8	332,348	332,348
6.	Total gain (loss) on disposals, Part 3, Column 18		(9,392)
7.	Deduct amounts received on disposals, Part 3, Column 15		655,304
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		
	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		-
11.			
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		-
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		-

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		5,083,827
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	339,281	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	214,882	554,163
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 13.....	393,761	
5.2	Totals, Part 3, Column 9.....	(15,064)	378,697
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		369,951
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	242,407	
10.2	Totals, Part 3, Column 11.....	290,000	532,407
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		5,114,329
12.	Deduct total nonadmitted amounts.....		2,000
13.	Statement value at end of current period (Line 11 minus Line 12).....		5,112,329

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		46,726,334
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		7,807,506
3.	Accrual of discount.....		123,130
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12.....	35,227	
4.2	Part 2, Section 1, Column 15.....	42,965	
4.3	Part 2, Section 2, Column 13.....	2,359,756	
4.4	Part 4, Column 11.....	(10,486)	2,427,462
5.	Total gain (loss) on disposals, Part 4, Column 19.....		39,956
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		8,627,141
7.	Deduct amortization of premium.....		(6,877)
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		48,504,124
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		48,504,124

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	1,677,080	1,568,695	1,674,317	1,680,000
2. Canada				
3. Other Countries				
4. Totals	1,677,080	1,568,695	1,674,317	1,680,000
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	4,363,268	4,370,680	4,668,336	4,620,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	18,334,426	17,650,107	18,349,488	17,381,128
9. Canada	159,000	159,000	302,250	300,000
10. Other Countries	2,736,021	2,681,488	2,670,010	2,675,000
11. Totals	21,229,447	20,490,596	21,321,748	20,356,128
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	27,269,795	26,429,970	27,664,401	26,656,128
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	6,181,500	6,181,500	6,852,382	XXX
15. Canada				XXX
16. Other Countries	134,820	134,820	156,000	XXX
17. Totals	6,316,320	6,316,320	7,008,382	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	6,316,320	6,316,320	7,008,382	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	13,570,596	13,570,596	7,381,688	XXX
21. Canada				XXX
22. Other Countries	1,347,412	1,347,412	1,034,769	XXX
23. Totals	14,918,008	14,918,008	8,416,456	XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks	14,918,008	14,918,008	8,416,456	XXX
26. Total Stocks	21,234,328	21,234,328	15,424,839	XXX
27. Total Bonds and Stocks	48,504,124	47,664,298	43,089,240	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1.....	3,785,024	1,441,989				XXX	5,227,013	17.0	3,748,720	13.2	5,227,013	
1.2.	NAIC 2.....						XXX						
1.3.	NAIC 3.....						XXX						
1.4.	NAIC 4.....						XXX						
1.5.	NAIC 5.....						XXX						
1.6.	NAIC 6.....						XXX						
1.7.	Totals.....	3,785,024	1,441,989				XXX	5,227,013	17.0	3,748,720	13.2	5,227,013	
2.	All Other Governments												
2.1.	NAIC 1.....						XXX						
2.2.	NAIC 2.....						XXX						
2.3.	NAIC 3.....						XXX						
2.4.	NAIC 4.....						XXX						
2.5.	NAIC 5.....						XXX						
2.6.	NAIC 6.....						XXX						
2.7.	Totals.....						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....						XXX						
3.2.	NAIC 2.....						XXX						
3.3.	NAIC 3.....						XXX						
3.4.	NAIC 4.....						XXX						
3.5.	NAIC 5.....						XXX						
3.6.	NAIC 6.....						XXX						
3.7.	Totals.....						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....						XXX			154,201	0.5		
4.2.	NAIC 2.....						XXX						
4.3.	NAIC 3.....						XXX						
4.4.	NAIC 4.....						XXX						
4.5.	NAIC 5.....						XXX						
4.6.	NAIC 6.....						XXX						
4.7.	Totals.....						XXX			154,201	0.5		
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	1,106,880	220,737	150,000	145,300	50,193	XXX	1,673,109	5.4	3,874,487	13.7	1,673,109	
5.2.	NAIC 2.....		419,611				XXX	419,611	1.4	424,185	1.5		419,611
5.3.	NAIC 3.....						XXX						
5.4.	NAIC 4.....						XXX						
5.5.	NAIC 5.....					1,812,298	XXX	1,812,298	5.9	1,387,097	4.9		1,812,298
5.6.	NAIC 6.....				198,250	260,000	XXX	458,250	1.5	524,804	1.8	198,250	260,000
5.7.	Totals.....	1,106,880	640,348	150,000	343,550	2,122,491	XXX	4,363,268	14.2	6,210,573	21.9	1,871,359	2,491,908

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

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

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....	2,147,844	5,301,138	1,724,911	853,332	899,355	XXX	10,926,580	35.5	6,989,076	24.6	1,701,343	9,225,237
6.2.	NAIC 2.....	1,834,534	1,169,712	436,301	207,113	77	XXX	3,647,737	11.8	4,021,870	14.2	2,946,883	700,854
6.3.	NAIC 3.....	215,738	634,710	15,063	91,348		XXX	956,859	3.1	883,251	3.1	713,970	242,889
6.4.	NAIC 4.....		742,143	283,228			XXX	1,025,370	3.3	1,452,736	5.1	272,020	753,350
6.5.	NAIC 5.....						XXX			255,390	0.9		
6.6.	NAIC 6.....		159,000				XXX	159,000	0.5				159,000
6.7.	Totals.....	4,198,116	8,006,703	2,459,503	1,151,793	899,432	XXX	16,715,547	54.2	13,602,323	47.9	5,634,216	11,081,330
7.	Hybrid Securities												
7.1.	NAIC 1.....						XXX						
7.2.	NAIC 2.....				389,443	2,437,832	XXX	2,827,275	9.2	2,875,241	10.1	2,827,275	
7.3.	NAIC 3.....					1,686,625	XXX	1,686,625	5.5	1,786,299	6.3	1,686,625	
7.4.	NAIC 4.....						XXX						
7.5.	NAIC 5.....						XXX						
7.6.	NAIC 6.....						XXX						
7.7.	Totals.....				389,443	4,124,457	XXX	4,513,900	14.6	4,661,540	16.4	4,513,900	
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1.....						XXX						
8.2.	NAIC 2.....						XXX						
8.3.	NAIC 3.....						XXX						
8.4.	NAIC 4.....						XXX						
8.5.	NAIC 5.....						XXX						
8.6.	NAIC 6.....						XXX						
8.7.	Totals.....						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1.....	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2.....	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3.....	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4.....	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5.....	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6.....	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals.....	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1.....						XXX						
10.2.	NAIC 2.....						XXX						
10.3.	NAIC 3.....						XXX						
10.4.	NAIC 4.....						XXX						
10.5.	NAIC 5.....						XXX						
10.6.	NAIC 6.....						XXX						
10.7.	Totals.....						XXX						
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1.....						XXX						
11.2.	NAIC 2.....						XXX						
11.3.	NAIC 3.....						XXX						
11.4.	NAIC 4.....						XXX						
11.5.	NAIC 5.....						XXX						
11.6.	NAIC 6.....						XXX						
11.7.	Totals.....						XXX						

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

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1.	NAIC 1.....	(d) 7,039,747	6,963,864	1,874,911	998,631	949,548		17,826,702	57.8	XXX	XXX	8,601,465	9,225,237
12.2.	NAIC 2.....	(d) 1,834,534	1,589,322	436,301	596,557	2,437,909		6,894,623	22.4	XXX	XXX	5,774,158	1,120,465
12.3.	NAIC 3.....	(d) 215,738	634,710	15,063	91,348	1,686,625		2,643,484	8.6	XXX	XXX	2,400,595	242,889
12.4.	NAIC 4.....	(d)	742,143	283,228				1,025,370	3.3	XXX	XXX	272,020	753,350
12.5.	NAIC 5.....	(d)				1,812,298	(c)	1,812,298	5.9	XXX	XXX		1,812,298
12.6.	NAIC 6.....	(d)	159,000		198,250	260,000	(c)	617,250	2.0	XXX	XXX	198,250	419,000
12.7.	Totals.....	9,090,020	10,089,039	2,609,503	1,884,786	7,146,380	(b)	30,819,728	100.0	XXX	XXX	17,246,489	13,573,239
12.8.	Line 12.7 as a % of Col. 7.....	29.5	32.7	8.5	6.1	23.2		100.0	XXX	XXX	XXX	56.0	44.0
13.	Total Bonds Prior Year												
13.1.	NAIC 1.....	4,054,232	7,334,392	1,618,396	919,257	840,208		XXX	XXX	14,766,485	52.0	9,914,867	4,851,617
13.2.	NAIC 2.....	1,751,377	2,115,636	470,507	545,684	2,438,092		XXX	XXX	7,321,296	25.8	5,468,069	1,853,227
13.3.	NAIC 3.....		715,402	7,719	342,490	1,603,939		XXX	XXX	2,669,550	9.4	2,436,002	233,548
13.4.	NAIC 4.....	28,298	1,116,819	307,620				XXX	XXX	1,452,736	5.1	46,773	1,405,963
13.5.	NAIC 5.....		255,390		271,002	1,116,095		XXX	XXX	(c) 1,642,487	5.8	588,793	1,053,694
13.6.	NAIC 6.....				227,304	297,500		XXX	XXX	(c) 524,804	1.8	227,304	297,500
13.7.	Totals.....	5,833,906	11,537,638	2,404,241	2,305,737	6,295,834		XXX	XXX	(b) 28,377,357	100.0	18,681,809	9,695,548
13.8.	Line 13.7 as a % of Col. 9.....	20.6	40.7	8.5	8.1	22.2		XXX	XXX	100.0	XXX	65.8	34.2
14.	Total Publicly Traded Bonds												
14.1.	NAIC 1.....	5,376,038	1,937,823	1,018,929	218,482	50,193		8,601,465	27.9	9,914,867	34.9	8,601,465	XXX
14.2.	NAIC 2.....	1,534,534	1,169,712	35,447	596,557	2,437,909		5,774,158	18.7	5,468,069	19.3	5,774,158	XXX
14.3.	NAIC 3.....	215,738	391,821	15,063	91,348	1,686,625		2,400,595	7.8	2,436,002	8.6	2,400,595	XXX
14.4.	NAIC 4.....		272,020					272,020	0.9	46,773	0.2	272,020	XXX
14.5.	NAIC 5.....									588,793	2.1		XXX
14.6.	NAIC 6.....				198,250			198,250	0.6	227,304	0.8	198,250	XXX
14.7.	Totals.....	7,126,310	3,771,376	1,069,439	1,104,637	4,174,727		17,246,489	56.0	18,681,809	65.8	17,246,489	XXX
14.8.	Line 14.7 as a % of Col. 7.....	41.3	21.9	6.2	6.4	24.2		100.0	XXX	XXX	XXX	100.0	XXX
14.9.	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	23.1	12.2	3.5	3.6	13.5		56.0	XXX	XXX	XXX	56.0	XXX
15.	Total Privately Placed Bonds												
15.1.	NAIC 1.....	1,663,710	5,026,041	855,982	780,149	899,355		9,225,237	29.9	4,851,617	17.1	XXX	9,225,237
15.2.	NAIC 2.....	300,000	419,611	400,854				1,120,465	3.6	1,853,227	6.5	XXX	1,120,465
15.3.	NAIC 3.....		242,889					242,889	0.8	233,548	0.8	XXX	242,889
15.4.	NAIC 4.....		470,122	283,228				753,350	2.4	1,405,963	5.0	XXX	753,350
15.5.	NAIC 5.....					1,812,298		1,812,298	5.9	1,053,694	3.7	XXX	1,812,298
15.6.	NAIC 6.....		159,000			260,000		419,000	1.4	297,500	1.0	XXX	419,000
15.7.	Totals.....	1,963,710	6,317,664	1,540,064	780,149	2,971,652		13,573,239	44.0	9,695,548	34.2	XXX	13,573,239
15.8.	Line 15.7 as a % of Col. 7.....	14.5	46.5	11.3	5.7	21.9		100.0	XXX	XXX	XXX	XXX	100.0
15.9.	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....	6.4	20.5	5.0	2.5	9.6		44.0	XXX	XXX	XXX	XXX	44.0

