



47155202320100100

ANNUAL STATEMENT

For the Year Ended December 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Delta Dental Plan of Arkansas, Inc.

NAIC Group Code 0477 0477 NAIC Company Code 47155 Employer's ID Number 71-0561140
(Current Period) (Prior Period)

Organized under the Laws of Arkansas, State of Domicile or Port of Entry AR

Country of Domicile US

Licensed as business type: **Life, Accident & Health** [] **Property/Casualty** [] **Hospital, Medical & Dental Service or Indemnity** [X]
Dental Service Corporation [] **Vision Service Corporation** [] **Health Maintenance Organization** []
Other [] **Is HMO Federally Qualified?** Yes [] No []

Incorporated/Organized March 15, 1982 Commenced Business August 1, 1982

Statutory Home Office 1513 Country Club Road, Sherwood, AR, US 72120
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1513 Country Club Road (Street and Number)
Sherwood, AR, US 72120 (City or Town, State, Country and Zip Code)
501-835-3400 (Area Code) (Telephone Number)

Mail Address 1513 Country Club Road, Sherwood, AR, US 72120
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1513 Country Club Road Sherwood, AR, US 72120 501-835-3400
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address deltadentalar.com

Statutory Statement Contact Deborah Ann Lowtharp 501-992-1634
(Name) (Area Code) (Telephone Number) (Extension)
dlowtharp@deltadentalar.com 501-992-1635
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	<u>Kristin Nielsen Merlo</u>	<u>President and CEO</u>
2.	<u>Cindy Hovis Boyle</u>	<u>Secretary</u>
3.	<u>Arnoud Derk Krijt</u>	<u>Treasurer</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>Thomas Burton Redd</u>	<u>Vice President of Professional Relations</u>	<u>David Edward Hawsey</u>	<u>VP, Marketing</u>
<u>Jimmy Sam Anthony #</u>	<u>VP, Strategic Customer Solutions</u>	<u>Deborah Ann Lowtharp</u>	<u>VP, Finance & CFO</u>
<u>Jennifer Renee Morales</u>	<u>VP, Human Resources</u>	<u>Kathleen Lestage Mehdizadegan</u>	<u>VP, General Counsel</u>
<u>Bradley Jay Clothier #</u>	<u>Executive VP & COO</u>	<u>Elizabeth Ann Jones</u>	<u>Director, Medicaid Operations</u>
_____	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____

DIRECTORS OR TRUSTEES

<u>Phillip Wayne Cox</u>	<u>Robbins Mark Bailey</u>	<u>Troy John Dryden Bartels</u>	<u>Arnoud Derk Krijt</u>
<u>Cindy Hovis Boyle</u>	<u>Tamika Silverman Edwards</u>	<u>Joseph Wood Thompson</u>	<u>Sarah Jean Clark</u>
<u>Granville Wayne Callahan, Sr.</u>	<u>Nader Elias Alley</u>	<u>Paul Eugene Beahm, Jr.</u>	<u>Mark Alan Langston</u>
<u>Desiree de Melo Dare</u>	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____

State of Arkansas

County of Pulaski 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.

_____ (Signature) <u>Kristin Nielsen Merlo</u> (Printed Name) President and CEO (Title)	_____ (Signature) (Printed Name) (Title)	_____ (Signature) <u>Arnoud Derk Krijt</u> (Printed Name) Treasurer (Title)
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Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2024, by _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	11,369,573	6.77	11,369,573		11,369,573	7.32
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	3,577,740	2.13	3,577,740		3,577,740	2.30
1.06 Industrial and miscellaneous	28,351,412	16.88	28,351,412		28,351,412	18.24
1.07 Hybrid securities						
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	43,298,725	25.78	43,298,725		43,298,725	27.86
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	652,097	0.39	652,097		652,097	0.42
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	652,097	0.39	652,097		652,097	0.42
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	21,832,845	13.00	21,832,845		21,832,845	14.05
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded	21,008,314	12.51	8,476,548		8,476,548	5.45
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	19,590,014	11.66	19,590,014		19,590,014	12.60
3.09 Total common stocks	62,431,173	37.17	49,899,407		49,899,407	32.11
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	1,700,000	1.01	1,700,000		1,700,000	1.09
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans	1,700,000	1.01	1,700,000		1,700,000	1.09
5. Real estate (Schedule A):						
5.01 Properties occupied by company	20,254,595	12.06	20,254,595		20,254,595	13.03
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	20,254,595	12.06	20,254,595		20,254,595	13.03
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	37,364,378	22.25	37,364,378		37,364,378	24.04
6.02 Cash equivalents (Schedule E, Part 2)						
6.03 Short-term investments (Schedule DA)	995,689	0.59	995,689		995,689	0.64
6.04 Total cash, cash equivalents and short-term investments	38,360,067	22.84	38,360,067		38,360,067	24.68
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	1,259,319	0.75	1,259,319		1,259,319	0.81
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	167,955,976	100.00	155,424,210		155,424,210	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS**Real Estate**

1. Book/adjusted carrying value, December 31 of prior year		20,813,270
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	558,672	
8.2 Totals, Part 3, Column 9		558,672
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		20,254,598
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		20,254,598

SCHEDULE B - VERIFICATION BETWEEN YEARS**Mortgage Loans**

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		2,000,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12		
3.2 Totals, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 9		
5.2 Totals, Part 3, Column 8		
6. Total gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Column 15		300,000
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13		
9.2 Totals, Part 3, Column 13		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11		
10.2 Totals, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		1,700,000
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		1,700,000
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,700,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		1,190,775
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13	62,798	
5.2 Totals, Part 3, Column 9		62,798
6. Total gain (loss) on disposals, Part 3, Column 19		5,746
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		1,259,319
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		1,259,319

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		95,343,937
2. Cost of bonds and stocks acquired, Part 3, Column 7		9,451,684
3. Accrual of discount		44,247
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12	134,485	
4.2 Part 2, Section 1, Column 15	18,950	
4.3 Part 2, Section 2, Column 13	8,290,017	
4.4 Part 4, Column 11	(718,427)	7,725,025
5. Total gain (loss) on disposals, Part 4, Column 19		(185,350)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,831,182
7. Deduct amortization of premium		166,366
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. Notes 5Q, Line 2		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		106,381,995
12. Deduct total nonadmitted amounts		12,531,766
13. Statement value at end of current period (Line 11 minus Line 12)		93,850,229

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1	2	3	4
		Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	11,369,573	10,828,598	11,351,979	11,400,000
	2. Canada				
	3. Other Countries				
	4. Totals	11,369,573	10,828,598	11,351,979	11,400,000
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	3,577,740	3,390,346	3,621,890	3,544,906
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	28,351,314	27,379,245	28,563,050	28,060,000
	9. Canada				
	10. Other Countries				
	11. Totals	28,351,314	27,379,245	28,563,050	28,060,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	43,298,627	41,598,189	43,536,919	43,004,906
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	652,097	652,097	670,374	
	15. Canada				
	16. Other Countries				
	17. Totals	652,097	652,097	670,374	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	652,097	652,097	670,374	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	40,079,378	40,079,378	30,039,776	
	21. Canada	477,664	477,664	313,642	
	22. Other Countries	865,817	865,817	461,689	
	23. Totals	41,422,859	41,422,859	30,815,107	
Parent, Subsidiaries and Affiliates	24. Totals	21,008,415	21,008,415	17,983,655	
	25. Total Common Stocks	62,431,274	62,431,274	48,798,762	
	26. Total Stocks	63,083,371	63,083,371	49,469,136	
	27. Total Bonds and Stocks	106,381,998	104,681,560	93,006,055	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,744,878	7,154,639	2,465,745			XXX	12,365,262	27.916	12,324,608	27.596	12,365,262	
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	2,744,878	7,154,639	2,465,745			XXX	12,365,262	27.916	12,324,608	27.596	12,365,262	
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						
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						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	654,861	2,031,973	458,501	406,761	25,645	XXX	3,577,740	8.077	4,523,833	10.129	3,577,740	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	654,861	2,031,973	458,501	406,761	25,645	XXX	3,577,740	8.077	4,523,833	10.129	3,577,740	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	4,210,646	10,369,631	1,528,391			XXX	16,108,668	36.367	17,637,516	39.492	16,108,668	
6.2 NAIC 2	2,201,998	8,040,619	2,000,124			XXX	12,242,741	27.639	10,175,458	22.784	12,242,741	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	6,412,644	18,410,250	3,528,516			XXX	28,351,409	64.007	27,812,974	62.275	28,351,409	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						NONE						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						NONE						
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	XXX						
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	NONE						
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						NONE						
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						NONE						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 7,610,385	19,556,242	4,452,637	406,761	25,645		32,051,671	72.361	X X X	X X X	32,051,671	
12.2 NAIC 2	(d) 2,201,998	8,040,619	2,000,124				12,242,741	27.639	X X X	X X X	12,242,741	
12.3 NAIC 3	(d)								X X X	X X X		
12.4 NAIC 4	(d)								X X X	X X X		
12.5 NAIC 5	(d)								X X X	X X X		
12.6 NAIC 6	(d)						(c)		X X X	X X X		
12.7 Totals	9,812,383	27,596,861	6,452,761	406,761	25,645		(b) 44,294,412	100.000	X X X	X X X	44,294,412	
12.8 Line 12.7 as a % of Col. 7	22.153	62.303	14.568	0.918	0.058		100.000	X X X	X X X	X X X	100.000	
13. Total Bonds Prior Year												
13.1 NAIC 1	7,871,370	21,902,280	4,249,178	434,604	28,524		X X X	X X X	34,485,957	77.216	34,485,957	
13.2 NAIC 2	352,288	6,838,764	2,494,844	489,563			X X X	X X X	10,175,458	22.784	10,175,458	
13.3 NAIC 3							X X X	X X X				
13.4 NAIC 4							X X X	X X X				
13.5 NAIC 5							X X X	X X X	(c)			
13.6 NAIC 6							X X X	X X X	(c)			
13.7 Totals	8,223,658	28,741,044	6,744,022	924,167	28,524		X X X	X X X	(b) 44,661,415	100.000	44,661,415	
13.8 Line 13.7 as a % of Col. 9	18.413	64.353	15.100	2.069	0.064		X X X	X X X	100.000	X X X	100.000	
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,610,385	19,556,242	4,452,637	406,761	25,645		32,051,671	72.361	34,485,957	77.216	32,051,671	X X X
14.2 NAIC 2	2,201,998	8,040,619	2,000,124				12,242,741	27.639	10,175,458	22.784	12,242,741	X X X
14.3 NAIC 3												X X X
14.4 NAIC 4												X X X
14.5 NAIC 5												X X X
14.6 NAIC 6												X X X
14.7 Totals	9,812,383	27,596,861	6,452,761	406,761	25,645		44,294,412	100.000	44,661,415	100.000	44,294,412	X X X
14.8 Line 14.7 as a % of Col. 7	22.153	62.303	14.568	0.918	0.058		100.000	X X X	X X X	X X X	100.000	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	22.153	62.303	14.568	0.918	0.058		100.000	X X X	X X X	X X X	100.000	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1											X X X	
15.2 NAIC 2											X X X	
15.3 NAIC 3											X X X	
15.4 NAIC 4											X X X	
15.5 NAIC 5											X X X	
15.6 NAIC 6											X X X	
15.7 Totals											X X X	
15.8 Line 15.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12								X X X	X X X	X X X	X X X	

