



47155202220100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2022  
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, Operations</u>	<u>Deborah Ann Lowtharp</u>	<u>VP, Finance &amp; 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 &amp; CGO</u>	<u>Caleb William Castleberry #</u>	<u>VP, Information Technology</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.

<u>Kristin Nielsen Merlo</u> (Signature) <u>Kristin Nielsen Merlo</u> (Printed Name) President and CEO (Title)	<u>Arnoud Derk Krijt</u> (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 \_\_\_\_\_, 2023, 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	8,110,236	4.88	8,110,236		8,110,236	5.24
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,523,833	2.72	4,523,833		4,523,833	2.93
1.06 Industrial and miscellaneous	27,812,976	16.74	27,812,974		27,812,974	17.99
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	40,447,045	24.35	40,447,043		40,447,043	26.16
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	633,147	0.38	633,147		633,147	0.41
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	633,147	0.38	633,147		633,147	0.41
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	18,873,792	11.36	18,873,790		18,873,790	12.20
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded	19,800,837	11.92	8,340,860		8,340,860	5.39
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	15,589,120	9.39	15,589,120		15,589,120	10.08
3.09 Total common stocks	54,263,749	32.67	42,803,770		42,803,770	27.68
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	2,000,000	1.20	2,000,000		2,000,000	1.29
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans	2,000,000	1.20	2,000,000		2,000,000	1.29
5. Real estate (Schedule A):						
5.01 Properties occupied by company	20,813,267	12.53	20,813,267		20,813,267	13.46
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	20,813,267	12.53	20,813,267		20,813,267	13.46
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	42,140,475	25.37	42,140,475		42,140,475	27.25
6.02 Cash equivalents (Schedule E, Part 2)	1,245,087	0.75				
6.03 Short-term investments (Schedule DA)	2,969,286	1.79	4,214,372		4,214,372	2.73
6.04 Total cash, cash equivalents and short-term investments	46,354,848	27.91	46,354,847		46,354,847	29.98
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	1,190,775	0.72	1,190,775		1,190,775	0.77
10. Receivables for securities	400,000	0.24	400,000		400,000	0.26
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	166,102,831	100.00	154,642,849		154,642,849	100.00

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

1. Book/adjusted carrying value, December 31 of prior year		23,882,661
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)	471,368	471,368
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		(760,068)
5. Deduct amounts received on disposals, Part 3, Column 15		2,126,497
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	567,017	
8.2 Totals, Part 3, Column 9	87,177	654,194
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		20,813,270
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		20,813,270

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

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

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

1. Book/adjusted carrying value, December 31 of prior year		2,227,188
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	(1,036,413)	
5.2 Totals, Part 3, Column 9		(1,036,413)
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		1,190,775
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		1,190,775

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

1. Book/adjusted carrying value, December 31 of prior year		97,785,877
2. Cost of bonds and stocks acquired, Part 3, Column 7		13,560,162
3. Accrual of discount		31,549
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	4,664	
4.2 Part 2, Section 1, Column 15	(107,995)	
4.3 Part 2, Section 2, Column 13	(7,793,675)	
4.4 Part 4, Column 11	(791,420)	(8,688,426)
5. Total gain (loss) on disposals, Part 4, Column 19		(609,498)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,563,303
7. Deduct amortization of premium		178,917
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		6,493
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		95,343,937
12. Deduct total nonadmitted amounts		11,459,977
13. Statement value at end of current period (Line 11 minus Line 12)		83,883,960