(a) Includes \$13,573,239 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ current year of bonds with Z designations and \$504,996 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$1,730,646 current year of bonds with 5GI designations, \$1,050,581 prior year of bonds with 5GI designations and \$458,250 current year, \$524,804 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$3,549,932; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations	3,785,024	1,441,989				XXX	5,227,013	17.0	3,748,720	13.2	5,227,013	
1.02.	Residential Mortgage-Backed Securities						XXX						
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities						XXX						
1.05.	Totals	3,785,024	1,441,989				XXX	5,227,013	17.0	3,748,720	13.2	5,227,013	
2.	All Other Governments												
2.01.	Issuer Obligations						XXX						
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations						XXX						
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations						XXX			154,201	0.5		
4.02.	Residential Mortgage-Backed Securities						XXX						
4.03.	Commercial Mortgage-Backed Securities						XXX						
4.04.	Other Loan-Backed and Structured Securities						XXX						
4.05.	Totals						XXX			154,201	0.5		
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	1,104,782	636,677	150,000	343,550	2,122,491	XXX	4,357,499	14.1	6,130,433	21.6	1,865,591	2,491,908
5.02.	Residential Mortgage-Backed Securities	2,098	3,671				XXX	5,768	0.0	80,139	0.3	5,768	
5.03.	Commercial Mortgage-Backed Securities						XXX						
5.04.	Other Loan-Backed and Structured Securities						XXX						
5.05.	Totals	1,106,880	640,348	150,000	343,550	2,122,491	XXX	4,363,268	14.2	6,210,573	21.9	1,871,359	2,491,908
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	1,801,377	2,487,652	582,500	200,706		XXX	5,072,234	16.5	5,611,899	19.8	3,809,884	1,262,350
6.02.	Residential Mortgage-Backed Securities	527,762	1,342,347	985,032	745,866	894,687	XXX	4,495,694	14.6	3,467,829	12.2	346,384	4,149,310
6.03.	Commercial Mortgage-Backed Securities	1,111,139	578,801				XXX	1,689,939	5.5	392,683	1.4	398,822	1,291,118
6.04.	Other Loan-Backed and Structured Securities	757,839	3,597,903	891,971	205,222	4,745	XXX	5,457,679	17.7	4,129,912	14.6	1,079,127	4,378,552
6.05.	Totals	4,198,116	8,006,703	2,459,503	1,151,793	899,432	XXX	16,715,547	54.2	13,602,323	47.9	5,634,216	11,081,330
7.	Hybrid Securities												
7.01.	Issuer Obligations				389,443	4,124,457	XXX	4,513,900	14.6	4,661,540	16.4	4,513,900	
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities						XXX						
7.05.	Totals				389,443	4,124,457	XXX	4,513,900	14.6	4,661,540	16.4	4,513,900	
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans						XXX						
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Unaffiliated Certificates of Deposit						XXX						
11.01.	Totals						XXX						
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	6,691,182	4,566,318	732,500	933,698	6,246,948	XXX	19,170,646	62.2	XXX	XXX	15,416,388	3,754,258
12.02.	Residential Mortgage-Backed Securities	529,860	1,346,018	985,032	745,866	894,687	XXX	4,501,463	14.6	XXX	XXX	352,152	4,149,310
12.03.	Commercial Mortgage-Backed Securities	1,111,139	578,801				XXX	1,689,939	5.5	XXX	XXX	398,822	1,291,118
12.04.	Other Loan-Backed and Structured Securities	757,839	3,597,903	891,971	205,222	4,745	XXX	5,457,679	17.7	XXX	XXX	1,079,127	4,378,552
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06.	Affiliated Bank Loans						XXX			XXX	XXX		
12.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	9,090,020	10,089,039	2,609,503	1,884,786	7,146,380		30,819,728	100.0	XXX	XXX	17,246,489	13,573,239
12.10.	Lines 12.09 as a % Col. 7	29.5	32.7	8.5	6.1	23.2		100.0	XXX	XXX	XXX	56.0	44.0
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	5,201,147	7,065,646	552,560	1,476,569	6,010,870	XXX	XXX	XXX	20,306,793	71.6	16,262,441	4,044,351
13.02.	Residential Mortgage-Backed Securities	304,650	1,200,975	1,099,862	657,517	284,964	XXX	XXX	XXX	3,547,969	12.5	817,484	2,730,485
13.03.	Commercial Mortgage-Backed Securities		392,683				XXX	XXX	XXX	392,683	1.4	392,683	
13.04.	Other Loan-Backed and Structured Securities	328,108	2,878,335	751,819	171,650		XXX	XXX	XXX	4,129,912	14.6	1,209,201	2,920,712
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06.	Affiliated Bank Loans						XXX	XXX	XXX				
13.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08.	Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09.	Totals	5,833,906	11,537,638	2,404,241	2,305,737	6,295,834		XXX	XXX	28,377,357	100.0	18,681,809	9,695,548
13.10.	Line 13.09 as a % of Col. 9	20.6	40.7	8.5	8.1	22.2		XXX	XXX	100.0	XXX	65.8	34.2
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	6,391,182	3,416,857	500,000	933,698	4,174,650	XXX	15,416,388	50.0	16,262,441	57.3	15,416,388	XXX
14.02.	Residential Mortgage-Backed Securities	66,941	179,367	76,350	29,418	77	XXX	352,152	1.1	817,484	2.9	352,152	XXX
14.03.	Commercial Mortgage-Backed Securities	398,822					XXX	398,822	1.3	392,683	1.4	398,822	XXX
14.04.	Other Loan-Backed and Structured Securities	269,365	175,152	493,090	141,520		XXX	1,079,127	3.5	1,209,201	4.3	1,079,127	XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06.	Affiliated Bank Loans						XXX						XXX
14.07.	Unaffiliated Bank Loans						XXX						XXX
14.08.	Unaffiliated Certificates of Deposit						XXX						XXX
14.09.	Totals	7,126,310	3,771,376	1,069,439	1,104,637	4,174,727		17,246,489	56.0	18,681,809	65.8	17,246,489	XXX
14.10.	Line 14.09 as a % of Col. 7	41.3	21.9	6.2	6.4	24.2		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	23.1	12.2	3.5	3.6	13.5		56.0	XXX	XXX	XXX	56.0	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations	300,000	1,149,461	232,500		2,072,298	XXX	3,754,258	12.2	4,044,351	14.3	XXX	3,754,258
15.02.	Residential Mortgage-Backed Securities	462,919	1,166,651	908,682	716,448	894,610	XXX	4,149,310	13.5	2,730,485	9.6	XXX	4,149,310
15.03.	Commercial Mortgage-Backed Securities	712,317	578,801				XXX	1,291,118	4.2			XXX	1,291,118
15.04.	Other Loan-Backed and Structured Securities	488,474	3,422,751	398,881	63,701	4,745	XXX	4,378,552	14.2	2,920,712	10.3	XXX	4,378,552
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06.	Affiliated Bank Loans						XXX					XXX	
15.07.	Unaffiliated Bank Loans						XXX					XXX	
15.08.	Unaffiliated Certificates of Deposit						XXX					XXX	
15.09.	Totals	1,963,710	6,317,664	1,540,064	780,149	2,971,652		13,573,239	44.0	9,695,548	34.2	XXX	13,573,239
15.10.	Line 15.09 as a % of Col. 7	14.5	46.5	11.3	5.7	21.9		100.0	XXX	XXX	XXX	XXX	100.0
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	6.4	20.5	5.0	2.5	9.6		44.0	XXX	XXX	XXX	XXX	44.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year.....	—	—			
2.	Cost of short-term investments acquired.....	7,825,565	7,825,565			
3.	Accrual of discount.....	113,367	113,367			
4.	Unrealized valuation increase / (decrease).....					
5.	Total gain (loss) on disposals.....					
6.	Deduct consideration received on disposals.....	4,389,000	4,389,000			
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).....	3,549,932	3,549,932			
11.	Deduct total nonadmitted amounts.....					
12.	Statement value at end of current period (Line 10 minus Line 11).....	3,549,932	3,549,932			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	1,390,783		1,390,783	
2.	Cost of cash equivalents acquired.....	17,948,340	345,898	17,602,441	
3.	Accrual of discount.....	4,102	4,102		
4.	Unrealized valuation increase / (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals.....	16,667,436	350,000	16,317,436	
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).....	2,675,789	—	2,675,789	
11.	Deduct total nonadmitted amounts.....				
12.	Statement value at end of current period (Line 10 minus Line 11).....	2,675,789	—	2,675,789	