S07

NONE

(a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" 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 \$ 995,689; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,744,878	7,154,639	2,465,745			X X X	12,365,262	27.916	12,324,608	27.596	12,365,262	
1.02 Residential Mortgage-Backed Securities						X X X						
1.03 Commercial Mortgage-Backed Securities						X X X						
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	2,744,878	7,154,639	2,465,745			X X X	12,365,262	27.916	12,324,608	27.596	12,365,262	
2. All Other Governments												
2.01 Issuer Obligations						X X X						
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals						X X X						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						X X X						
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals						X X X						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						X X X						
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals						X X X						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	499,991	1,516,336				X X X	2,016,327	4.552	2,775,728	6.215	2,016,327	
5.02 Residential Mortgage-Backed Securities	154,871	515,637	458,501	406,761	25,645	X X X	1,561,414	3.525	1,748,105	3.914	1,561,414	
5.03 Commercial Mortgage-Backed Securities						X X X						
5.04 Other Loan-Backed and Structured Securities						X X X						
5.05 Totals	654,861	2,031,973	458,501	406,761	25,645	X X X	3,577,740	8.077	4,523,833	10.129	3,577,740	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,412,644	18,410,250	3,528,516			X X X	28,351,409	64.007	27,812,974	62.275	28,351,409	
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities						X X X						
6.04 Other Loan-Backed and Structured Securities						X X X						
6.05 Totals	6,412,644	18,410,250	3,528,516			X X X	28,351,409	64.007	27,812,974	62.275	28,351,409	
7. Hybrid Securities												
7.01 Issuer Obligations						X X X						
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans – Issued						X X X						
8.06 Affiliated Bank Loans – Acquired						X X X						
8.07 Totals						X X X						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						X X X						
12. Total Bonds Current Year												
12.01 Issuer Obligations	9,657,513	27,081,225	5,994,261	406,761	25,645	X X X	42,732,998	96.475	X X X	X X X	42,732,998	
12.02 Residential Mortgage-Backed Securities	154,871	515,637	458,501			X X X	1,561,414	3.525	X X X	X X X	1,561,414	
12.03 Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
12.04 Other Loan-Backed and Structured Securities						X X X			X X X	X X X		
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09 Totals	9,812,383	27,596,861	6,452,761	406,761	25,645		44,294,412	100.000	X X X	X X X	44,294,412	
12.10 Line 12.09 as a % of Col. 7	22.153	62.303	14.568	0.918	0.058		100.000	X X X	X X X	X X X	100.000	
13. Total Bonds Prior Year												
13.01 Issuer Obligations	8,036,532	28,140,955	6,246,261	489,563	28,524	X X X	X X X	X X X	42,913,311	96.086	42,913,311	
13.02 Residential Mortgage-Backed Securities	187,126	600,088	497,762	434,604		X X X	X X X	X X X	1,748,105	3.914	1,748,105	
13.03 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
13.04 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X	X X X	X X X		
13.06 Affiliated Bank Loans						X X X	X X X	X X X				
13.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
13.08 Unaffiliated Certificates of Deposit						X X X	X X X	X X X				
13.09 Totals	8,223,658	28,741,044	6,744,023	924,167	28,524		X X X	X X X	44,661,416	100.000	44,661,416	
13.10 Line 13.09 as a % of Col. 9	18.413	64.353	15.100	2.069	0.064		X X X	X X X	100.000	X X X	100.000	
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	9,657,513	27,081,224	5,994,261	406,761	25,645	X X X	42,732,997	96.475	42,913,311	96.086	42,732,997	X X X
14.02 Residential Mortgage-Backed Securities	154,871	515,637	458,501			X X X	1,561,414	3.525	1,748,105	3.914	1,561,414	X X X
14.03 Commercial Mortgage-Backed Securities						X X X						X X X
14.04 Other Loan-Backed and Structured Securities						X X X						X X X
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X							X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans						X X X						X X X
14.08 Unaffiliated Certificates of Deposit						X X X						X X X
14.09 Totals	9,812,383	27,596,861	6,452,761	406,761	25,645		44,294,411	100.000	44,661,416	100.000	44,294,411	X X X
14.10 Line 14.09 as a % of Col. 7	22.153	62.303	14.568	0.918	0.058		100.000	X X X	X X X	X X X	100.000	X X X
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	22.153	62.303	14.568	0.918	0.058		100.000	X X X	X X X	X X X	100.000	X X X
15. Total Privately Placed Bonds												
15.01 Issuer Obligations						X X X					X X X	
15.02 Residential Mortgage-Backed Securities						X X X					X X X	
15.03 Commercial Mortgage-Backed Securities						X X X					X X X	
15.04 Other Loan-Backed and Structured Securities						X X X					X X X	
15.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
15.06 Affiliated Bank Loans						X X X					X X X	
15.07 Unaffiliated Bank Loans						X X X					X X X	
15.08 Unaffiliated Certificates of Deposit						X X X					X X X	
15.09 Totals											X X X	
15.10 Line 15.09 as a % of Col. 7								X X X	X X X	X X X	X X X	
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12								X X X	X X X	X X X	X X X	

6019

NONE
NONE
NONE

NONE

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	2,969,285	2,969,285			
2. Cost of short-term investments acquired	9,831,176	9,831,176			
3. Accrual of discount	195,228	195,228			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	12,000,000	12,000,000			
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)	995,689	995,689			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	995,689	995,689			

0110

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	NONE	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	NONE	
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
999999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

SI12

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

S13

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

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

NONE

Fair Value Check

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

Potential Exposure Check

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

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	1,245,086	1,245,086		
2. Cost of cash equivalents acquired	7,021,185	7,021,185		
3. Accrual of discount	83,729	83,729		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	8,350,000	8,350,000		
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)				
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)				

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

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals								

E02

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals																			

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
1		Little Rock	AR		09/08/2022	3.000	1,700,000							09/26/2017
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *							1,700,000							X X X
0899999 Total Mortgages in Good Standing							1,700,000							X X X
<div style="position: absolute; left: -40px; top: 50%; transform: translateY(-50%); font-weight: bold;">E04</div>														
3399999 Total Mortgages							1,700,000							X X X

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.				
000000-00-0 G4215@-AA-2	CAPROCQ HPS Speciality Loan Fund V Feeder		Various Caymen Island	USA NA	CAPROCQ HPS	12/27/2012 09/22/2021			5,000,000 160,000	1,028,437 261,578	1,028,437 261,578	62,798						157,385		
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								5,160,000	1,290,015	1,290,015	62,798					157,385		X X X	
6099999	Subtotal Unaffiliated								5,160,000	1,290,015	1,290,015	62,798					157,385		X X X	
6299999	Totals								5,160,000	1,290,015	1,290,015	62,798					157,385		X X X	

E07

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Line Number									
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 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
NONE										
6299999 Totals										X X X

E08

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income				
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)							14 Total Foreign Exchange Change in B./A.C.V.			
G4215@-AA-2	HPS Speciality Loan Fund V Feeder	Caymen Island	NA	HPS	09/22/2021	10/31/2023										5,746	5,746					
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated																			5,746	5,746	
6099999	Subtotal Unaffiliated																			5,746	5,746	
6299999	Totals																			5,746	5,746	