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States	8,110,236	7,407,282	8,095,621	8,150,000
	2. Canada				
	3. Other Countries				
	4. Totals	8,110,236	7,407,282	8,095,621	8,150,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	4,523,833	4,212,472	4,558,016	4,478,714
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	27,039,966	25,299,352	27,319,867	26,748,000
	9. Canada				
	10. Other Countries	773,009	768,657	784,770	780,000
	11. Totals	27,812,975	26,068,009	28,104,637	27,528,000
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	40,447,044	37,687,763	40,758,274	40,156,714
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States	633,147	633,147	670,374	
	15. Canada				
	16. Other Countries				
	17. Totals	633,147	633,147	670,374	
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>	633,147	633,147	670,374	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	33,316,600	33,316,600	29,443,934	
	21. Canada	424,192	424,192	313,642	
	22. Other Countries	722,113	722,113	461,689	
	23. Totals	34,462,905	34,462,905	30,219,265	
Parent, Subsidiaries and Affiliates	24. Totals	19,800,837	19,800,837	17,983,655	
	<b>25. Total Common Stocks</b>	54,263,742	54,263,742	48,202,920	
	26. Total Stocks	54,896,889	54,896,889	48,873,294	
	27. Total Bonds and Stocks	95,343,933	92,584,652	89,631,568	

### 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)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	4,713,882	5,392,469	2,218,258			XXX	12,324,608	27.596	7,260,456	20.305	12,324,608	
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	4,713,882	5,392,469	2,218,258			XXX	12,324,608	27.596	7,260,456	20.305	12,324,608	
<b>2. All Other Governments</b>												
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						
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
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						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
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						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	937,003	2,625,941	497,762	434,604	28,524	XXX	4,523,833	10.129	4,964,965	13.886	4,523,833	
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	937,003	2,625,941	497,762	434,604	28,524	XXX	4,523,833	10.129	4,964,965	13.886	4,523,833	