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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
Mortgages disposed																	
001-0260	Twinsburg	OH		01/29/2013	11/03/2023	332,348	332,348				332,348		332,348	655,304		(9,392)	(9,392)
0399999 – Mortgages disposed						332,348	332,348				332,348		332,348	655,304		(9,392)	(9,392)
0599999 – Total						332,348	332,348				332,348		332,348	655,304		(9,392)	(9,392)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated																			
000000-00-0	FRONTRANGE PROPERTY FUND III, LP				FrontRange Property Fund III, LP		05/31/2019		231,999	259,740	259,740	(5,356)					10,518	11,191	
000000-00-0	CCALIFEFUNDII				CCALIFEFUNDII		06/17/2019		333,869	453,163	453,163	6,245							
000000-00-0	ENIC Fairwood Fund II, LP				ENIC Fairwood Fund II, LP		01/21/2021		263,283	300,154	300,154	26,724						730,598	
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated									829,152	1,013,057	1,013,057	27,613					10,518	741,789	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
000000-00-0	NFC INSURANCE PARTNERS, LLC				NFC INSURANCE PARTNERS, LLC		09/01/2014		900,000	2,174,653	2,174,653	426,422							
000000-00-0	NFC HOTEL INVESTORS, LLC				NFC HOTEL INVESTORS, LLC		09/05/2014		161,531	313,998	313,998	(40,526)					11,976		
000000-00-0	ESO VENTURE FUND II, LP				ESO VENTURE FUND II, LP		10/08/2014		231,414	75,319	75,319	(156,095)					28,803	39,959	
000000-00-0	NFC UK Venture, LLC				NFC UK Venture, LLC		02/28/2017		2,000	2,000	2,000	100,000		198,000					
000000-00-0	ESO Venture Fund III, LP				ESO Venture Fund III, LP		03/31/2017		89,053	139,651	139,651	50,598					10,008	25,000	
000000-00-0	NFC Hotel Monterey, LLC				NFC Hotel Monterey, LLC		10/19/2017		221,494	435,584	435,584	(59,001)					20,732		
000000-00-0	Resolute Capital Partners Fund IV, LP				Resolute Capital Partners Fund IV, LP		03/06/2018		430,000	679,637	679,637	50,367					65,802	70,000	
000000-00-0	Resolute Capital Partners Fund V, LP				Resolute Capital Partners Fund V, LP		12/08/2021		250,000	271,549	271,549	29,909						250,000	
000000-00-0	Active Implants Series E 4/22				Active Implants Series E 4/22		04/27/2022		44,407	8,881	8,881	(35,526)		44,407					
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									2,329,899	4,101,272	4,101,272	366,148		242,407			137,321	384,959	XXX
6099999 – Subtotals, Unaffiliated									3,159,052	5,114,329	5,114,329	393,761		242,407			147,839	1,126,748	XXX
6299999 – Totals									3,159,052	5,114,329	5,114,329	393,761		242,407			147,839	1,126,748	XXX