EO9

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
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -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
912828-YM-6	UNITED STATES TREASURY			1.A	1,242,676	97.289	1,216,113	1,250,000	1,248,725		1,513			1.500	1.624	AO	3,194	18,750	11/27/2019	10/31/2024
912828-YS-3	UNITED STATES TREASURY			1.A	1,249,219	89.367	1,117,088	1,250,000	1,249,525		76			1.750	1.757	MN	2,825	21,875	11/27/2019	11/15/2029
91282C-BL-4	UNITED STATES TREASURY			1.A	478,438	83.609	418,045	500,000	484,208		2,078			1.125	1.596	FA	2,125	5,625	03/08/2021	02/15/2031
91282C-CF-6	UNITED STATES TREASURY			1.A	748,154	92.344	692,580	750,000	749,093		370			0.750	0.801	MN	492	5,625	06/16/2021	05/31/2026
91282C-CP-4	UNITED STATES TREASURY			1.A	992,637	91.629	916,290	1,000,000	996,138		1,476			0.625	0.776	JJ	2,615	6,250	08/17/2021	07/31/2026
91282C-CW-9	UNITED STATES TREASURY			1.A	744,453	91.723	687,923	750,000	746,973		1,116			0.750	0.904	FA	1,901	5,625	09/24/2021	08/31/2026
91282C-DJ-7	UNITED STATES TREASURY			1.A	485,313	83.176	415,880	500,000	488,080		1,403			1.375	1.700	MN	888	6,875	01/05/2022	11/15/2031
91282C-DK-4	UNITED STATES TREASURY			1.A	400,250	92.500	370,000	400,000	400,150		(50)			1.250	1.237	MN	437	5,000	12/28/2021	11/30/2026
91282C-FQ-9	UNITED STATES TREASURY			1.A	249,648	99.574	248,935	250,000	249,849		179			4.375	4.450	AO	1,863	10,938	11/17/2022	10/31/2024
91282C-FW-6	UNITED STATES TREASURY			1.A	251,875	100.356	250,890	250,000	251,200		(603)			4.500	4.230	MN	1,453	11,250	11/17/2022	11/15/2025
91282C-FX-4	UNITED STATES TREASURY			1.A	251,279	99.633	249,083	250,000	250,614		(642)			4.500	4.222	MN	984	11,250	12/16/2022	11/30/2024
91282C-FZ-9	UNITED STATES TREASURY			1.A	252,676	99.863	249,658	250,000	252,158		(501)			3.875	3.636	MN	847	9,688	12/16/2022	11/30/2027
91282C-GA-3	UNITED STATES TREASURY			1.A	250,430	99.488	248,720	250,000	250,287		(138)			4.000	3.938	JD	464	10,000	12/16/2022	12/15/2025
91282C-GH-8	UNITED STATES TREASURY			1.A	248,564	98.500	246,250	250,000	248,809		245			3.500	3.627	JJ	3,662	4,375	01/27/2023	01/31/2028
91282C-GN-5	UNITED STATES TREASURY			1.A	253,193	99.949	249,873	250,000	251,941		(1,253)			4.625	3.936	FA	3,907	5,781	03/20/2023	02/28/2025
91282C-GP-0	UNITED STATES TREASURY			1.A	254,678	100.410	251,025	250,000	253,995		(682)			4.000	3.583	FA	3,379	5,000	03/20/2023	02/29/2028
91282C-GR-6	UNITED STATES TREASURY			1.A	514,824	100.895	504,475	500,000	511,295		(3,529)			4.625	3.550	MS	6,861	11,563	04/06/2023	03/15/2026
91282C-GU-9	UNITED STATES TREASURY			1.A	500,957	99.133	495,665	500,000	500,615		(342)			3.875	3.773	MS	4,923	9,688	04/06/2023	03/31/2025
91282C-GX-3	UNITED STATES TREASURY			1.A	744,395	99.113	743,348	750,000	746,128		1,733			3.875	4.279	AO	4,950	14,531	05/23/2023	04/30/2025
91282C-HL-8	UNITED STATES TREASURY			1.A	495,957	100.254	501,270	500,000	496,912		955			4.625	5.059	JD	11,626		07/06/2023	06/30/2025
91282C-HN-4	UNITED STATES TREASURY			1.A	249,131	100.469	251,173	250,000	249,306		175			4.750	4.935	JJ	4,969		07/27/2023	07/31/2025
91282C-HR-5	UNITED STATES TREASURY			1.A	243,643	100.688	251,720	250,000	243,931		288			4.000	4.429	JJ	4,185		08/21/2023	07/31/2030
91282C-JB-8	UNITED STATES TREASURY			1.A	249,590	101.039	252,598	250,000	249,639		50			5.000	5.087	MS	3,176		09/28/2023	09/30/2025
0019999999	U.S. Government - Issuer Obligations				11,351,980	X X X	10,828,602	11,400,000	11,369,571		3,917			X X X	X X X	X X X	71,726	179,689	X X X	X X X
0109999999	Subtotals - U.S. Governments				11,351,980	X X X	10,828,602	11,400,000	11,369,571		3,917			X X X	X X X	X X X	71,726	179,689	X X X	X X X
3133EJ-YM-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			1.A	807,423	97.709	732,818	750,000	766,505		(9,632)			3.020	1.680	MS	7,361	22,650	08/22/2019	09/04/2025
3130AK-JN-7	FEDERAL HOME LOAN BANKS		2	1.A	749,625	91.532	686,490	750,000	749,831		68			0.670	0.679	JD	209	5,025	12/16/2020	06/16/2026
3130AK-KF-2	FEDERAL HOME LOAN BANKS		2	1.A	499,875	98.743	493,715	500,000	499,991		39			0.270	0.278	MS	349	1,350	12/18/2020	03/28/2024
0819999999	U.S. Special Revenue - Issuer Obligations				2,056,923	X X X	1,913,023	2,000,000	2,016,327		(9,525)			X X X	X X X	X X X	7,919	29,025	X X X	X X X
3128P8-HG-9	FH C92031 - RMBS		4	1.A	59,982	97.482	56,541	58,001	59,562		(47)			4.000	3.430	MON	193	2,320	03/13/2019	01/01/2039
3128MJ-T6-7	FH G08572 - RMBS		4	1.A	112,943	94.037	107,858	114,697	113,118		38			3.500	3.730	MON	335	4,014	10/11/2018	02/01/2044
3128MJ-4A-5	FH G08816 - RMBS		4	1.A	114,581	93.568	106,291	113,598	114,461		(21)			3.500	3.395	MON	331	3,976	03/19/2019	06/01/2048
3132VM-DZ-5	FH Q61019 - RMBS		4	1.A	94,430	96.479	88,786	92,026	94,061		(26)			4.000	3.681	MON	307	3,681	03/19/2019	01/01/2049
3138LT-JV-1	FN AO2975 - RMBS		4	1.A	372,434	94.763	358,532	378,346	373,100		148			3.500	3.730	MON	1,104	13,242	10/18/2018	05/01/2042
3140FT-N8-0	FN BE7614 - RMBS		4	1.A	87,260	99.529	81,467	81,853	86,156		(163)			4.500	3.270	MON	307	3,683	03/07/2018	03/01/2037
3140J5-JV-0	FN BM1176 - RMBS		4	1.A	219,079	99.983	208,841	208,876	217,657		(303)			4.500	3.678	MON	783	9,399	06/11/2018	08/01/2044
3140J9-EM-9	FN BM4639 - RMBS		4	1.A	310,284	94.804	289,053	304,896	309,520		(181)			3.500	3.220	MON	889	10,671	03/13/2019	02/01/2045