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NONE

NONE

NONE

**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)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	2,220,486	13,883,871	1,533,159			XXX	17,637,516	39.492	15,010,236	41.979	17,637,516	
6.2 NAIC 2	352,288	6,838,764	2,494,844	489,563		XXX	10,175,458	22.784	8,520,599	23.830	10,175,458	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,572,773	20,722,635	4,028,003	489,563		XXX	27,812,974	62.275	23,530,835	65.809	27,812,974	
<b>7. Hybrid Securities</b>												
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						
<b>8. Parent, Subsidiaries and Affiliates</b>												
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						
<b>9. SVO Identified Funds</b>												
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						
<b>10. Unaffiliated Bank Loans</b>												
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						
<b>11. Unaffiliated Certificates of Deposit</b>												
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)
<b>12. Total Bonds Current Year</b>												
12.1 NAIC 1	(d) 7,871,370	21,902,280	4,249,178	434,604	28,524		34,485,957	77.216	X X X	X X X	34,485,957	
12.2 NAIC 2	(d) 352,288	6,838,764	2,494,844	489,563			10,175,458	22.784	X X X	X X X	10,175,458	
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)						(c)		X X X	X X X		
12.6 NAIC 6	(d)						(c)		X X X	X X X		
12.7 Totals	8,223,658	28,741,044	6,744,022	924,167	28,524		(b) 44,661,415	100.000	X X X	X X X	44,661,415	
12.8 Line 12.7 as a % of Col. 7	18.413	64.353	15.100	2.069	0.064		100.000	X X X	X X X	X X X	100.000	
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	2,221,569	20,557,855	4,235,011	219,198	2,025		X X X	X X X	27,235,658	76.170	27,235,658	
13.2 NAIC 2		5,521,136	2,510,711	488,752			X X X	X X X	8,520,599	23.830	8,520,599	
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	2,221,569	26,078,990	6,745,722	707,950	2,025		X X X	X X X	(b) 35,756,257	100.000	35,756,257	
13.8 Line 13.7 as a % of Col. 9	6.213	72.935	18.866	1.980	0.006		X X X	X X X	100.000	X X X	100.000	
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	7,871,370	21,902,280	4,249,178	434,604	28,524		34,485,957	77.216	27,235,658	76.170	34,485,957	X X X
14.2 NAIC 2	352,288	6,838,764	2,494,844	489,563			10,175,458	22.784	8,520,599	23.830	10,175,458	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	8,223,658	28,741,044	6,744,022	924,167	28,524		44,661,415	100.000	35,756,257	100.000	44,661,415	X X X
14.8 Line 14.7 as a % of Col. 7	18.413	64.353	15.100	2.069	0.064		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	18.413	64.353	15.100	2.069	0.064		100.000	X X X	X X X	X X X	100.000	X X X
<b>15. Total Privately Placed Bonds</b>												
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 \$ 4,214,372; 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
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations	4,713,882	5,392,469	2,218,258			X X X	12,324,608	27.596	7,260,456	20.305	12,324,608	
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	4,713,882	5,392,469	2,218,258			X X X	12,324,608	27.596	7,260,456	20.305	12,324,608	
<b>2. All Other Governments</b>												
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						
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
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						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
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						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations	749,876	2,025,852				X X X	2,775,728	6.215	2,784,987	7.789	2,775,728	
5.02 Residential Mortgage-Backed Securities	187,126	600,088	497,762	434,604	28,524	X X X	1,748,105	3.914	2,179,979	6.097	1,748,105	
5.03 Commercial Mortgage-Backed Securities						X X X						
5.04 Other Loan-Backed and Structured Securities						X X X						
5.05 Totals	937,003	2,625,941	497,762	434,604	28,524	X X X	4,523,833	10.129	4,964,965	13.886	4,523,833	
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	2,572,773	20,722,635	4,028,003	489,563		X X X	27,812,974	62.275	23,530,836	65.809	27,812,974	
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	2,572,773	20,722,635	4,028,003	489,563		X X X	27,812,974	62.275	23,530,836	65.809	27,812,974	
<b>7. Hybrid Securities</b>												
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						
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
<b>11. Unaffiliated Certificates of Deposit</b>												
11.01 Totals						X X X			X X X	X X X		
<b>12. Total Bonds Current Year</b>												
12.01 Issuer Obligations	8,036,532	28,140,955	6,246,261	489,563		X X X	42,913,311	96.086	X X X	X X X	42,913,311	
12.02 Residential Mortgage-Backed Securities	187,126	600,088	497,762	434,604	28,524	X X X	1,748,105	3.914	X X X	X X X	1,748,105	
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	8,223,658	28,741,044	6,744,022	924,167	28,524		44,661,415	100.000	X X X	X X X	44,661,415	
12.10 Line 12.09 as a % of Col. 7	18.413	64.353	15.100	2.069	0.064		100.000	X X X	X X X	X X X	100.000	
<b>13. Total Bonds Prior Year</b>												
13.01 Issuer Obligations	1,803,662	25,051,814	6,232,049	488,752		X X X	X X X	X X X	33,576,278	93.903	33,576,278	
13.02 Residential Mortgage-Backed Securities	417,907	1,027,176	513,673	219,198	2,025	X X X	X X X	X X X	2,179,979	6.097	2,179,979	
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				
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	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
13.09 Totals	2,221,569	26,078,990	6,745,722	707,950	2,025		X X X	X X X	35,756,256	100.000	35,756,257	
13.10 Line 13.09 as a % of Col. 9	6.213	72.935	18.866	1.980	0.006		X X X	X X X	100.000	X X X	100.000	
<b>14. Total Publicly Traded Bonds</b>												
14.01 Issuer Obligations	8,036,532	28,140,955	6,246,261	489,563		X X X	42,913,311	96.086	33,576,278	93.903	42,913,311	X X X
14.02 Residential Mortgage-Backed Securities	187,126	600,088	497,762	434,604	28,524	X X X	1,748,105	3.914	2,179,979	6.097	1,748,105	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	X X X		X X X
14.09 Totals	8,223,658	28,741,044	6,744,023	924,167	28,524		44,661,416	100.000	35,756,257	100.000	44,661,416	X X X
14.10 Line 14.09 as a % of Col. 7	18.413	64.353	15.100	2.069	0.064		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	18.413	64.353	15.100	2.069	0.064		100.000	X X X	X X X	X X X	100.000	X X X
<b>15. Total Privately Placed Bonds</b>												
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	X X X	X X X	
15.09 Totals									X X X	X X X	X X X	
15.10 Line 15.09 as a % of Col. 7									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	