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
		City	State							
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated										
000000-00-0	FRONTRANGE PROPERTY FUND III, LP			FrontRange Property Fund III, LP	05/31/2019			54,052		
000000-00-0	ENIC Fairwood Fund II, LP			ENIC Fairwood Fund II, LP	01/21/2021			10,830		
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated								64,882		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated										
000000-00-0	ESO VENTURE FUND II, LP			ESO VENTURE FUND II, LP	10/08/2014		231,414			
000000-00-0	ESO Venture Fund III, LP			ESO Venture Fund III, LP	03/31/2017		89,053			
000000-00-0	Resolute Capital Partners Fund IV, LP			Resolute Capital Partners Fund IV, LP	03/06/2018			25,000		
000000-00-0	Resolute Capital Partners Fund V, LP			Resolute Capital Partners Fund V, LP	12/08/2021			125,000		
000000-00-0	Active Implants Series E 4/22			Active Implants Series E 4/22	04/27/2022		18,815			
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated								339,281	150,000	XXX
6099999 – Subtotals, Unaffiliated								339,281	214,882	XXX
6299999 – Totals								339,281	214,882	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated																			
000000-00-0	CCALIFEFUNDII			CCALIFEFUNDII	06/17/2019	07/31/2023	40,820							40,820	40,820				
000000-00-0	ENIC Fairwood Fund II, LP			ENIC Fairwood Fund II, LP	01/21/2021	08/23/2023	8,664							8,664	8,664				
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							49,484							49,484	49,484				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
000000-00-0	ESO VENTURE FUND II, LP			ESO VENTURE FUND II, LP	10/08/2014	03/01/2023	140,652	90,762				90,762		231,414	231,414				
000000-00-0	ESO Venture Fund III, LP			ESO Venture Fund III, LP	03/31/2017	03/01/2023	194,879	(105,826)				(105,826)		89,053	89,053				
000000-00-0	Active Implants Class D units 01/19			Active Implants Class D units 01/19	01/25/2019	12/31/2023	120,000			120,000		(120,000)		–	–				
000000-00-0	Active Implants Class D units 08/19			Active Implants Class D units 08/19	08/27/2019	12/31/2023	40,000			40,000		(40,000)		–	–				
000000-00-0	Active Implants Class D units 12/19			Active Implants Class D units 12/19	12/20/2019	12/31/2023	90,000			90,000		(90,000)		–	–				
000000-00-0	Active Implants Class D units 07/21			Active Implants Class D units 07/21	07/27/2021	12/31/2023	40,000			40,000		(40,000)		–	–				
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							625,531	(15,064)		290,000		(305,064)		320,467	320,467				
6099999 – Subtotals, Unaffiliated							675,015	(15,064)		290,000		(305,064)		369,951	369,951				
6299999 – Totals							675,015	(15,064)		290,000		(305,064)		369,951	369,951				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912828-D5-6	UNITED STATES TREASURY				1.A	235,734	98.344	231,108	235,000	235,092		(145)			2.375	2.312	FA	2,108	5,581	05/02/2019	08/15/2024
91282C-AZ-4	UNITED STATES TREASURY				1.A	519,457	92.859	487,512	525,000	522,451		1,303			0.375	0.629	MN	500	1,641	05/19/2022	11/30/2025
91282C-BH-3	UNITED STATES TREASURY				1.A	284,510	92.375	263,269	285,000	284,794		99			0.375	0.410	JJ	447	1,069	02/11/2021	01/31/2026
91282C-BW-0	UNITED STATES TREASURY				1.A	350,328	92.516	323,805	350,000	350,155		(66)			0.750	0.731	AO	447	2,625	05/06/2021	04/30/2026
91282C-DG-3	UNITED STATES TREASURY				1.A	284,288	92.281	263,002	285,000	284,589		142			1.125	1.177	AO	546	3,206	11/12/2021	10/31/2026
0019999999 – U.S. Governments, Issuer Obligations						1,674,317	XXX	1,568,695	1,680,000	1,677,080		1,333			XXX	XXX	XXX	4,049	14,122	XXX	XXX
0109999999 – Subtotals – U.S. Governments						1,674,317	XXX	1,568,695	1,680,000	1,677,080		1,333			XXX	XXX	XXX	4,049	14,122	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
13080S-GJ-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	6. *	298,400	65.000	260,000	400,000	260,000	(37,500)				12.000		JJ		21,500	10/24/2022	01/01/2039
187145-DB-0	CLIFTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	568,045	100.844	504,220	500,000	504,999	(7,829)				5.000	3.361	FA	9,444	25,000	09/19/2014	08/15/2039
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	217,688	100.831	216,787	215,000	217,066	(487)				4.000	3.731	MN	1,099	8,753	09/12/2022	11/15/2041
60636A-PT-4	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			2	2.A FE	444,848	100.388	401,552	400,000	419,611	(4,574)				5.000	3.650	MJSD	1,667	20,000	12/18/2017	12/01/2037
64577B-KH-6	NEW JERSEY ECONOMIC DEV AUTH REV				1.G FE	550,910	100.165	555,916	555,000	554,750	535				4.000	4.101	JD	987	22,200	08/28/2015	06/15/2024
708796-8G-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	50,500	94.528	47,264	50,000	50,193	(55)				3.700	3.573	AO	463	1,850	12/08/2017	10/01/2047
744396-CH-3	PUBLIC FIN AUTH WIS CHARTER SCH REV			2	5.B	99,750	81.652	81,652	100,000	81,652	4,412	4			7.000	7.020	JJ	3,500	7,000	06/23/2017	07/01/2047
74443D-HK-0	PUBLIC FIN AUTH WIS EDL FAC REV			2	5.B GI	505,000	96.983	484,915	500,000	484,915	7,567	(52)			7.250	7.168	MN	6,042	36,250	05/25/2022	05/01/2052
74443D-JT-9	PUBLIC FIN AUTH WIS EDL FAC REV			2	5.B GI	505,000	100.181	500,905	500,000	500,905	(4,013)	(78)			7.750	7.664	JD	3,229	36,597	12/19/2022	12/01/2052
74443D-KE-0	PUBLIC FIN AUTH WIS EDL FAC REV			2	5.B GI	505,000	105.898	529,490	500,000	504,838	(162)				7.750	7.669	JD	3,229	3,337	10/27/2023	12/01/2058
745277-QR-7	PUERTO RICO MUN FIN AGY			2	1.E FE	151,425	99.885	149,828	150,000	150,000					5.000	5.000	FA	3,125	7,500	12/10/2014	08/01/2030
79626P-AC-6	SAN ANTONIO TEX HSG TR FIN CORP MULTIFAM			2	1.A FE	45,378	99.538	44,792	45,000	45,033	(43)				3.500	3.400	AO	394	1,575	09/29/2014	04/01/2043
821697-H7-7	SHELBY CNTY TENN HEALTH EDL & HSG FACS B			2	6. *	308,694	65.000	198,250	305,000	198,250	(28,712)	(343)			5.375		MS	5,465	16,394	11/19/2014	09/01/2041
899519-AA-0	TULSA COUNTY INDUSTRIAL AUTHORITY			2	5.B GI	252,500	95.995	239,988	250,000	239,988	(3,664)	(16)			7.500	7.421	JD	1,563	18,750	09/01/2022	06/01/2057
91754T-PS-6	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	143,636	96.011	144,017	150,000	145,300		238			3.250	3.524	AO	1,029	4,875	02/18/2016	10/15/2038
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						4,646,773	XXX	4,359,574	4,620,000	4,357,499	(61,909)	(12,862)			XXX	XXX	XXX	41,234	231,581	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3137BP-D4-8	FHR 4583 JI - CMO/RMBS			3	1.A	21,563	5.923	11,106		5,768	(1,267)				2.500	18.289	MON	391	5,167	04/28/2016	05/15/2031
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						21,563	XXX	11,106		5,768	(1,267)				XXX	XXX	XXX	391	5,167	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,668,336	XXX	4,370,680	4,620,000	4,363,268	(61,909)	(14,129)			XXX	XXX	XXX	41,625	236,748	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
03465F-AA-6	ANGEL OAK REAL ESTATE INVESTMENT FUND II				2.C PL	1,501,377	1,501,376.690	1,501,377	1	1,501,377							N/A		110,630	11/16/2021	
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP			1,2	2.B PL	200,000	91.750	183,500	200,000	200,000					5.750	5.750	FA	4,344	11,500	08/09/2021	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20161D-AA-2	COMMERCIAL CREDIT GROUP INC.			1,2	1.G PL	250,000	92.188	230,470	250,000	250,000					4.875	4.878	MN	1,049	12,188	05/19/2021	05/30/2026
21871N-AB-7	CORECIVIC INC.			1	3.C FE	200,500	101.625	203,250	200,000	200,268		(103)			8.250	8.184	AO	3,483	16,500	05/10/2021	04/15/2026
22821C-AE-4	CROWN CAPITAL HOLDINGS LLC			2	2.B PL	300,000	100.614	301,842	300,000	300,000					12.500	12.494	JAJO	7,917	29,896	12/28/2022	01/15/2025
29360A-AB-6	ENSTAR FINANCE LLC			1,2	2.C FE	201,100	84.125	168,250	200,000	200,706	40,784	(208)			5.500	5.372	JJ	5,072	11,000	01/14/2022	01/15/2042
626717-AM-4	MURPHY OIL CORP			1,2	3.B FE	203,615	99.250	191,553	193,000	191,553	7,389	(1,890)			5.875	4.813	JD	945	11,339	07/13/2021	12/01/2027
65342V-AA-9	NEXPOINT REAL ESTATE FINANCE INC.			1,2	2.C PL	501,380	90.181	450,904	500,000	500,639		(317)			5.750	5.677	MN	4,792	28,750	05/24/2021	05/01/2026
69356N-AA-2	PHH MORTGAGE CORP			1,2	4.B FE	367,991	89.125	320,850	360,000	320,850	2,312	(1,711)			7.875	7.287	MS	8,348	28,350	09/14/2021	03/15/2026
758075-AF-2	REDWOOD TRUST INC				4.A	265,125	93.432	280,297	300,000	272,020	10,278	6,352			7.750	11.074	JD	1,033	23,250	11/29/2022	06/15/2027
76009N-AL-4	UPBOUND GROUP INC			1,2	4.B FE	250,000	93.000	232,500	250,000	232,500	29,940				6.375	6.375	FA	6,021	15,938	02/14/2022	02/15/2029
87356L-AA-8	TACORA RESOURCES INC.			1,2	6. FE	302,250	53.000	159,000	300,000	159,000	(58,251)	(474)			8.250	8.048	MN	15,538		10/26/2021	05/15/2026
88224P-JS-9	TEXAS CAPITAL BANK NA				2.C FE	187,863	92.083	184,166	200,000	192,271		3,707			5.250	7.370	JJ	4,404	10,500	10/20/2022	01/31/2026
88428L-AA-0	SIRIUSPOINT LTD			1	2.C FE	204,650	96.625	193,250	200,000	201,051		(881)			7.000	6.504	FA	5,367	14,000	05/21/2019	02/13/2025
89679E-AB-8	TRIUMPH FINANCIAL INC			2,5	1.G FE	350,000	95.403	333,910	350,000	350,000					4.875	4.876	MN	1,611	17,063	11/21/2019	11/27/2029
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						5,285,850	XXX	4,935,117	3,803,001	5,072,234	32,452	4,476			XXX	XXX	XXX	69,924	340,902	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
12062R-AE-0	BHLD 201 B1 - CMO/RMBS			4	1.A	190,808	105.053	210,105	200,000	208,648		7,796			5.262	7.832	MON	877	10,070	06/30/2020	02/25/2055
126407-AD-7	CSMC 2021-NQM1 M1 - CMO/RMBS			4	1.E FE	299,986	56.710	198,250	349,583	302,456		1,309			2.130	3.113	MON	621	7,446	09/07/2022	05/26/2065
12651R-AB-3	CSMC 2017-FHA1 B1 - CMO/RMBS			4	1.A	336,000	72.319	253,115	350,000	338,079		67			3.770	4.125	MON	1,100	13,625	01/05/2022	04/25/2047
12655V-AD-6	CSMC 19NQM1 M1 - CMO/RMBS			4	1.A	249,275	87.976	259,529	295,000	264,070		(4,763)			3.388	5.455	MON	833	9,995	04/20/2020	10/25/2059