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest			Dates	
		3 Code	4 F o r e i g n C H A R	5 B O N D			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
31418C-XM-1 31418C-ZG-2	FN MA3383 - RMBS FN MA3442 - RMBS		4		1.A 1.A	134,298 59,677	93.441 93.399	124,591 55,363	133,337 59,275	134,163 59,617		(23) (10)		3.500 3.500	3.402 3.409	MON MON	389 173	4,667 2,075	03/13/2019 03/13/2019	06/01/2048 08/01/2048	
0829999999	U.S. Special Revenue - Residential Mortgage-Backed Securities					1,564,968	X X X	1,477,323	1,544,905	1,561,415		(588)		X X X	X X X	X X X	4,811	57,728	X X X	X X X	
0909999999	Subtotals - U.S. Special Revenue					3,621,891	X X X	3,390,346	3,544,905	3,577,742		(10,113)		X X X	X X X	X X X	12,730	86,753	X X X	X X X	
E101 00287Y-AQ-2	ABBVIE INC		1	2	1.G FE	447,747	98.142	441,637	450,000	450,571		(956)		3.600	3.388	MN	2,115	16,200	01/13/2022	05/14/2025	
00724P-AB-5	ADOBE INC		1	2	1.F FE	317,677	97.010	291,030	300,000	303,971		(3,945)		1.900	0.572	FA	2,375	5,700	08/05/2020	02/01/2025	
00724P-AD-1	ADOBE INC		1	2	1.F FE	505,420	89.710	448,550	500,000	503,440		(546)		2.300	2.174	FA	4,792	11,500	03/31/2020	02/01/2030	
020002-BD-2	ALLSTATE CORP		1	2	2.A FE	506,987	96.344	481,720	500,000	502,761		(959)		3.280	3.067	JD	729	16,400	05/02/2019	12/15/2026	
02079K-AB-3	ALPHABET INC		1	1	1.C FE	303,714	99.658	298,974	300,000	300,102		(674)		3.375	3.144	FA	3,544	10,125	03/20/2018	02/25/2024	
02079K-AC-1	ALPHABET INC		1	2	1.C FE	106,560	94.437	94,437	100,000	102,603		(1,081)		1.998	0.887	FA	755	1,998	04/15/2020	08/15/2026	
023135-AZ-9	AMAZON.COM INC		1	2	1.E FE	103,346	98.454	98,454	100,000	100,368		(764)		2.800	2.018	FA	1,003	2,800	12/19/2019	08/22/2024	
023135-BQ-8	AMAZON.COM INC		1	2	1.E FE	342,517	94.738	331,583	350,000	346,804		2,210		0.800	1.452	JD	218	2,800	01/14/2022	06/03/2025	
025816-CM-9	AMERICAN EXPRESS CO		2	1	2.A FE	198,292	91.932	183,864	200,000	198,975		348		1.650	1.836	MN	523	3,300	01/07/2022	11/04/2026	
03027X-AZ-3	AMERICAN TOWER CORP		1	2	2.C FE	470,660	96.613	434,758	450,000	455,468		(4,818)		2.400	1.303	MS	3,180	10,800	01/13/2022	03/15/2025	
031162-BV-1	AMGEN INC		1	2	2.A FE	299,202	99.202	297,606	300,000	299,944		141		3.625	3.674	MN	1,178	10,875	06/27/2018	05/22/2024	
037833-CG-3	APPLE INC		1	2	1.B FE	493,393	99.702	498,510	500,000	499,871		1,200		3.000	3.247	FA	5,917	15,000	03/06/2018	02/09/2024	
037833-DN-7	APPLE INC		1	2	1.B FE	367,752	94.198	329,693	350,000	358,932		(3,467)		2.050	1.024	MS	2,192	7,175	06/08/2021	09/11/2026	
00206R-MM-1	AT&T INC		1	2	2.B FE	488,710	81.582	407,910	500,000	490,394		831		2.550	2.773	JD	1,063	12,750	12/09/2021	12/01/2033	
053332-AT-9	AUTOZONE INC		1	2	2.B FE	489,404	96.107	480,535	500,000	496,215		1,551		3.125	3.470	AO	3,038	15,625	05/03/2019	04/21/2026	
06051G-FX-2	BANK OF AMERICA CORP		1	2	1.E FE	702,887	97.351	681,456	700,000	701,046		(431)		3.500	3.432	AO	4,900	24,500	05/02/2019	04/19/2026	
06406H-DA-4	BANK OF NEW YORK MELLON CORP		2	1	1.E FE	313,212	97.823	293,469	300,000	304,730		(4,380)		3.000	1.500	FA	3,175	9,000	01/14/2022	02/24/2025	
110122-CN-6	BRISTOL-MYERS SQUIBB CO		1	2	1.F FE	344,628	97.028	339,598	350,000	346,588		1,307		3.200	3.619	JD	498	11,200	06/24/2022	06/15/2026	
166764-BL-3	CHEVRON CORP		1	2	1.D FE	470,525	96.738	435,322	450,000	460,901		(4,986)		2.954	1.787	MN	1,662	13,293	01/19/2022	05/16/2026	
17275R-BL-5	CISCO SYSTEMS INC		1	2	1.E FE	134,216	95.348	119,185	125,000	129,769		(1,899)		2.500	0.932	MS	877	3,125	08/23/2021	09/20/2026	
172967-HV-6	CITIGROUP INC		1	2	2.B FE	507,101	98.894	494,470	500,000	500,733		(1,197)		4.000	3.748	FA	8,111	20,000	03/07/2018	08/05/2024	
191216-CU-2	COCA-COLA CO		1	2	1.E FE	354,606	91.427	319,995	350,000	352,674		(762)		1.450	1.221	JD	423	5,075	06/08/2021	06/01/2027	
20826F-AD-8	CONOCOPHILLIPS CO		1	2	1.G FE	297,897	98.229	294,686	300,000	299,699		335		3.350	3.468	MN	1,284	10,050	03/28/2018	11/15/2024	
22160K-AL-9	COSTCO WHOLESALE CORP		1	2	1.E FE	271,533	98.962	247,405	250,000	251,232		(5,790)		2.750	0.424	MN	821	6,875	06/19/2020	05/18/2024	
22160K-AN-5	COSTCO WHOLESALE CORP		1	2	1.E FE	99,862	90.733	90,733	100,000	99,923		22		1.375	1.398	JD	42	1,375	03/10/2021	06/20/2027	
126650-CU-2	CVS HEALTH CORP		1	2	2.B FE	399,192	95.537	382,149	400,000	399,529		186		2.875	2.926	JD	958	11,500	03/17/2022	06/01/2026	
25179M-BE-2	DEVON ENERGY CORP		1	2	2.B FE	295,350	101.029	303,087	300,000	295,559		209		5.875	6.261	JD	783	8,813	10/13/2023	06/15/2028	
26441C-BW-4	DUKE ENERGY CORP		1	2	2.B FE	354,008	101.143	354,000	350,000	353,982		(26)		5.000	4.674	JD	1,118		12/20/2023	12/08/2027	
278865-BP-4	ECOLAB INC		1	2	1.G FE	403,280	103.283	413,132	400,000	403,091		(189)		5.250	5.033	JJ	9,683		09/07/2023	01/15/2028	
532457-AZ-1	ELI LILLY AND CO		1	2	1.E FE	473,117	103.955	467,798	450,000	469,027		(4,090)		5.500	4.078	MS	7,288	12,375	03/30/2023	03/15/2027	
29364D-AS-9	ENTERGY ARKANSAS LLC		1	2	1.F FE	513,063	99.176	495,880	500,000	500,395		(2,363)		3.700	3.217	JD	1,542	18,500	03/06/2018	06/01/2024	
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC		1	2	2.A FE	477,192	98.687	444,092	450,000	458,333		(9,408)		3.750	1.605	FA	6,375	16,875	01/28/2022	02/15/2025	
29736R-AN-0	ESTEE LAUDER COMPANIES INC		1	2	1.F FE	264,000	97.136	242,840	250,000	253,128		(3,742)		2.000	0.491	JD	417	5,000	01/28/2021	12/01/2024	
30231G-AC-6	EXXON MOBIL CORP		1	2	1.D FE	205,516	99.510	199,019	200,000	200,000		(944)		3.176	3.176	MS	1,870	6,352	12/21/2017	03/15/2024	
30231G-BH-4	EXXON MOBIL CORP		1	2	1.D FE	155,834	97.947	146,921	150,000	152,191		(1,900)		2.992	1.683	MS	1,272	4,488	01/25/2022	03/19/2025	