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. Cost of short-term investments acquired	3,935,306	3,935,306			
3. Accrual of discount	33,979	33,979			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	1,000,000	1,000,000			
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)	2,969,285	2,969,285			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,969,285	2,969,285			

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	<b>NONE</b>	
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	<b>NONE</b>	
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			
<b>NONE</b>																		
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				<b>NONE</b>						
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				
2. Cost of cash equivalents acquired	2,235,561	2,235,561		
3. Accrual of discount	9,525	9,525		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	1,000,000	1,000,000		
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)	1,245,086	1,245,086		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,245,086	1,245,086		

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



### SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Lot 1 Lot 1R 24 Baptist Health Sherwood - Sherwood Lot		Sherwood	AR	09/24/2002	04/19/2021	2,154,359		2,154,359								6,344
Lot 1 Lot 1R 24 Baptist Health Sherwood - Sherwood Buildin		Sherwood	AR	09/24/2002	04/19/2021	21,961,705		18,658,909		567,017			(567,017)		190,500	469,542
0199999 Properties occupied by the reporting entity - Health Care Delivery						24,116,064		20,813,268		567,017			(567,017)		190,500	475,886
0399999 Total Properties occupied by the reporting entity						24,116,064		20,813,268		567,017			(567,017)		190,500	475,886
0699999 Totals						24,116,064		20,813,268		567,017			(567,017)		190,500	475,886

E01









### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
0599999 Totals																	

E06

### 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
			City	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	1,028,437 162,338	1,028,437 162,338	(1,026,236) (10,177)					157,385		
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Una								5,160,000	1,190,775	1,190,775	(1,036,413)				157,385		X X X	
6099999	Subtotal Unaffiliated								5,160,000	1,190,775	1,190,775	(1,036,413)				157,385		X X X	
6299999	Totals								5,160,000	1,190,775	1,190,775	(1,036,413)				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)						
<b>NONE</b>																		
6299999 Totals																		