24381W-AD-0	DRMT 2021-2 M1 - CMO/RMBS			4	2.A FE	128,250	64.458	96,686	150,000	131,251		1,759			2.217	3.956	MON	277	3,326	04/19/2022	04/26/2066
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS			4,5	1.A FM	32,375	85.496	30,754	35,972	34,018		(227)			5.770	5.348	MON	35	590	04/20/2020	12/25/2036
31735J-AA-3	FAHB 2022-HB1 A - RMBS			4	1.A FE	98,658	100.000	98,658	98,658	98,658					2.695	2.710	MON	44	2,659	02/17/2022	02/25/2032
31739R-AD-5	FASST 2023-S1 A4 - CMO/RMBS			4	1.D FE	225,862	89.843	225,735	251,255	233,463		7,600			3.000	6.960	MON	126	6,305	02/21/2023	09/26/2061
31739T-AC-3	FASST 2023-S2 A3 - CMO/RMBS			4	1.A FE	279,884	95.750	279,884	292,308	290,257		10,373			2.000	0.022	MON	97	3,914	04/27/2023	04/25/2073
31740X-AA-5	FASST 2022-S6 A1 - CMO/RMBS			4	1.A FE	360,021	90.576	359,433	396,832	371,005		10,953			3.000	6.194	MON	1,230	6,844	12/15/2022	12/27/2072
437307-AD-3	HMIR 2021-1 M2 - CMO/RMBS	C		4,5	3.C FE	233,973	100.789	251,973	250,000	242,889	2,574	6,767			8.320	9.738	MON	347	19,978	03/18/2022	07/25/2033
45669A-AB-0	INDA 2007-AR1 1A2 - CMO/RMBS			4	1.A FM	96,776	68.373	77,389	113,188	90,146		(1,467)			3.536	6.576	MON	334	3,940	04/20/2020	03/25/2037
64831H-AM-5	NRZT 23NQM1 A1A - RMBS			4	1.A FE	289,618	101.569	294,165	289,622	289,534		(84)			6.864	6.684	MON	1,657	4,970	09/29/2023	01/25/2063
670843-AA-9	OBX 23NQM2 A1 - CMO/RMBS			2	1.A FE	224,998	101.981	229,921	225,455	225,093		95			6.319	6.270	MON	1,187	11,872	02/27/2023	01/25/2062
67389M-AY-7	OAKS 2015-1 B5 - CMO/RMBS			4	1.E FE	132,300	66.234	92,728	140,000	132,458		120			3.813	4.101	MON	445	5,346	09/01/2020	04/25/2046
69337H-BD-2	PHHAM 2007-2 2A5 - CMO/RMBS			4,5	1.A FM	65,840	76.069	69,803	91,763	71,381		7,313			5.768	9.540	MON	92	5,156	05/15/2020	05/26/2037
69378K-AC-8	PRPM 22NQM1 A3 - RMBS			4	1.F FE	84,658	97.443	87,160	89,447	85,330		266			5.500	6.415	MON	410	4,920	10/05/2022	09/25/2067
749241-AA-3	RALI 2007-QH9 A1 - CMO/RMBS			4	2.C FM	144,862	80.041	138,858	173,485	150,840		1,636			6.288	7.288	MON	909	8,918	05/05/2020	11/25/2037
75049X-AB-8	RMIR 221 M1B - CMO/RMBS	C		4,5	4.A FE	200,000	107.570	215,141	200,000	200,000	8,014				12.087	12.393	MON	470	24,745	09/21/2022	09/25/2032
76119C-AE-1	RMLT 201 B1 - RMBS			4	1.A	93,000	84.629	84,629	100,000	94,896		100			3.946	4.779	MON	329	3,946	07/28/2020	01/26/2060
85209F-AE-6	SHMLT 2020-SH1 B1 - CMO/RMBS			4	1.A	93,750	87.414	87,414	100,000	94,881		475			3.827	4.436	MON	319	3,827	07/28/2020	01/28/2050
92537U-AD-4	VERUS 2020-2 M1 - CMO/RMBS			4	1.A	195,576	95.919	191,838	200,000	196,510		(175)			5.360	5.656	MON	893	10,720	05/22/2020	04/26/2060
92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS			4	1.C FE	218,144	101.706	221,869	218,148	218,668		524			6.560	6.770	MON	1,193	13,118	01/11/2023	12/27/2067
92539B-AC-6	VERUS 2023-1 A3 - CMO/RMBS			4	1.F FE	130,853	102.246	133,829	130,889	131,165		312			6.900	7.117	MON	753	8,279	01/11/2023	12/27/2067
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						4,405,466	XXX	4,188,867	4,741,604	4,495,694	10,588	50,750			XXX	XXX	XXX	14,575	194,507	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
04410R-AG-1	ASHFORD HOSPITALITY TRUST 2018-ASHF - CM			4,5	1.A	387,250	97.883	391,531	400,000	393,290		6,040			6.784	8.270	MON	1,258	23,792	01/12/2023	04/16/2035
12434E-AC-4	BX 2021-RISE B - CMBS			4,5	1.A	270,983	98.072	269,807	275,110	273,311		2,327			6.726	7.598	MON	874	16,208	01/26/2023	11/17/2036
17322A-AF-9	CGCMT 2014-GC19 A5 - CMBS			4	1.A	392,500	99.269	397,075	400,000	398,822		6,139			4.345	6.152	MON	1,448	17,380	12/19/2022	03/12/2047
36266C-AA-4	GSMS 2021-ARDN A - CMBS			4,5	1.A	247,969	97.574	243,936	250,000	249,315		1,347			6.726	7.139	MON	794	14,730	02/02/2023	11/17/2036
75574E-AA-5	RCMT 2022-FL9 A - CMBS			4,5	1.A FE	375,431	100.002	374,037	374,028	375,201		(229)			7.823	7.587	MON	488	19,570	05/08/2023	06/25/2037
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						1,674,133	XXX	1,676,386	1,699,138	1,689,939		15,624			XXX	XXX	XXX	4,862	91,680	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
10949W-AE-2	BWCAP 2021-2 C1 - CDO		C	4,5	1.F FE	250,000	97.313	243,281	250,000	250,000					8.555	8.641	JAJO	4,575	19,776	10/20/2021	11/15/2030
12526W-AA-7	CFMT 22HB8 A - RMBS			4	1.A FE	384,632	97.125	384,632	396,017	379,982		(4,650)			3.750	3.633	MON	248	8,663	06/06/2023	05/25/2037
15673F-AA-8	CERB 27 A1 - CDO		C	4,5	1.A FE	324,292	100.007	325,021	325,000	324,484		193			7.370	7.581	JAJO	5,123	11,855	06/29/2023	01/15/2032
19458L-BJ-8	COELT 2005-B B - ABS			4,5	3.A FE	109,126	88.127	106,411	120,747	106,411	(16,150)	8,883			5.935	5.787	MJSD	80	6,780	01/31/2020	03/28/2035
24460A-AC-4	DPATH 231 A2 - CDO		C	4	1.A FE	300,000	99.875	299,624	300,000	300,000					6.178	6.227	JAJO	3,913	11,172	02/03/2023	04/16/2035
27580X-AG-3	CIFC 191 D - CDO		C	4,5	2.C FE	254,125	100.118	250,295	250,000	269,603		3,538			10.387	8.788	JAJO	5,266	24,542	01/08/2021	01/20/2033
28851Q-AJ-2	ECLO 1R CR - CDO			4,5	1.B FE	300,000	98.488	295,463	300,000	300,000					8.655	8.707	JAJO	5,554	24,034	05/28/2021	10/15/2029
38175C-AA-0	GOCAP 21MR AR - CDO			4,5	1.A FE	220,625	99.676	220,794	221,511	220,993		368			7.110	7.399	JAJO	2,975	7,775	05/11/2023	01/25/2031
38177G-AE-1	GCTLF 2020-1 C - CDO		C	4,5	1.C FE	505,871	99.849	499,245	500,000	514,852		(1,523)			9.325	7.254	JAJO	9,455	43,710	08/17/2021	10/22/2029
60689W-AK-7	VENTRII A2 - CDO			4,5	1.A FE	302,246	98.234	300,203	305,601	302,673		427			6.784	7.708	JAJO	4,030	5,137	08/01/2023	07/23/2030
63939Q-AA-4	NAVSL 165 A - ABS			4,5	1.A FE	223,543	100.965	229,720	227,524	224,845		1,302			6.702	7.034	MON	254	13,461	01/23/2023	06/25/2065
64031Q-BE-0	NSLT 2004-3 B - ABS			4,5	1.B FE	134,652	88.551	126,092	142,394	150,212		8,492			5.946	5.256	JAJO	1,599	7,632	02/07/2020	10/25/2040
70806T-AJ-4	PNTPK 1 C1 - CDO		C	4,5	1.F FE	200,750	100.023	200,047	200,000	207,176		787			9.655	8.024	JAJO	4,130	18,045	07/20/2021	10/15/2031
78443C-BP-8	SLMA 2004-B A4 - ABS			4,5	1.A FE	211,904	98.120	212,979	217,059	228,778		5,415			6.076	3.756	MJSD	623	12,425	11/08/2018	09/15/2033
78443D-AH-5	SLMA 2007-A C1 - ABS			4,5	1.F FE	319,644	88.775	328,050	369,531	377,987		25,969			6.076	5.722	MJSD	1,060	21,153	08/27/2018	12/16/2041
78444A-AJ-6	SLMA 2007-4 B2B - ABS				3.A FE	248,125	86.295	215,738	250,000	215,738	(32,387)				0.065	0.065	N/A	2,059	19,813	12/20/2018	01/27/2042
803169-AU-5	SRANC 3R CR - CDO		C	4,5	1.E FE	401,000	99.216	396,862	400,000	427,017		887			7.983	5.479	MJSD	887	30,704	08/14/2018	06/24/2030
86213C-AB-1	STR 2015-1 A2 - ABS			2	1.C FE	294,893	94.781	272,022	287,000	289,351		(1,721)			4.170	3.549	MON	366	11,968	09/01/2020	04/20/2045
92557U-BA-4	VIBR III BRR - CDO			4,5	1.F FE	350,000	98.899	346,147	350,000	367,577		4,418			8.027	6.729	JAJO	5,697	25,984	04/30/2021	10/20/2031
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						5,335,424	XXX	5,252,627	5,412,385	5,457,679	(48,537)	52,785			XXX	XXX	XXX	57,892	324,628	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						16,700,873	XXX	16,052,998	15,656,128	16,715,547	(5,496)	123,634			XXX	XXX	XXX	147,253	951,717	XXX	XXX
Hybrid Securities, Issuer Obligations																					
00912X-BK-9	AIR LEASE CORP			2	3.A FE	184,500	77.750	155,500	200,000	155,500	17,708	292			4.125	4.621	MJSD	367	8,250	03/03/2022	12/29/2049
02005N-BM-1	ALLY FINANCIAL INC			2	3.C FE	249,750	75.000	225,000	300,000	225,000	22,663	776			4.700	5.944	FMAN	1,802	14,100	09/14/2022	12/29/2049
04622D-AA-9	ASSURED GUARANTY US HOLDINGS INC			1,2,5	2.B FE	234,375	90.820	227,050	250,000	237,129		299			8.026	8.598	MJSD	948	19,253	10/16/2014	12/15/2066
060505-EN-0	BANK OF AMERICA CORP			2,5	2.B FE	498,750	99.125	495,625	500,000	498,823		51			6.100	6.118	MS	8,811	30,500	11/15/2022	12/29/2049
29273V-AL-4	ENERGY TRANSFER LP			2	3.B FE	506,250	95.625	478,125	500,000	478,125	45,006	(1,256)			6.750	6.455	MN	4,313	33,750	02/25/2020	12/29/2049
29360A-AA-8	ENSTAR FINANCE LLC			1,2	2.C FE	203,875	93.625	187,250	200,000	201,401	19,824	(784)			5.750	5.300	MS	3,833	11,500	08/20/2020	09/01/2040
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC			2,5	2.B FE	503,125	95.520	477,599	500,000	501,880		(461)			5.250	5.135	FA	9,844	26,250	02/24/2021	08/16/2077
299808-AE-5	EVEREST REINSURANCE HOLDINGS INC			1,2,5	2.B FE	186,500	84.375	168,750	200,000	188,043		894			8.026	8.911	FMAN	2,096	15,190	04/07/2022	05/01/2067
316773-CR-9	FIFTH THIRD BANCORP			2,5	3.A FE	498,750	97.000	485,000	500,000	485,000	(6,461)	21			8.721	8.869	MJSD	11,345	40,095	08/12/2014	12/29/2049
48128B-AD-3	JPMORGAN CHASE & CO			2	2.C FE	704,875	99.600	697,200	700,000	700,000					8.219	8.218	FMAN	9,748	54,141	02/26/2020	12/29/2049
570535-AW-4	MARKEL GROUP INC			2	3.A FE	347,000	98.000	343,000	350,000	343,000	3,892	45			6.000	6.063	JD	1,750	21,000	06/22/2022	12/31/2049
743315-AU-7	PROGRESSIVE CORP			2	2.A FE	503,125	99.500	497,500	500,000	500,000		(150)			8.185	8.305	MJSD	1,933	43,615	06/13/2018	12/31/2049
1219999999 – Hybrid Securities, Issuer Obligations						4,620,875	XXX	4,437,598	4,700,000	4,513,900	102,632	(272)			XXX	XXX	XXX	56,788	317,645	XXX	XXX
1309999999 – Subtotals – Hybrid Securities						4,620,875	XXX	4,437,598	4,700,000	4,513,900	102,632	(272)			XXX	XXX	XXX	56,788	317,645	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						16,227,815	XXX	15,300,984	14,803,001	15,620,714	73,176	(7,324)			XXX	XXX	XXX	171,996	904,249	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						4,427,029	XXX	4,199,973	4,741,604	4,501,463	10,588	49,483			XXX	XXX	XXX	14,966	199,674	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						1,674,133	XXX	1,676,386	1,689,939		15,624				XXX	XXX	XXX	4,862	91,680	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						5,335,424	XXX	5,252,627	5,412,385	5,457,679	(48,537)	52,785			XXX	XXX	XXX	57,892	324,628	XXX	XXX
2509999999 – Subtotals – Total Bonds						27,664,401	XXX	26,429,970	26,656,128	27,269,795	35,227	110,567			XXX	XXX	XXX	249,715	1,520,231	XXX	XXX