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -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	
34959E-AA-7	FORTINET INC			1.2	2.A FE	188,819	91.665	178,747	195,000	191,737		1,438		1.000	1.778	MS	574	1,950	12/14/2021	03/15/2026	
438516-CB-0	HONEYWELL INTERNATIONAL INC			1.2	1.F FE	285,351	95.465	262,529	275,000	277,945		(2,196)		1.350	0.542	JD	309	3,713	08/06/2020	06/01/2025	
G4215-@AA-2	HPS SPECIALTY LOAN FUND V FEEDER			1.2	2.A FE	480,000	100.000	685,232	480,000	605,494	134,485					MN			09/22/2021		
452308-AT-6	ILLINOIS TOOL WORKS INC			1.2	1.E FE	302,619	99.640	298,919	300,000	300,000		(525)		3.500	3.500	MS	3,500	10,500	12/10/2018	03/01/2024	
458140-AU-4	INTEL CORP			1.2	1.F FE	336,693	95.759	335,157	350,000	341,630		3,303		2.600	3.658	MN	1,062	9,100	06/28/2022	05/19/2026	
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	509,316	99.756	498,780	500,000	500,196		(1,694)		3.625	3.277	FA	6,998	18,125	03/06/2018	02/12/2024	
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	538,100	95.453	477,265	500,000	522,480		(3,850)		3.500	2.598	MN	2,236	17,500	10/10/2019	05/15/2029	
46124H-AF-3	INTUIT INC			1.2	1.G FE	359,881	103.351	361,729	350,000	359,830		(50)		5.125	4.445	MS	5,282		12/20/2023	09/15/2028	
46625H-MN-7	JPMORGAN CHASE & CO			2	1.E FE	303,144	98.450	295,351	300,000	300,725		(530)		3.900	3.710	JJ	5,395	11,700	01/24/2019	07/15/2025	
46625H-RV-4	JPMORGAN CHASE & CO			1.2	1.G FE	1,231,807	95.298	1,095,926	1,150,000	1,193,621		(17,029)		2.950	1.399	AO	8,481	33,925	01/27/2022	10/01/2026	
49271V-AL-4	KEURIG DR PEPPER INC			1.2	2.B FE	395,784	99.006	396,024	400,000	399,602		1,941		0.750	1.242	MS	883	3,000	01/07/2022	03/15/2024	
49456B-AF-8	KINDER MORGAN INC			1.2	2.B FE	263,897	98.749	251,811	255,000	258,625		(3,002)		4.300	3.052	JD	914	10,965	03/17/2022	06/01/2025	
501044-DL-2	KROGER CO			1.2	2.B FE	546,005	99.447	497,235	500,000	525,587		(4,847)		4.500	3.336	JJ	10,375	22,500	07/17/2019	01/15/2029	
502431-AL-3	L3HARRIS TECHNOLOGIES INC			1.2	2.B FE	438,404	98.013	441,059	450,000	440,609		2,205		3.850	4.614	JD	770	17,325	03/30/2023	12/15/2026	
548661-DH-7	LOWE'S COMPANIES INC			1.2	2.A FE	494,949	97.498	487,490	500,000	498,739		706		3.375	3.529	MS	4,969	16,875	03/07/2018	09/15/2025	
548661-DM-6	LOWE'S COMPANIES INC			1.2	2.A FE	265,425	95.245	238,113	250,000	257,226		(3,487)		2.500	1.062	AO	1,319	6,250	08/18/2021	04/15/2026	
58013M-FJ-8	MCDONALD'S CORP			1.2	2.A FE	499,905	91.615	458,075	500,000	499,946		9		2.625	2.627	MS	4,375	13,125	08/08/2019	09/01/2029	
58013M-FL-3	MCDONALD'S CORP			1.2	2.A FE	307,965	94.663	283,990	300,000	302,630		(1,641)		1.450	0.891	MS	1,450	4,350	05/06/2021	09/01/2025	
58933Y-AU-9	MERCK & CO INC			1.2	1.E FE	246,578	99.523	228,903	230,000	230,580		(5,721)		2.900	0.393	MS	2,112	6,670	03/11/2021	03/07/2024	
59156R-BQ-0	METLIFE INC			1.2	1.G FE	501,070	98.203	491,015	500,000	500,276		(152)		3.600	3.567	MN	2,400	18,000	03/07/2018	11/13/2025	
594918-BJ-2	MICROSOFT CORP			1.2	1.A FE	205,188	97.608	195,216	200,000	201,420		(861)		3.125	2.667	MN	1,007	6,250	05/24/2019	11/03/2025	
594918-BR-4	MICROSOFT CORP			1.2	1.A FE	528,925	95.296	476,480	500,000	511,461		(4,755)		2.400	1.407	FA	4,767	12,000	04/01/2020	08/08/2026	
654106-AH-6	NIKE INC			1.2	1.E FE	529,425	97.252	486,260	500,000	507,156		(6,121)		2.400	1.147	MS	3,133	12,000	04/24/2020	03/27/2025	
67066G-AF-1	NVIDIA CORP			1.2	1.E FE	503,855	92.633	463,165	500,000	502,471		(372)		2.850	2.760	AO	3,563	14,250	03/27/2020	04/01/2030	
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1.2	2.B FE	286,329	99.159	297,477	300,000	286,889		560		4.350	5.478	JD	1,088	6,525	10/13/2023	06/01/2028	
747525-AT-0	QUALCOMM INC			1.2	1.F FE	206,600	99.044	198,088	200,000	200,355		(1,611)		2.900	2.079	MN	661	5,800	12/30/2019	05/20/2024	
75513E-CQ-2	RTX CORP			1.2	2.A FE	455,697	100.430	451,933	450,000	454,276		(1,421)		5.000	4.516	FA	7,750	11,250	03/30/2023	02/27/2026	
855244-AW-9	STARBUCKS CORP			1.2	2.A FE	476,210	87.871	439,355	500,000	484,197		2,267		2.250	2.804	MS	3,406	11,250	04/28/2021	03/12/2030	
883556-CS-9	THERMO FISHER SCIENTIFIC INC			1.2	1.G FE	249,150	96.809	242,023	250,000	249,760		298		1.215	1.337	AO	616	3,038	12/09/2021	10/18/2024	
87264A-BD-6	T-MOBILE USA INC			1.2	2.B FE	422,417	96.993	436,469	450,000	427,927		4,782		3.750	5.399	AO	3,563	12,188	05/30/2023	04/15/2027	
902494-AX-1	TYSON FOODS INC			1.2	2.B FE	507,055	98.839	494,195	500,000	500,476		(1,248)		3.950	3.693	FA	7,461	19,750	03/07/2018	08/15/2024	
907818-DV-7	UNION PACIFIC CORP			1.2	1.G FE	132,033	99.569	124,462	125,000	125,000		(1,204)		3.750	3.750	MS	1,380	4,688	12/27/2017	03/15/2024	
911312-BX-3	UNITED PARCEL SERVICE INC			1.2	1.F FE	296,886	98.868	296,602	300,000	298,264		1,340		3.900	4.382	AO	2,925	11,700	12/20/2022	04/01/2025	
91324P-EG-3	UNITEDHEALTH GROUP INC			1.2	1.F FE	243,653	98.017	245,043	250,000	244,528		876		3.700	4.406	MN	1,182	4,625	05/30/2023	05/15/2027	
91159H-HK-9	US BANCORP			2	1.G FE	199,672	98.756	197,513	200,000	199,960		56		3.600	3.630	MS	2,200	7,200	08/10/2018	09/11/2024	
91159H-HZ-6	US BANCORP			2	1.F FE	100,402	95.187	95,187	100,000	100,157		(121)		1.450	1.326	MN	197	1,450	12/09/2021	05/12/2025	
92343V-CR-3	VERIZON COMMUNICATIONS INC			1	2.A FE	510,374	98.484	492,420	500,000	501,243		(2,070)		3.500	3.069	MN	2,917	17,500	05/02/2019	11/01/2024	
92343V-DD-3	VERIZON COMMUNICATIONS INC			1.2	2.A FE	185,285	95.283	166,745	175,000	179,813		(1,980)		2.625	1.442	FA	1,735	4,594	03/10/2021	08/15/2026	
92343V-GH-1	VERIZON COMMUNICATIONS INC			1.2	2.A FE	512,625	90.542	452,710	500,000	508,232		(1,942)		2.100	1.679	MS	2,888	10,500	09/16/2021	03/22/2028	
931142-ED-1	WALMART INC			1.2	1.C FE	299,763	98.619	295,856	300,000	299,947		34		3.550	3.562	JD	148	10,650	11/13/2018	06/26/2025	
254687-FV-3	WALT DISNEY CO			1	1.G FE	249,713	94.670	236,675	250,000	249,851		71		1.750	1.780	JJ	2,042	4,375	01/14/2022	01/13/2026	
98978V-AK-9	ZOETIS INC			1.2	2.B FE	487,688	99.450	447,527	450,000	467,598		(10,598)		4.500	2.028	MN	2,700	20,250	02/01/2022	11/13/2025	

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.			
46138G-87-0	INVESCO VAR RT PREF			25,551.000			589,717	23.080	589,717	603,757										1.A	08/04/2020
464288-68-7	ISHARES:PREF AND INC SEC			2,000.000			62,380	31.190	62,380	66,617										1.A	06/23/2020
4019999999	Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						652,097	X X X	652,097	670,374										X X X	X X X
4109999999	Total - Industrial and Miscellaneous (Unaffiliated)						652,097	X X X	652,097	670,374										X X X	X X X
4509999999	Total - Preferred Stocks						652,097	X X X	652,097	670,374										X X X	X X X

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1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Line Number	1A	1A \$	652,097	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 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
002824-10-0	ABBOTT LABORATORIES ORD			3,250.000	357,728	110.070	357,728	154,595		6,630		910		910		01/07/2022	
00724F-10-1	ADOBE ORD			900.000	536,940	596.600	536,940	76,541				234,063		234,063		07/01/2016	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			1,175.000	321,715	273.800	321,715	202,589	2,056	8,072		(40,491)		(40,491)		12/23/2020	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			2,900.000	343,215	118.350	343,215	155,146				98,745		98,745		06/08/2017	
H01301-12-8	ALCON ORD		C	5,300.000	414,036	78.120	414,036	339,103		813		50,721		50,721		01/07/2022	
02079K-10-7	ALPHABET CL C ORD			4,000.000	563,720	140.930	563,720	238,050				208,800		208,800		01/07/2022	
023135-10-6	AMAZON COM ORD			4,300.000	653,342	151.940	653,342	172,474				292,142		292,142		12/12/2022	
03027X-10-0	AMERICAN TOWER REIT			1,950.000	420,966	215.880	420,966	259,147	3,315	9,960		17,903		17,903		06/29/2023	
037833-10-0	APPLE ORD			5,200.000	1,001,156	192.530	1,001,156	150,618		4,940		325,520		325,520		06/08/2017	
363576-10-9	ARTHUR J GALLAGHER ORD			1,400.000	314,832	224.880	314,832	299,771		1,540		15,061		15,061		06/29/2023	
060505-10-4	BANK OF AMERICA ORD			11,600.000	390,572	33.670	390,572	240,122		10,672		6,380		6,380		01/25/2021	
166764-10-0	CHEVRON ORD			1,700.000	253,572	149.160	253,572	176,046		10,268		(51,561)		(51,561)		12/23/2020	
159864-10-7	CHRLS RIVER LABS ORD			1,600.000	378,240	236.400	378,240	138,869				29,600		29,600		08/15/2016	
172908-10-5	CINTAS ORD			850.000	512,261	602.660	512,261	129,352		4,250		128,384		128,384		02/09/2018	
191216-10-0	COCA-COLA ORD			7,100.000	418,403	58.930	418,403	354,128		13,064		(33,228)		(33,228)		01/25/2021	
194162-10-3	COLGATE PALMOLIVE ORD			4,750.000	378,623	79.710	378,623	357,694		7,933		7,074		7,074		06/29/2023	
20825C-10-4	CONOCOPHILLIPS ORD			2,500.000	290,175	116.070	290,175	108,078		11,525		(4,825)		(4,825)		10/01/2016	
229899-10-9	CULLEN FROST BANKERS ORD			2,050.000	222,405	108.490	222,405	146,139		7,339		(51,681)		(51,681)		12/12/2022	
235851-10-2	DANAHER ORD			1,600.000	370,144	231.340	370,144	109,698	384	432		260,446		260,446		06/08/2017	
278865-10-0	ECOLAB ORD			1,450.000	287,608	198.350	287,608	192,751	827	3,074		76,546		76,546		03/29/2021	
291011-10-4	EMERSON ELECTRIC ORD			3,700.000	360,121	97.330	360,121	265,824		7,715		4,699		4,699		12/23/2020	
26875P-10-1	EOG RESOURCES ORD			1,800.000	217,710	120.950	217,710	134,170		10,440		(15,426)		(15,426)		03/02/2020	
518439-10-4	ESTEE LAUDER CL A ORD			1,825.000	266,906	146.250	266,906	512,491		3,894		(146,519)		(146,519)		06/29/2023	
302491-30-3	FMC ORD			2,800.000	176,540	63.050	176,540	321,698	1,624	6,496		(172,900)		(172,900)		06/14/2021	
34959J-10-8	FORTIVE ORD			3,850.000	283,476	73.630	283,476	215,573		1,117		36,113		36,113		01/25/2021	
437076-10-2	HOME DEPOT ORD			1,350.000	467,843	346.550	467,843	216,857		11,286		41,432		41,432		01/25/2021	
438516-10-6	HONEYWELL INTERNATIONAL ORD			1,400.000	293,594	209.710	293,594	189,117		5,838		(6,426)		(6,426)		01/07/2022	
461202-10-3	INTUIT ORD			300.000	187,509	625.030	187,509	162,641		972		70,743		70,743		01/31/2022	
46625H-10-0	JPMORGAN CHASE ORD			2,500.000	425,250	170.100	425,250	215,767		10,125		90,000		90,000		12/23/2020	
494368-10-3	KIMBERLY CLARK ORD			1,425.000	173,152	121.510	173,152	176,690	1,682	6,698		(20,292)		(20,292)		06/08/2017	
49456B-10-1	KINDER MORGAN CL P ORD			9,400.000	165,816	17.640	165,816	159,521		10,575		(4,136)		(4,136)		12/12/2022	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			1,500.000	315,930	210.620	315,930	296,646		6,840		3,615		3,615		12/23/2020	
G54950-10-3	LINDE ORD		C	1,100.000	451,781	410.710	451,781	122,586		5,610		329,195		329,195		08/10/2016	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			1,025.000	511,383	498.910	511,383	202,469		2,870		164,964		164,964		12/23/2020	
58933Y-10-5	MERCK & CO ORD			3,800.000	414,276	109.020	414,276	256,828	2,926	11,096		(7,334)		(7,334)		12/23/2020	
594918-10-4	MICROSOFT ORD			2,400.000	902,496	376.040	902,496	127,603		6,696		326,928		326,928		09/23/2016	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			3,000.000	217,290	72.430	217,290	139,945	1,275	4,740		17,340		17,340		06/08/2017	