1.

Line
Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A

1A \$8,788,817

1B \$500,405

1C \$1,168,170

1D \$233,463

1E \$1,011,931

1F \$1,419,234

1G \$1,154,750

1B

2A \$1,050,862

2B \$1,925,875

2C \$3,917,886

Annual Statement for the Year 2023 of the Evergreen National Indemnity Company

1C	3A	\$1,305,650	3B	\$669,678	3C	\$668,157
1D	4A	\$472,020	4B	\$553,350	4C	\$
1E	5A	\$	5B	\$1,812,298	5C	\$
1F	6	\$617,250				

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																				
20603C-20-1	Concert Group Holdings, Inc. Series A-			5,000.000	25.00	100.000	500,000	100.000	500,000	500,000		61,582							5.B GI	10/18/2021
035710-84-7	ANNALY CAPITAL MANAGEMENT INC			20,000.000	25.00	24.540	490,800	24.540	490,800	500,000	8,438	25,313		43,600			43,600		4.A	06/20/2019
035710-87-0	ANNALY CAPITAL MANAGEMENT INC			20,000.000	25.00	25.300	506,002	25.300	506,002	370,000	13,306	38,007		18,402			18,402		4.A	03/17/2020
038923-85-0	ARBOR REALTY TRUST INC			12,000.000	25.00		227,160	18.930	227,160	300,000		18,750		(75,360)			(75,360)		2.A PL	10/04/2021
060505-GB-4	BANK OF AMERICA CORP			400,000.000	1,000.00		358,000	89.500	358,000	401,600		17,500		18,228			18,228		2.C FE	01/20/2022
16934Q-50-5	CHIMERA INVESTMENT CORP			21,000.000	25.00	20.075	421,575	20.075	421,575	510,933	10,172	30,516		61,425			61,425		4.C	05/18/2021
174610-AP-0	CITIZENS FINANCIAL GROUP INC			250,000.000	1,000.00		220,625	88.250	220,625	251,406		20,452		(10,030)			(10,030)		2.C FE	05/22/2018
18469C-30-7	CLEAR STREET GROUP INC.			16,000.000	25.00		400,000	25.000	400,000	400,000		28,000							2.A FE	10/19/2021
28852N-40-6	ELLINGTON FINANCIAL INC.			10,000.000	25.00		241,250	24.125	241,250	250,000	5,391	15,813		(8,750)			(8,750)		1.G PL	02/02/2023
337158-20-8	FIRST HORIZON BANK			500.000	1,000.00	650.000	325,000	650.000	325,000	360,000	8,328	28,918		(70,000)			(70,000)		3.B FE	10/19/2017
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC			10,000.000	25.00		176,700	17.670	176,700	250,000	4,375	17,500		900			900		2.B FE	11/22/2021
40417L-20-5	HC GOVERNMENT REALTY TRUST INC			4,000.000	25.00		99,600	24.900	99,600	100,000		7,000							1.G PL	08/06/2020
446150-AL-8	HUNTINGTON BANCSHARES INC			350,000.000	1,000.00		330,750	94.500	330,750	353,500		24,811		5,135			5,135		2.C FE	03/01/2018
45781T-20-5	INPOINT COMMERCIAL REAL ESTATE INCOME IN			12,000.000	25.00		222,120	18.510	222,120	300,000		20,250		2,760			2,760		2.C PL	09/15/2021
649604-86-5	NEW YORK MORTGAGE TRUST INC			12,000.000	25.00		234,000	19.500	234,000	300,000	5,156	20,625		12,600			12,600		2.C PL	06/29/2021
857477-BA-0	STATE STREET CORP			500,000.000	1,000.00		493,125	98.625	493,125	502,000		28,125		26,490			26,490		2.A FE	09/21/2018
89832Q-AD-1	TRUIST FINANCIAL CORP			250,000.000	1,000.00		228,750	91.500	228,750	249,688		12,000		3,063			3,063		2.B FE	07/23/2019
949746-80-4	WELLS FARGO & CO			150.000	1,000.00	1,195.620	179,343	1,195.620	179,343	203,121		11,250		1,593			1,593		3.A FE	09/22/2020
G0684D-30-5	ATHENE HOLDING LTD		C	6,000.000	25.00		134,820	22.470	134,820	156,000	2,381	7,144		6,120			6,120		2.C FE	06/14/2019
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							5,789,620	XXX	5,789,620	6,258,248	57,547	433,554		36,175			36,175		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
39808B-20-6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P			16,000.000	25.00		400,000	25.000	400,000	400,000		27,000							2.B FE	12/17/2021
74915M-30-8	QURATE RETAIL INC			3,500.000	100.00	36.200	126,700	36.200	126,700	350,134		28,000		6,790			6,790		5.A FE	02/24/2021
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							526,700	XXX	526,700	750,134		55,000		6,790			6,790		XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							6,316,320	XXX	6,316,320	7,008,382	57,547	488,554		42,965			42,965		XXX	XXX
4509999999 – Total Preferred Stocks							6,316,320	XXX	6,316,320	7,008,382	57,547	488,554		42,965			42,965		XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$340,850
	1B	2A \$1,120,285	2B \$805,450	2C \$1,500,315				
	1C	3A \$179,343	3B \$325,000	3C \$				
	1D	4A \$996,802	4B \$	4C \$421,575				
	1E	5A \$126,700	5B \$500,000	5C \$				
	1F	6 \$						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																	
01877R-10-8	ALLIANCE RESOURCE PARTNERS UNT			25,000.000	529,500	21.180	529,500	497,399		7,000		32,101		32,101		12/06/2023	XXX
02079K-10-7	ALPHABET CL C ORD			7,000.000	986,510	140.930	986,510	344,165				365,400		365,400		12/21/2018	XXX
025816-10-9	AMERICAN EXPRESS ORD			3,000.000	562,020	187.340	562,020	236,662		6,960		118,770		118,770		03/18/2020	XXX
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			17,235.000	1,606,130	93.190	1,606,130	428,538		29,127		506,709		506,709		01/06/2022	XXX
053332-10-2	AUTOZONE ORD			415.000	1,073,028	2,585.610	1,073,028	235,011				49,563		49,563		07/05/2017	XXX
20030N-10-1	COMCAST CL A ORD			12,000.000	526,200	43.850	526,200	399,682		13,680		106,560		106,560		03/27/2018	XXX
237266-10-1	DARLING INGREDIENTS ORD			24,000.000	1,196,160	49.840	1,196,160	568,924				(187,792)		(187,792)		11/07/2023	XXX
320517-10-5	FIRST HORIZON ORD			25,000.000	354,000	14.160	354,000	251,428	3,750	7,500		102,572		102,572		05/11/2023	XXX
526057-30-2	LENNAR CL B ORD			4,400.000	589,820	134.050	589,820	259,223		6,600		260,788		260,788		10/20/2022	XXX
530307-30-5	LIBERTY BROADBAND SRS C ORD			7,000.000	564,130	80.590	564,130	506,671				30,240		30,240		12/15/2022	XXX
552848-10-3	MGIC INVESTMENT ORD			65,000.000	1,253,850	19.290	1,253,850	782,322		27,950		408,850		408,850		04/23/2018	XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			30,000.000	882,000	29.400	882,000	459,579		29,400		157,500		157,500		09/15/2020	XXX
743315-10-3	PROGRESSIVE ORD			4,000.000	637,120	159.280	637,120	313,164		1,600		118,280		118,280		04/16/2020	XXX
82983N-10-8	SITIO ROYALTIES CL A ORD			22,660.000	532,737	23.510	532,737	280,160		45,093		(121,004)		(121,004)		03/18/2021	XXX
85571B-10-5	STARWOOD PROPERTY REIT			29,000.000	609,580	21.020	609,580	681,906		55,680		78,010		78,010		08/15/2014	XXX
89679E-30-0	TRIUMPH FINANCIAL ORD			9,000.000	721,620	80.180	721,620	211,249				281,790		281,790		12/12/2016	XXX
G3075P-10-1	ENSTAR GROUP ORD		C	2,000.000	588,700	294.350	588,700	390,705				126,620		126,620		12/12/2016	XXX
G3198U-10-2	ESSENT GROUP ORD		C	5,000.000	263,700	52.740	263,700	148,702		5,000		69,300		69,300		05/19/2020	XXX
G3223R-10-8	EVEREST GROUP ORD		C	1,400.000	495,012	353.580	495,012	495,362		4,900		(350)		(350)		08/09/2023	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					13,971,816	XXX	13,971,816	7,490,850	3,750	240,491		2,503,907		2,503,907		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																	
96145W-10-3	WESTROCK COFFEE ORD			50,000.000	510,500	10.210	510,500	500,000				(157,500)		(157,500)		04/04/2022	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					510,500	XXX	510,500	500,000				(157,500)		(157,500)		XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					14,482,316	XXX	14,482,316	7,990,850	3,750	240,491		2,346,407		2,346,407		XXX	XXX
Exchange Traded Funds																	
921946-40-6	VANGUARD HI DV YLD ETF			3,903.000	435,692	111.630	435,692	425,606		13,575		13,348		13,348		02/23/2022	
5819999999 – Exchange Traded Funds					435,692	XXX	435,692	425,606		13,575		13,348		13,348		XXX	XXX
5989999999 – Total Common Stocks					14,918,008	XXX	14,918,008	8,416,456	3,750	254,065		2,359,756		2,359,756		XXX	XXX
5999999999 – Total Preferred and Common Stocks					21,234,328	XXX	21,234,328	15,424,839	61,297	742,619		2,402,721		2,402,721		XXX	XXX

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
74443D-KE-0	PUBLIC FIN AUTH WIS EDL FAC REV		10/27/2023	Searle & CO.	XXX	505,000	500,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						505,000	500,000	
Bonds: Industrial and Miscellaneous (Unaffiliated)								
04410R-AG-1	ASHFORD HOSPITALITY TRUST 2018-ASHF - CM		01/12/2023	CANTOR FITZGERALD & CO. INC.	XXX	387,250	400,000	124
12434E-AC-4	BX 2021-RISE B - CMBS		01/26/2023	CANTOR FITZGERALD & CO. INC.	XXX	295,500	300,000	714
12526W-AA-7	CFMT 22HB8 A - RMBS		06/06/2023	RAYMOND JAMES & ASSOCIATES	XXX	518,001	533,335	722
15673F-AA-8	CERB 27 A1 - CDO	C	06/29/2023	RAYMOND JAMES & ASSOCIATES	XXX	324,292	325,000	4,908
24460A-AC-4	DPATH 231 A2 - CDO	C	02/03/2023	RAYMOND JAMES & ASSOCIATES	XXX	300,000	300,000	
31739R-AD-5	FASST 2023-S1 A4 - CMO/RMBS		12/25/2023	RAYMOND JAMES & ASSOCIATES	XXX	225,862	251,255	
31739T-AC-3	FASST 23S2 A3 - CMO/RMBS		04/27/2023	RAYMOND JAMES & ASSOCIATES	XXX	287,250	300,000	117
31740X-AA-5	FASST 2022-S6B A1 - CMO/RMBS		11/25/2023	RAYMOND JAMES & ASSOCIATES	XXX	6,318	6,318	
36266C-AA-4	GSMS 2021-ARDN A - CMBS		02/02/2023	CANTOR FITZGERALD & CO. INC.	XXX	247,969	250,000	872
38175C-AA-0	GOCAP 21MR AR - CDO		05/11/2023	Stifel Nicolaus & Co.	XXX	241,560	242,530	906
60689W-AK-7	VENTR II A2 - CDO		08/01/2023	RAYMOND JAMES & ASSOCIATES	XXX	312,026	315,490	764
63939Q-AA-4	NAVSL 165 A - ABS		01/23/2023	CANTOR FITZGERALD & CO. INC.	XXX	248,265	252,687	
64831H-AM-5	NRZT 23NQM1 A1A - RMBS		09/29/2023	CANTOR FITZGERALD & CO. INC.	XXX	299,996	300,000	2,288
670843-AA-9	OBX 23NQM2 A1 - CMO/RMBS		02/27/2023	Not Available	XXX	249,493	250,000	1,141
75574E-AA-5	RCMT 2022-FL9 A - CMBS		05/08/2023	Stifel Nicolaus & Co.	XXX	450,987	449,302	1,392
92539B-AB-8	VERUS 231 A2 - CMO/RMBS		01/11/2023	MORGAN STANLEY AND CO INC	XXX	249,996	250,000	820
92539B-AC-6	VERUS 231 A3 - CMO/RMBS		01/11/2023	MORGAN STANLEY AND CO INC	XXX	149,959	150,000	518
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						4,794,723	4,875,917	15,285
2509999997 – Subtotals - Bonds - Part 3						5,299,723	5,375,917	15,285
2509999998 – Summary Item from Part 5 for Bonds						754,531	750,000	892
2509999999 – Subtotals - Bonds						6,054,255	6,125,917	16,178
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
28852N-40-6	ELLINGTON FINANCIAL INC.		02/02/2023	PIPER JAFFRAY & CO.	10,000.000	250,000		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						250,000	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 3						250,000	XXX	
4509999999 – Subtotals - Preferred Stocks						250,000	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
01877R-10-8	ALLIANCE RESOURCE PARTNERS UNT		12/06/2023	Various	25,000.000	497,399	XXX	
237266-10-1	DARLING INGREDIENTS ORD		11/07/2023	HILLTOP SECURITIES INC	6,000.000	257,332	XXX	
320517-10-5	FIRST HORIZON ORD		05/11/2023	HILLTOP SECURITIES INC	25,000.000	251,428	XXX	
G3223R-10-8	EVEREST GROUP ORD	C	08/09/2023	HILLTOP SECURITIES INC	1,400.000	495,362	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,501,521	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						1,501,521	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks						1,731	XXX	
5989999999 – Subtotals - Common Stocks						1,503,251	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						1,753,251	XXX	
6009999999 – Totals						7,807,506	XXX	16,178

Annual Statement for the Year 2023 of the Evergreen National Indemnity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
Bonds: U.S. Governments																				
912828-UN-8	UNITED STATES TREASURY		02/15/2023	Maturity @ 100.00	XXX	900,000	900,000	896,418	899,952		48		48		900,000				9,000	02/15/2023
912828-VB-3	UNITED STATES TREASURY		05/15/2023	Maturity @ 100.00	XXX	425,000	425,000	408,400	424,314		686		686		425,000				3,719	05/15/2023
912828-VS-6	UNITED STATES TREASURY		08/15/2023	Maturity @ 100.00	XXX	250,000	250,000	240,694	249,336		664		664		250,000				6,250	08/15/2023
912828-WE-6	UNITED STATES TREASURY		11/15/2023	Maturity @ 100.00	XXX	500,000	500,000	493,713	499,371		629		629		500,000				13,750	11/15/2023
0109999999	Bonds: U.S. Governments					2,075,000	2,075,000	2,039,225	2,072,973		2,027		2,027		2,075,000				32,719	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
778550-LY-7	ROSWELL N MEX INDPT SCH DIST		08/01/2023	Maturity @ 100.00	XXX	150,000	150,000	167,309	154,201		(4,201)		(4,201)		150,000				7,500	08/01/2023
0709999999	Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					150,000	150,000	167,309	154,201		(4,201)		(4,201)		150,000				7,500	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
02765U-NJ-9	AMERICAN MUN PWR OHIO INC REV		02/15/2023	Maturity @ 100.00	XXX	25,000	25,000	27,431	25,144		(144)		(144)		25,000				625	02/15/2023
05217T-AK-0	AUSTIN AFFORDABLE PFC INC TEX MULTIFAMIL		12/01/2023	Maturity @ 100.00	XXX	500,000	500,000	477,550	486,779		13,221		13,221		500,000				2,100	12/01/2040
13080S-GJ-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		11/28/2022	Searle & CO	XXX														8,500	01/01/2039
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2023	Call @ 100.00	XXX	85,000	85,000	86,063	86,010		(83)		(83)		85,926		(926)	(926)	1,760	11/15/2041
3137BP-D4-8	FHR 4583 JI - CMO/RMBS		12/01/2023	Direct	XXX			4,102	1,201					1,201			(1,201)	(1,201)		05/15/2031
3137FP-NQ-4	FHR 4926 QI - CMO/RMBS		03/01/2023	Stifel Nicolaus & Co.	XXX	73,645		96,367	71,903		(1,419)		(1,419)		70,483		3,162	3,162	6,165	07/25/2048
462467-E7-2	IOWA FIN AUTH SINGLE FAMILY MTG REV		07/01/2023	Maturity @ 100.00	XXX	60,000	60,000	59,925	59,984		16		16		60,000				180	07/01/2023
745277-SG-9	PUERTO RICO MUN FIN AGY		08/01/2023	Call @ 100.00	XXX	500,000	500,000	508,445	500,689		(689)		(689)		500,000				26,260	08/01/2023
74529J-PX-7	PUERTO RICO SALES TAX FING CORP SALES TA		03/22/2023	Searle & CO	XXX	45,776	50,000	49,700	45,522	3,855	(26)		3,829		49,351		(3,575)	(3,575)	1,826	07/01/2058
74529J-QG-3	PUERTO RICO SALES TAX FING CORP SALES TA		03/20/2023	Searle & CO	XXX	277,541	1,100,000	237,983	272,270	20,962	3,730		24,692		296,961		(19,420)	(19,420)		07/01/2046
74529J-RH-0	PUERTO RICO SALES TAX FING CORP SALES TA		03/21/2023	Searle & CO	XXX	268,281	300,000	298,592	271,002	27,754	4		27,758		298,760		(30,479)	(30,479)	9,452	07/01/2040
79626P-AC-6	SAN ANTONIO TEX HSG TR FIN CORP MULTIFAM		03/21/2023	Searle & CO	XXX	455,228	455,000	458,827	455,764		(95)		(95)		455,670		(442)	(442)	7,609	04/01/2043
0909999999	Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					2,290,470	3,075,000	2,304,984	2,276,267	52,571	14,514		67,085		2,343,352		(52,882)	(52,882)	64,477	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNERS LP		08/09/2023	Various	XXX	499,468	500,000	447,500	473,443		6,293		6,293		479,736		19,731	19,731	28,920	05/01/2025
12434E-AC-4	BX 2021-RISE B - CMBS		09/15/2023	Paydown	XXX	24,890		24,890	24,517		276		276		24,793		97	97	955	11/17/2036
12526W-AA-7	CFMT 22HB8 A - RMBS		12/25/2023	Paydown	XXX	137,317		137,317	133,370		(809)		(809)		132,561		4,757	4,757	1,726	05/25/2037
24460R-AJ-2	DPATH 2020-1 D - CDO	C	07/31/2023	Paydown	XXX	300,000		300,000	300,000						23,319				23,319	04/19/2032
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		12/26/2023	Paydown	XXX	9,201		9,201	8,281		6		6		8,765		436	436	95	12/25/2036
31735J-AA-3	FAHB 2022-HB1 A - RMBS		03/25/2023	Paydown	XXX	10,172		10,172	10,172						10,172				50	02/25/2032
31735J-AA-3	FAHB 2022-HB1 A - RMBS		12/25/2023	Paydown	XXX	76,234		76,234	76,234						76,234				1,302	02/25/2032
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS		04/27/2023	Various	XXX	274,752	298,762	269,072	269,203		1,965		1,965		271,168		3,584	3,584	1,989	01/25/2057
31739T-AC-3	FASST 2023-S2 A3 - CMO/RMBS		12/25/2023	Paydown	XXX	7,688		7,692	7,366		104		104		7,469		218	218	64	04/25/2073
31740X-AA-5	FASST 2022-S6 A1 - CMO/RMBS		12/25/2023	Paydown	XXX	14,854		9,486	8,600		67		67		8,667		6,187	6,187	88	12/27/2072
38175C-AA-0	GOCAP 21MR AR - CDO		10/25/2023	Paydown	XXX	21,019		20,935			22		22		20,957		62	62	647	01/25/2031
45669A-AB-0	INDA 2007-AR1 1A2 - CMO/RMBS		12/01/2023	Paydown	XXX	13,550		12,093	10,340		(49)		(49)		9,739		3,811	3,811	242	03/25/2037
60689W-AK-7	VENTR II A2 - CDO		10/23/2023	Paydown	XXX	9,888		9,888	9,780		4		4		9,784		105	105	166	07/23/2030
626717-AM-4	MURPHY OIL CORP		11/22/2023	NO BROKER	XXX	106,465		107,000	112,885	6,906	(934)		5,972		109,121		(2,656)	(2,656)	6,129	12/01/2027