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
615369-10-5	MOODYS ORD			1,350.000	527,256	390.560	527,256	163,936		4,158		151,119		151,119		01/25/2021	
640491-10-6	NEOGEN ORD			11,000.000	221,210	20.110	221,210	198,134				53,680		53,680		09/02/2022	
654106-10-3	NIKE CL B ORD			3,300.000	358,281	108.570	358,281	253,011	1,221	3,366		(27,852)		(27,852)		01/07/2022	
67066G-10-4	NVIDIA ORD			1,100.000	544,742	495.220	544,742	183,556		176		383,988		383,988		06/21/2022	
68389X-10-5	ORACLE ORD			4,700.000	495,521	105.430	495,521	244,398		7,144		111,343		111,343		01/25/2021	
70450Y-10-3	PAYPAL HOLDINGS ORD			2,800.000	171,948	61.410	171,948	104,299				(27,468)		(27,468)		07/01/2016	
713448-10-8	PEPSICO ORD			2,100.000	356,664	169.840	356,664	238,252	2,657	10,143		(22,722)		(22,722)		03/29/2021	
723787-10-7	PIONEER NATURAL RESOURCE ORD			950.000	213,636	224.880	213,636	140,272		13,262		(3,335)		(3,335)		01/07/2022	
747525-10-3	QUALCOMM ORD			1,800.000	260,334	144.630	260,334	170,786		5,670		62,442		62,442		06/14/2021	
773903-10-9	ROCKWELL AUTOMAT ORD			1,000.000	310,480	310.480	310,480	260,583		4,790		52,910		52,910		01/25/2021	
776696-10-6	ROPER TECHNOLOGIES ORD			500.000	272,585	545.170	272,585	87,325		1,365		56,540		56,540		05/25/2016	
79466L-30-2	SALESFORCE ORD			1,500.000	394,710	263.140	394,710	261,069				195,825		195,825		01/25/2021	
879360-10-5	TELEDYNE TECH ORD			851.000	379,793	446.290	379,793	402,788				39,469		39,469		01/07/2022	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			750.000	398,093	530.790	398,093	104,964	263	1,013		(14,925)		(14,925)		07/01/2016	
896239-10-0	TRIMBLE ORD			5,900.000	313,880	53.200	313,880	210,615				13,721		13,721		06/29/2023	
92338C-10-3	VERALTO ORD			533.000	43,845	82.260	43,845	14,473	48			29,372		29,372		06/08/2017	
92343V-10-4	VERIZON COMMUNICATIONS ORD			5,000.000	188,500	37.700	188,500	281,556		13,113		(8,500)		(8,500)		06/21/2022	
92826C-83-9	VISA CL A ORD			1,700.000	442,595	260.350	442,595	147,751		3,179		89,403		89,403		01/25/2021	
254687-10-6	WALT DISNEY ORD			4,250.000	383,733	90.290	383,733	530,901	1,275			13,478		13,478		06/29/2023	
94106B-10-1	WASTE CONNECTIONS ORD			3,200.000	477,664	149.270	477,664	313,642		2,520		53,472		53,472		01/25/2021	
98419M-10-0	XYLEM ORD			2,999.000	342,966	114.360	342,966	324,707		3,365		10,356		10,356		06/29/2023	
98978V-10-3	ZOETIS CL A ORD			2,400.000	473,688	197.370	473,688	99,726		3,600		121,968		121,968		03/04/2016	
501999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				21,832,850	X X X	21,832,850	12,454,081	19,553	290,384		3,616,789		3,616,789		X X X	X X X
510999999	Total - Industrial and Miscellaneous (Unaffiliated)				21,832,850	X X X	21,832,850	12,454,081	19,553	290,384		3,616,789		3,616,789		X X X	X X X
560999999	Total - Unit Investment Trust					X X X										X X X	X X X
580999999	Total - Closed-End Funds					X X X										X X X	X X X
381430-50-3	GOLDMAN:AB US LG CAP EQ		~	19,340.000	1,814,285	93.810	1,814,285	1,289,812	7,855	24,000		341,931		341,931		09/03/2021	
464287-15-0	ISHARES:CORE S&P TOT USM		~	22,008.000	2,315,902	105.230	2,315,902	2,249,900		34,118		449,623		449,623		01/03/2022	
464287-57-2	ISHARES:GLBL 100		~	23,630.000	1,902,688	80.520	1,902,688	1,749,790		28,397		389,186		389,186		09/03/2021	
464287-46-5	ISHARES:MSCI EAFE ETF		~	3,050.000	229,818	75.350	229,818	250,146		6,838		29,616		29,616		09/03/2021	
46432F-38-8	ISHARES:MSCI USA VAL FCT		~	15,301.000	1,547,849	101.160	1,547,849	1,600,023		39,665		151,494		151,494		07/06/2023	
464287-61-4	ISHARES:RUSS 1000 GR ETF		~	6,398.000	1,939,682	303.170	1,939,682	1,826,167		12,965		568,974		568,974		01/03/2022	

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
464287-48-1	ISHARES:RUSS MC GR		~	17,432.000	1,820,947	104.460	1,820,947	1,999,854		9,758		363,632		363,632		01/03/2022	
464287-47-3	ISHARES:RUSS MC VAL		~	14,839.000	1,725,627	116.290	1,725,627	1,749,856		30,335		162,487		162,487		01/03/2022	
78467X-10-9	SPDR DOW JONES INDUS AVG		~	1,794.000	676,105	376.870	676,105	589,739	1,495	10,847		79,309		79,309		07/06/2023	
78462F-10-3	SPDR S&P 500 ETF		~	5,478.000	2,603,748	475.310	2,603,748	2,442,235	10,441	29,291		440,513		440,513		11/21/2023	
922908-75-1	VANGUARD S-C ID ETF		~	5,612.000	1,197,208	213.330	1,197,208	1,250,119		18,615		167,181		167,181		01/03/2022	
922908-76-9	VANGUARD TSM IDX ETF		~	7,656.000	1,816,156	237.220	1,816,156	1,363,387		24,279		321,806		321,806		07/06/2023	
5819999999	Exchange Traded Funds				19,590,015	X X X	19,590,015	18,361,028	19,791	269,108		3,465,752		3,465,752		X X X	X X X
E122 OMEGA0-25- RHC123-45-6	Omega Administrators, Inc.			300.000	89,293	274.689	89,393	103,655				7,357		7,357		01/05/2013	
	Renaissance Holding Company			1,788.000	20,919,022	14,971.471	20,919,022	17,880,000				1,200,121		1,200,121		06/01/2017	
5919999999	Parent, Subsidiaries and Affiliates - Publicly Traded				21,008,315	X X X	21,008,415	17,983,655				1,207,478		1,207,478		X X X	X X X
5979999999	Total - Parent, Subsidiaries and Affiliates				21,008,315	X X X	21,008,415	17,983,655				1,207,478		1,207,478		X X X	X X X
5989999999	Total - Common Stocks				62,431,180	X X X	62,431,280	48,798,764	39,344	559,492		8,290,019		8,290,019		X X X	X X X
5999999999	Total - Preferred and Common Stocks				63,083,277	X X X	63,083,377	49,469,138	39,344	602,607		8,308,969		8,308,969		X X X	X X X

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

Line Number	1A \$	1B	1C \$	1D \$	1E \$	1F \$	1G \$
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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-GH-8	UNITED STATES TREASURY		01/27/2023	Not Provided		248,564	250,000.00	
91282C-GN-5	UNITED STATES TREASURY		03/20/2023	Not Provided		253,193	250,000.00	660
91282C-GP-0	UNITED STATES TREASURY		03/20/2023	Not Provided		254,678	250,000.00	571
91282C-GR-6	UNITED STATES TREASURY		04/06/2023	Not Provided		514,824	500,000.00	1,634
91282C-GU-9	UNITED STATES TREASURY		04/06/2023	Not Provided		500,957	500,000.00	529
91282C-GX-3	UNITED STATES TREASURY		05/23/2023	Not Provided		744,395	750,000.00	1,632
91282C-HL-8	UNITED STATES TREASURY		07/06/2023	Not Provided		495,957	500,000.00	440
91282C-HN-4	UNITED STATES TREASURY		07/27/2023	Not Provided		249,131	250,000.00	
91282C-HR-5	UNITED STATES TREASURY		08/21/2023	Not Provided		243,643	250,000.00	598
91282C-JB-8	UNITED STATES TREASURY		09/28/2023	Not Provided		249,590	250,000.00	68
0109999999	Subtotal - Bonds - U. S. Government				X X X	3,754,932	3,750,000.00	6,132
25179M-BE-2	DEVON ENERGY CORP		10/13/2023	MARKETAXESS		295,350	300,000.00	5,973
26441C-BW-4	DUKE ENERGY CORP		12/20/2023	Morgan Stanley & Co		354,008	350,000.00	681
278865-BP-4	ECOLAB INC		09/07/2023	MILLENNIUM ADVISORS LLC		403,280	400,000.00	3,267
532457-AZ-1	ELI LILLY AND CO		03/30/2023	MARKETAXESS		473,117	450,000.00	1,238
46124H-AF-3	INTUIT INC		12/20/2023	MARKETAXESS		359,881	350,000.00	4,833
502431-AL-3	L3HARRIS TECHNOLOGIES INC		03/30/2023	MARKETAXESS		438,404	450,000.00	5,198
67103H-AG-2	O'REILLY AUTOMOTIVE INC		10/13/2023	MARKETAXESS		286,329	300,000.00	4,930
75513E-CQ-2	RAYTHEON TECHNOLOGIES CORP		03/30/2023	Morgan Stanley & Co		455,697	450,000.00	2,250
87264A-BD-6	T-MOBILE USA INC		05/30/2023	MARKETAXESS		237,305	250,000.00	1,198
91324P-EG-3	UNITEDHEALTH GROUP INC		05/30/2023	MARKETAXESS		243,653	250,000.00	411
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	3,547,024	3,550,000.00	29,979
2509999997	Subtotal - Bonds - Part 3				X X X	7,301,956	7,300,000.00	36,111
2509999999	Subtotal - Bonds				X X X	7,301,956	7,300,000	36,111
03027X-10-0	AMERICAN TOWER REIT		06/29/2023	INSTINET	500.000	95,866		
363576-10-9	ARTHUR J GALLAGHER ORD		06/29/2023	INSTINET	1,400.000	299,771		
194162-10-3	COLGATE PALMOLIVE ORD		06/29/2023	INSTINET	1,200.000	91,844		
235851-10-2	DANAHER ORD		10/02/2023	INSTINET	1,600.000	109,698		
518439-10-4	ESTEE LAUDER CL A ORD		06/29/2023	INSTINET	700.000	134,302		
G54950-10-3	LINDE ORD	C	03/01/2023	Unknown	1,100.000	122,586		
896239-10-0	TRIMBLE ORD		06/29/2023	INSTINET	800.000	42,303		
92338C-10-3	VERALTO ORD		10/02/2023	INSTINET	533.333	14,480		
254687-10-6	WALT DISNEY ORD		06/29/2023	INSTINET	500.000	44,455		
98419M-10-0	XYLEM ORD		06/29/2023	INSTINET	900.000	100,523		
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	1,055,828	X X X	

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46432F-38-8	ISHARES:MSCI USA VAL FCT		07/06/2023	Not Provided	1,077.000	99,980		
78467X-10-9	SPDR DOW JONES INDUS AVG		07/06/2023	Not Provided	294.000	99,801		
78462F-10-3	SPDR S&P 500 ETF		11/21/2023	Not Provided	978.000	442,300		
922908-76-9	VANGUARD TSM IDX ETF		07/06/2023	Not Provided	1,147.000	249,895		
5819999999	Common Stocks - Exchange Traded Funds				X X X	891,976	X X X	
5989999997	Subtotal - Common Stocks - Part 3				X X X	1,947,804	X X X	
5989999998	Summary Item from Part 5 for Common Stocks				X X X	201,926	X X X	
5989999999	Subtotal - Common Stocks				X X X	2,149,730	X X X	
5999999999	Subtotal - Preferred and Common Stocks				X X X	2,149,730	X X X	
6009999999	Totals				X X X	9,451,686	X X X	36,111

E13.1

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	Forfeign	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
91282C-BD-2 91282C-CU-3	UNITED STATES TREASURY UNITED STATES TREASURY		12/31/2022 08/31/2023	Maturity @ 100.00 Maturity @ 100.00		500,000	500,000.00	498,574	499,510		490		490		500,000				250 625	12/31/2022 08/31/2023
010999999	Bonds - U.S. Governments				X X X	500,000	500,000.00	498,574	499,510		490		490		500,000				875	X X X
3130AK-KE-5 3128P8-HG-9 3128MJ-T6-7 3128MJ-4A-5 3132VM-DZ-5 3138LT-JV-1 3140FT-N8-0 3140J5-JW-0 3140J9-EM-9 31418C-XM-1 31418C-ZG-2	FEDERAL HOME LOAN BANKS FH C92031 - RMBS FH G08572 - RMBS FH G08816 - RMBS FH Q61019 - RMBS FN AO2975 - RMBS FN BE7614 - RMBS FN BM1176 - RMBS FN BM4639 - RMBS FN MA3383 - RMBS FN MA3442 - RMBS		12/28/2023 12/01/2023 12/01/2023 12/01/2023 12/01/2023 12/01/2023 12/01/2023 12/01/2023 12/01/2023 12/01/2023 12/01/2023	Maturity @ 100.00 Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown		750,000 8,807 12,389 11,113 12,513 47,183 11,243 29,135 34,722 11,170 5,532	750,000.00 8,806.59 12,388.91 11,113.21 12,513.29 47,182.94 11,243.25 29,134.88 34,721.95 11,170.37 5,531.93	749,625 9,107 12,199 11,209 12,793 46,446 11,986 30,558 35,336 11,251 5,569	749,876 9,051 12,214 11,200 12,793 46,510 11,857 30,402 35,269 11,242 5,565		(3) 2 (1) (1) 9 (11) (18) (9) (1)		124 (3) 2 (1) (1) 9 (11) (18) (9) (1)		750,000 9,048 12,216 11,199 12,792 46,519 11,846 30,384 35,260 11,241 5,564		(241) 173 (86) (279) 664 (603) (1,249) (538) (70) (32)	(241) 173 (86) (279) 664 (603) (1,249) (538) (70) (32)	1,650 185 236 212 248 925 682 648 207 101	12/28/2023 01/01/2039 02/01/2044 06/01/2048 01/01/2049 05/01/2042 03/01/2037 08/01/2044 02/01/2045 06/01/2048 08/01/2048
090999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	933,807	933,807.32	936,126	935,979		91		91		936,069		(2,261)	(2,261)	5,379	X X X
002824-BE-9 025816-BS-7 06406F-AD-5 084670-BR-8 12189L-AM-3 12189L-AQ-4 17275R-BH-4 26875P-AK-7 30231G-AR-3 G4215@-AA- 68389X-BL-8 806854-AH-8 86787E-BC-0 907818-DN-5	ABBOTT LABORATORIES AMERICAN EXPRESS CO BANK OF NEW YORK MELLON CORP BERKSHIRE HATHAWAY INC BURLINGTON NORTHERN SANTA FE LLC BURLINGTON NORTHERN SANTA FE LLC CISCO SYSTEMS INC EOG RESOURCES INC EXXON MOBIL CORP HPS SPECIALTY LOAN FUND V FEEDER ORACLE CORP SCHLUMBERGER INVESTMENT SA TRUIST BANK UNION PACIFIC CORP		11/30/2023 01/27/2023 08/16/2023 03/15/2023 03/15/2023 09/01/2023 09/20/2023 03/15/2023 03/01/2023 04/01/2023 09/15/2023 12/01/2023 03/16/2023 04/15/2023	Maturity @ 100.00 Call @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Maturity @ 100.00 Distribution Maturity @ 100.00 Maturity @ 100.00 MARKETAXESS Maturity @ 100.00		318,000 200,000 150,000 300,000 250,000 150,000 175,000 150,000 100,000 1,359 350,000 300,000 432,252 125,000	318,000.00 200,000.00 150,000.00 300,000.00 250,000.00 150,000.00 175,000.00 150,000.00 100,000.00 1,358.98 350,000.00 300,000.00 450,000.00 125,000.00	320,416 207,346 154,742 313,677 258,943 153,302 168,420 147,281 99,739 1,359 364,126 304,770 465,566 130,284	318,552 200,173 150,676 300,293 250,000 151,135 174,103 149,886 99,993 472,368 352,288 300,641 458,826 125,034		(552) (173) (676) (293) (1,135) 897 114 7 (2,288) (641) (1,611) (34)		(552) (173) (676) (293) (1,135) 897 114 7 (2,288) (641) (1,611) (34)		318,000 200,000 150,000 300,000 250,000 150,000 175,000 150,000 100,000 100,000 350,000 300,000 457,216 125,000				10,812 2,833 3,300 4,125 3,750 5,775 3,850 1,969 1,363 1,363 8,400 10,950 6,760 1,719	11/30/2023 02/27/2023 08/16/2023 03/15/2023 03/15/2023 09/01/2023 09/20/2023 03/15/2023 03/01/2023 03/01/2023 09/15/2023 12/01/2023 04/01/2024 04/15/2023
110999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	3,001,611	3,019,358.98	3,089,971	3,503,968		(6,385)		(6,385)		3,025,216		(24,964)	(24,964)	65,606	X X X
250999999	Subtotal - Bonds - Part 4				X X X	4,435,418	4,453,166	4,524,671	4,939,457		(5,804)		(5,804)		4,461,285		(27,225)	(27,225)	71,860	X X X
250999999	Subtotal - Bonds				X X X	4,435,418	4,453,166.30	4,524,671	4,939,457		(5,804)		(5,804)		4,461,285		(27,225)	(27,225)	71,860	X X X
20825C-10-4 235851-10-2	CONOCOPHILLIPS ORD DANAHER ORD		08/14/2023 10/02/2023	INSTINET Unknown	400,000 1,600,000	46,806 124,179	17,908 124,179	47,200 424,672	(29,292) (300,493)				(29,292) (300,493)		17,908 124,179		28,898	28,898	1,168 1,264	