Annual Statement for the Year 2023 of the Evergreen National Indemnity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
63939Q-AA-4	NAVSL 165 A - ABS		12/26/2023	Paydown	XXX	25,163	25,163	24,723			(21)		(21)		24,702		461	461	814	06/25/2065
64831H-AM-5	NRZT 23NQM1 A1A - RMBS		12/01/2023	Paydown	XXX	10,378	10,378	10,378			—		—		10,378		—	—	113	01/25/2063
670843-AA-9	OBX 23NQM2 A1 - CMO/RMBS PHHAM 2007-2 2A5 -		12/01/2023	Paydown	XXX	24,545	24,545	24,495			14		14		24,509		36	36	653	01/25/2062
69337H-BD-2	CMO/RMBS		12/25/2023	Paydown	XXX	5,181	9,223	6,617	6,439		207		207		6,647		(1,466)	(1,466)	272	05/26/2037
69378K-AC-8	PRPM 22NQM1 A3 - RMBS RALI 2007-QH9 A1 -		12/25/2023	Paydown	XXX	9,528	9,528	9,018	9,061		15		15		9,076		452	452	306	09/25/2067
749241-AA-3	CMO/RMBS		12/01/2023	Paydown	XXX	8,105	12,667	10,577	10,894		62		62		10,956		(2,851)	(2,851)	359	11/25/2037
75574E-AA-5	RCMT 2022-FL9 A - CMBS		11/27/2023	Paydown	XXX	75,274	75,274	75,557			7		7		75,563		(289)	(289)	2,363	06/25/2037
78443C-BP-8	SLMA 2004-B A4 - ABS		12/15/2023	Paydown	XXX	32,941	32,941	32,159	33,898		428		428		34,326		(1,385)	(1,385)	1,646	09/15/2033
78444A-AJ-6	SLMA 2007-4 B2B - ABS		11/16/2023	Call @ 100.00	XXX	50,000	50,000	49,625	49,625						49,625		375	375	3,963	01/27/2042
78444Y-AD-7	SLMA 2008-5 A4 - ABS		07/25/2023	Various	XXX	49,693	47,229	47,539	46,773	480	(21)		459		47,232		2,461	2,461	2,819	07/25/2073
86213C-AB-1	STR 2015-1 A2 - ABS VERUS 2023-1 A2 -		12/20/2023	Paydown	XXX	1,500	1,500	1,541	1,521		(5)		(5)		1,517		(17)	(17)	34	04/20/2045
92539B-AB-8	CMO/RMBS		12/01/2023	Paydown	XXX	31,852	31,852	31,852			5		5		31,857		(5)	(5)	1,053	12/27/2067
92539B-AC-6	VERUS 2023-1 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	19,111	19,111	19,106			3		3		19,109		2	2	664	12/27/2067
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,848,770	1,873,167	1,782,237	1,417,560	7,386	7,639		15,025		1,814,663		34,107	34,107	80,750	XXX
Bonds: Hybrid Securities																				
842587-CY-1	SOUTHERN CO		01/04/2023	Call @ 100.00	XXX	250,000	250,000	252,813	250,000						250,000				1,167	03/15/2057
1309999999 – Bonds: Hybrid Securities						250,000	250,000	252,813	250,000						250,000				1,167	XXX
2509999997 – Subtotals - Bonds - Part 4						6,614,240	7,423,167	6,546,567	6,171,002	59,957	19,979		79,936		6,633,015		(18,775)	(18,775)	186,613	XXX
2509999998 – Summary Item from Part 5 for Bonds						738,320	750,000	754,531			(538)		(538)		753,993		(15,673)	(15,673)	33,612	XXX
2509999999 – Subtotals - Bonds						7,352,560	8,173,167	7,301,098	6,171,002	59,957	19,441		79,398		7,387,008		(34,448)	(34,448)	220,225	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
313400-66-5	FEDERAL HOME LOAN MORTGAGE CORP		06/13/2023	Stifel Nicolaus & Co	1,500,000	1,740		1,590	2,475	(885)			(885)		1,590		150	150		XXX
313400-68-1	FEDERAL HOME LOAN MORTGAGE CORP		06/13/2023	Stifel Nicolaus & Co	2,000,000	2,480		2,500	3,680	(1,180)			(1,180)		2,500		(20)	(20)		XXX
313400-69-9	FEDERAL HOME LOAN MORTGAGE CORP		06/13/2023	Stifel Nicolaus & Co	1,000,000	2,270		1,800	3,230	(1,430)			(1,430)		1,800		470	470		XXX
313400-85-5	FEDERAL HOME LOAN MORTGAGE CORP		06/13/2023	Stifel Nicolaus & Co	1,000,000	2,150		1,550	2,305	(755)			(755)		1,550		600	600		XXX
313586-75-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/13/2023	Stifel Nicolaus & Co	2,000,000	3,080		4,360	7,700	(3,340)			(3,340)		4,360		(1,280)	(1,280)		XXX
313586-82-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/13/2023	Stifel Nicolaus & Co	1,000,000	2,260		3,300	2,610	690			690		3,300		(1,040)	(1,040)		XXX
55336V-AU-4	MPLX LP		02/15/2023	Call @ 100.00	400,000,000	400,000		415,556	396,000	19,556			19,556		415,556		(15,556)	(15,556)	13,750	XXX
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						413,980	XXX	430,656	418,000	12,656			12,656		430,656		(16,676)	(16,676)	13,750	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						413,980	XXX	430,656	418,000	12,656			12,656		430,656		(16,676)	(16,676)	13,750	XXX
4509999999 – Subtotals - Preferred Stocks						413,980	XXX	430,656	418,000	12,656			12,656		430,656		(16,676)	(16,676)	13,750	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		07/28/2023	HILLTOP SECURITIES INC	4,000,000	238,952	XXX	261,910	252,960	8,950			8,950		261,910		(22,958)	(22,958)	2,720	XXX
862121-10-0	STORE CAPITAL ORD		02/03/2023	NO BROKER	9,000,000	290,250	XXX	205,524	288,540	(83,016)			(83,016)		205,524		84,726	84,726		XXX
G75529-10-0	RICE ACQUISITION II CL A ORD		01/20/2023	HILLTOP SECURITIES INC	29,500,000	300,784	XXX	293,101	300,015	(6,914)			(6,914)		293,101		7,683	7,683		XXX
G75529-12-6	RICE ACQUISITION CORP. II		06/12/2023	CANTOR FITZGERALD & CO. INC.	7,500,000	28,875	XXX	7,256	7,256	(2,119)			(2,119)		7,256		21,619	21,619		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						858,861	XXX	767,791	848,771	(83,099)			(83,099)		767,791		91,070	91,070	2,720	XXX
5989999997 – Subtotals - Common Stocks - Part 4						858,861	XXX	767,791	848,771	(83,099)			(83,099)		767,791		91,070	91,070	2,720	XXX
5989999998 – Summary Item from Part 5 for Common Stocks						1,740	XXX	1,731							1,731		9	9		XXX
5989999999 – Subtotals - Common Stocks						860,601	XXX	769,522	848,771	(83,099)			(83,099)		769,522		91,080	91,080	2,720	XXX
5999999999 – Subtotals - Preferred and Common Stocks						1,274,581	XXX	1,200,177	1,266,771	(70,443)			(70,443)		1,200,177		74,404	74,404	16,470	XXX
6009999999 – Totals						8,627,141	XXX	8,501,276	7,437,772	(10,486)	19,441		8,955		8,587,185		39,956	39,956	236,695	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
35564K-X8-7	STACR 2023-HQA1 M1B - CMO/RMBS		07/07/2023	NOMURA SECURITIES INTL., FIXED I	12/12/2023	NOMURA SECURITIES INTL., FIXED I	250,000	254,531	260,195	253,993		(538)		(538)			6,202	6,202	10,362	892
89114X-5J-8	TORONTO-DOMINION BANK		01/13/2023	PIPER JAFFRAY & CO.	10/25/2023	DUNCAN WILLIAMS INC.	500,000	500,000	478,125	500,000							(21,875)	(21,875)	23,250	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)								750,000	754,531	738,320	753,993		(538)	(538)			(15,673)	(15,673)	33,612	892
2509999998 – Subtotals - Bonds								750,000	754,531	738,320	753,993		(538)	(538)			(15,673)	(15,673)	33,612	892
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other																				
96145W-10-3	WESTROCK COFFEE ORD		02/16/2023	CANTOR FITZGERALD & CO. INC.	03/24/2023	HILLTOP SECURITIES INC	144,000	1,731	1,740	1,731							9	9		
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other								1,731	1,740	1,731							9	9		
5989999998 – Subtotals - Common Stocks								1,731	1,740	1,731							9	9		
5999999999 – Subtotals - Preferred and Common Stocks								1,731	1,740	1,731							9	9		
6009999999 – Totals								756,262	740,060	755,724		(538)		(538)			(15,664)	(15,664)	33,612	892

SCHEDULE D - PART 6 - SECTION 1

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 – Totals – Preferred and Common Stocks									XXX.....	XXX.....

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				XXX.....	XXX.....

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds: U.S. Governments, Issuer Obligations																			
UNITED STATES TREASURY			08/24/2023	FIRST TENNESSEE BANK	07/31/2024	1,480,265		11,672			1,500,000	1,468,594	18,832		3.000	5.330	JJ		3,057
UNITED STATES TREASURY			10/26/2023	BOND DIVI	01/25/2024	2,069,667		20,166			2,077,000	2,049,501				5.442	N/A		
0019999999 – Bonds: U.S. Governments, Issuer Obligations						3,549,932		31,838			3,577,000	3,518,094	18,832		XXX	XXX	XXX		3,057
0109999999 – Bonds: Subtotals – U.S. Governments						3,549,932		31,838			3,577,000	3,518,094	18,832		XXX	XXX	XXX		3,057
2419999999 – Total Bonds, Subtotals – Issuer Obligations						3,549,932		31,838			3,577,000	3,518,094	18,832		XXX	XXX	XXX		3,057
2509999999 – Total Bonds, Subtotals – Bonds						3,549,932		31,838			3,577,000	3,518,094	18,832		XXX	XXX	XXX		3,057
7709999999 – Total Short-Term Investments						3,549,932		31,838			XXX	3,518,094	18,832		XXX	XXX	XXX		3,057

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																	
	1A	1A	\$3,549,932	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$				
	1B	2A	\$	2B	\$	2C	\$												
	1C	3A	\$	3B	\$	3C	\$												
	1D	4A	\$	4B	\$	4C	\$												
	1E	5A	\$	5B	\$	5C	\$												
	1F	6	\$																

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
INDEPENDENCE BANK – INDEPENDENCE, OH.....					433,844	XXX
HUNTINGTON OPERATING – COLUMBUS, OH.....					2,789,859	XXX
HUNTINGTON TRUST – COLUMBUS, OH.....					919,881	XXX
PINNACLE – NASHVILLE, TN.....					621,039	XXX
0199998 – Deposits in 2 depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories.....					155,892	XXX
0199999 – Totals – Open Depositories.....					4,920,515	XXX
0399999 – Total Cash on Deposit.....					4,920,515	XXX
0599999 – Total Cash.....					4,920,515	XXX

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

1. January.....	4,535,525	4. April.....	5,247,985	7. July.....	5,395,113	10. October.....	5,475,425
2. February.....	2,930,101	5. May.....	5,469,231	8. August.....	2,546,288	11. November.....	3,920,656
3. March.....	4,205,661	6. June.....	4,179,810	9. September.....	4,059,359	12. December.....	4,920,515

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
316175-50-4.....	FIDELITY IMM:TRS I.....		11/28/2023.....	5.210.....	XXX.....	–.....	282.....	
94975H-29-6.....	ALLSPRING:TRS+ MM I.....		12/04/2023.....	5.210.....	XXX.....	–.....		
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						–.....	282.....	
All Other Money Market Mutual Funds								
000000-00-0.....	RBS CITIZENS NA CASH SWEEP.....		08/31/2023.....		XXX.....	500,000.....		2,242.....
000000-00-0.....	Pinnacle Cash Sweep.....		12/29/2023.....		XXX.....	46,967.....		667.....
316175-50-4.....	FIDELITY IMM:TRS I.....		12/29/2023.....	5.210.....	XXX.....	679,906.....	1,958.....	1,385.....
61747C-82-2.....	MORG STAN I LQ:GS PAR.....		12/22/2023.....	4.910.....	XXX.....	1,448,915.....		16,188.....
8309999999 – All Other Money Market Mutual Funds.....						2,675,789.....	1,958.....	20,482.....
8609999999 – Total Cash Equivalents.....						2,675,789.....	2,240.....	20,482.....

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL					
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR	B			174,501	162,504
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL					
11.	Georgia	GA	B			100,044	92,516
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA	B			99,928	92,375
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV	B			249,888	250,413
30.	New Hampshire	NH	ST			500,000	500,000
31.	New Jersey	NJ					
32.	New Mexico	NM	B			347,950	325,008
33.	New York	NY					
34.	North Carolina	NC					
35.	North Dakota	ND					
36.	Ohio	OH	B	2,580,272	2,563,537		
37.	Oklahoma	OK					
38.	Oregon	OR	B			284,589	263,002
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC	B			272,663	265,469
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA	B			235,092	231,108
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	US Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX	XXX			
59.	Totals	XXX	XXX	2,580,272	2,563,537	2,264,655	2,182,395
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						