E14

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
33616C-10-0	FIRST REPUBLIC BANK ORD	C	03/13/2023	INSTINET	2,300,000	60,037		269,427	280,347	(10,920)			(10,920)		269,427		(209,390)	(209,390)	621	
G5494J-10-3	LINDE ORD		03/01/2023	Unknown	1,100,000	122,586		122,586	358,798	(236,212)			(236,212)		122,586					
636518-10-2	NATIONAL INSTRUMENTS ORD		06/29/2023	INSTINET	2,100,000	120,644		59,922	77,490	(17,568)			(17,568)		59,922		60,723	60,723	1,176	
68389X-10-5	ORACLE ORD		08/14/2023	INSTINET	400,000	45,429		14,620	32,696	(18,076)			(18,076)		14,620		30,809	30,809	448	
714046-10-9	REVVITY ORD		05/15/2023	Various	2,200,000	254,845		107,815	308,484	(200,669)			(200,669)		107,815		147,030	147,030	308	
89832Q-10-9	TRUIST FINANCIAL ORD		05/03/2023	BARCLAYS CAPITAL LE	4,273,000	122,633		135,609	183,867	(48,259)			(48,259)		135,609		(12,976)	(12,976)	2,222	
92338C-10-3	VERALTO ORD		10/13/2023	Unknown	0.333	24		8	8						8		16	16		
501999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	897,183	X X X	852,074	1,713,554	(861,489)			(861,489)		852,074		45,110	45,110	7,207	X X X
464287-23-4	ISHARES:MSCI EM MKTS		09/28/2023	Not Provided	9,415,000	356,926		499,890	356,829	143,062			143,062		499,890		(142,964)	(142,964)	2,920	
581999999	Common Stocks - Exchange Traded Funds				X X X	356,926	X X X	499,890	356,829	143,062			143,062		499,890		(142,964)	(142,964)	2,920	X X X
598999998	Summary Item from Part 5 for Common Stocks				X X X	141,654	X X X	201,926						201,926		(60,272)	(60,272)	440	X X X	
598999999	Subtotal - Common Stocks				X X X	1,395,763	X X X	1,553,890	2,070,383	(718,427)			(718,427)		1,553,890		(158,126)	(158,126)	10,567	X X X
599999999	Subtotal - Preferred and Common Stocks				X X X	1,395,763	X X X	1,553,890	2,070,383	(718,427)			(718,427)		1,553,890		(158,126)	(158,126)	10,567	X X X
600999999	Totals					5,831,181	X X X	6,078,561	7,009,840	(718,427)	(5,804)		(724,231)		6,015,175		(185,351)	(185,351)	82,427	X X X

E14.1

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.						
012653-10-1	ALBEMARLE ORD		08/14/2023	INSTINET	12/08/2023	RAYMOND JAMES & ASSOCIATES	1,100.000	201,926	141,654	201,926							(60,272)	(60,272)	440		
501999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						X X X	201,926	141,654	201,926								(60,272)	(60,272)	440	
598999998	Subtotal - Common Stocks						X X X	201,926	141,654	201,926								(60,272)	(60,272)	440	
599999999	Subtotal - Stocks						X X X	201,926	141,654	201,926								(60,272)	(60,272)	440	
600999999	Totals						X X X	201,926	141,654	201,926								(60,272)	(60,272)	440	

ET 5

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
68206*-10-9	Omega Administrators, Inc.		0000	04-3740469	8biii	89,293			300.000	100.000
76205#-10-9	Renaissance Holding Company		0000	41-2177193	8biii	20,919,022		(12,531,766)	1,788.000	13.200
1799999 Common Stocks - Other Affiliates						21,008,315		(12,531,766)	X X X	X X X
1899999 Total - Common Stocks						21,008,315		(12,531,766)	X X X	X X X
1999999 Totals						21,008,315		(12,531,766)	X X X	X X X

916

1. Total amount of goodwill nonadmitted \$ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
		NONE			
0399999 Total				XXX	XXX

E16.1

SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest					20 Paid for Accrued Interest
	2 Code	3 Code					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due And Accrued	16 Rate of	17 Effective Rate of	18 When Paid	
UNITED STATES TREASURY			07/27/2023	Not Provided	01/25/2024	249,120		5,757			250,000	243,363			5.499	N/A		
UNITED STATES TREASURY			07/06/2023	Not Provided	01/04/2024	499,780		13,029			500,000	486,752			5.504	N/A		
UNITED STATES TREASURY			09/28/2023	Not Provided	03/28/2024	246,789		3,470			250,000	243,319			5.552	N/A		
0019999999	Bonds - U.S. Governments - Issuer Obligations					995,689		22,256			1,000,000	973,434			X X X	X X X	X X X	
0109999999	Subtotals - U.S. Governments					995,689		22,256			1,000,000	973,434			X X X	X X X	X X X	
2419999999	Totals - Issuer Obligations					995,689		22,256			1,000,000	973,434			X X X	X X X	X X X	
2469999999	Totals - Subtotal - Affiliated Bank Loans														X X X	X X X	X X X	
2509999999	Totals - Bonds					995,689		22,256			1,000,000	973,434			X X X	X X X	X X X	
7109999999	Subtotals - Parent, Subsidiaries and Affiliates										X X X				X X X	X X X	X X X	
7709999999	TOTALS					995,689		22,256			X X X	973,434			X X X	X X X	X X X	

NONE

E17

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number	1A	1B	1C	1D	1E	1F	1G
	1A \$ 995,689	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
	2A \$	2B \$	2C \$				
	3A \$	3B \$	3C \$				
	4A \$	4B \$	4C \$				
	5A \$	5B \$	5C \$				
	6 \$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Rec Paid)	Current Year Initial Cost of Undiscounted Prem (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
									NONE														
175999999 Totals							XXX	XXX	XXX	XXX					XXX							XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25									
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Year(s) Initial Cost of Undiscounted Premium (Received) P	Current Year Initial Cost of Undiscounted Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)									
NONE																																	
175999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX						XXX								XXX								

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									NONE																	
175999999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercis Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized In Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/ Adjusted Carrying Value >0	7 Contracts With Book/ Adjusted Carrying Value <0	8 Exposure net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
NONE												
099999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
019999999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total									XXX									

E24

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
		1A \$0	1B \$0	1C \$0	1D \$0	
		2A \$0	2B \$0	2C \$0	1E \$0	
		3A \$0	3B \$0	3C \$0	1F \$0	
		4A \$0	4B \$0	4C \$0	1G \$0	
		5A \$0	5B \$0	5C \$0		
		6A \$0				

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the assets page.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	

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						
Simmons First National Bank Arkansas					388,407	
Arvest Bank Arkansas					21,435,258	
Bank of America Arkansas					1,883,052	
Simmons First National (CD) 09/26/2022 Arkansas	SD				50,000	
Stephens Bank Arkansas					13,231,951	
Regions Bank Arkansas					375,510	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X			37,364,178	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X			37,364,178	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	200	X X X
0599999 Total Cash	X X X	X X X			37,364,378	X X X

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

1. January	37,770,663	4. April	35,374,710	7. July	26,685,885	10. October	36,836,194
2. February	40,403,819	5. May	33,219,279	8. August	25,242,774	11. November	40,515,375
3. March	38,420,363	6. June	25,701,665	9. September	26,992,508	12. December	38,370,437

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
NONE								
<div style="display: flex; justify-content: space-between; padding: 5px;"> 8609999999 Total Cash Equivalents </div>								

E28

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

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Depo	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	C Deposit with State of Arkansas	50,000	50,000		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
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					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
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. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	XXX	XXX			
59. Total	XXX	XXX	50,000	50,000		

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX				

NONE

OVERFLOW PAGE FOR WRITE-INS