E09

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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	94.797	1,184,963	1,250,000	1,247,212		1,490			1.500	1.624	AO	3,211	18,750	11/27/2019	10/31/2024
912828-YS-3	UNITED STATES TREASURY				1.A	1,249,219	87.398	1,092,475	1,250,000	1,249,449		75			1.750	1.757	MN	2,840	21,875	11/27/2019	11/15/2029
91282C-BD-2	UNITED STATES TREASURY				1.A	100,000									0.125	0.125	JD	250		12/31/2021	12/31/2022
91282C-BL-4	UNITED STATES TREASURY				1.A	478,438	81.762	408,810	500,000	482,131		2,045			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	89.293	669,698	750,000	748,722		367			0.750	0.801	MN	495	5,625	06/16/2021	05/31/2026
91282C-CP-4	UNITED STATES TREASURY				1.A	992,637	88.469	884,690	1,000,000	994,662		1,464			0.625	0.776	JJ	2,615	6,250	08/17/2021	07/31/2026
91282C-CU-3	UNITED STATES TREASURY				1.A	498,574	96.981	484,905	500,000	499,510		740			0.125	0.274	FA	212	625	09/24/2021	08/31/2023
91282C-CW-9	UNITED STATES TREASURY				1.A	744,453	88.664	664,980	750,000	745,858		1,107			0.750	0.904	FA	1,911	5,625	09/24/2021	08/31/2026
91282C-DJ-7	UNITED STATES TREASURY				1.A	485,313	81.680	408,400	500,000	486,677		1,365			1.375	1.700	MN	893	6,875	01/05/2022	11/15/2031
91282C-DK-4	UNITED STATES TREASURY				1.A	400,250	89.856	359,424	400,000	400,201		(49)			1.250	1.237	MN	440	5,000	12/28/2021	11/30/2026
91282C-FQ-9	UNITED STATES TREASURY				1.A	249,648	99.762	249,405	250,000	249,671		22			4.375	4.450	AO	1,873		11/17/2022	10/31/2024
91282C-FW-6	UNITED STATES TREASURY				1.A	251,875	100.688	251,720	250,000	251,803		(72)			4.500	4.230	MN	1,461		11/17/2022	11/15/2025
91282C-FX-4	UNITED STATES TREASURY				1.A	251,279	100.055	250,138	250,000	251,257		(22)			4.500	4.222	MN	989		12/16/2022	11/30/2024
91282C-FZ-9	UNITED STATES TREASURY				1.A	252,676	99.617	249,043	250,000	252,658		(17)			3.875	3.636	MN	852		12/16/2022	11/30/2027
91282C-GA-3	UNITED STATES TREASURY				1.A	250,430	99.453	248,633	250,000	250,425		(5)			4.000	3.938	JD	467		12/16/2022	12/15/2025
0019999999	U.S. Government - Issuer Obligations					8,095,622	X X X	7,407,284	8,150,000	8,110,236		8,510			X X X	X X X	X X X	20,634	76,250	X X X	X X X
0109999999	Subtotals - U.S. Governments					8,095,622	X X X	7,407,284	8,150,000	8,110,236		8,510			X X X	X X X	X X X	20,634	76,250	X X X	X X X
3133EJ-YM-5	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	807,423	96.913	726,848	750,000	776,137		(9,490)			3.020	1.680	MS	7,361	22,650	08/22/2019	09/04/2025
3130AK-JN-7	FEDERAL HOME LOAN BANKS				1.A	749,625	88.014	660,105	750,000	749,763		68			0.670	0.679	JD	209	5,025	12/16/2020	06/16/2026
3130AK-KE-5	FEDERAL HOME LOAN BANKS			2	1.A	749,625	95.309	714,818	750,000	749,876		125			0.220	0.237	JD	14	1,650	12/16/2020	12/28/2023
3130AK-KF-2	FEDERAL HOME LOAN BANKS			2	1.A	499,875	94.294	471,470	500,000	499,952		38			0.270	0.278	MS	349	1,350	12/18/2020	03/28/2024
0819999999	U.S. Special Revenue - Issuer Obligations					2,806,548	X X X	2,573,241	2,750,000	2,775,728		(9,259)			X X X	X X X	X X X	7,933	30,675	X X X	X X X
3128P8-HG-9	FH C92031 - RMBS			4	1.A	69,089	95.351	63,702	66,808	68,659		(50)			4.000	3.396	MON	223	2,672	03/13/2019	01/01/2039
3128MJ-T6-7	FH G08572 - RMBS			4	1.A	125,143	93.659	119,028	127,086	125,294		40			3.500	3.741	MON	371	4,448	10/11/2018	02/01/2044
3128MJ-4A-5	FH G08816 - RMBS			4	1.A	125,970	92.746	115,665	124,711	125,681		(21)			3.500	3.388	MON	364	4,365	03/19/2019	06/01/2048
3132VM-DZ-5	FH Q61019 - RMBS			4	1.A	107,270	95.579	99,918	104,540	106,880		(27)			4.000	3.659	MON	348	4,182	03/19/2019	01/01/2049
3138LT-JV-1	FN AO2975 - RMBS			4	1.A	418,880	93.740	398,891	425,529	419,463		156			3.500	3.743	MON	1,241	14,894	10/18/2018	05/01/2042
3140FT-N8-0	FN BE7614 - RMBS			4	1.A	99,246	100.441	93,507	93,096	98,177		(170)			4.500	3.133	MON	349	4,189	03/07/2018	03/01/2037
3140J5-JW-0	FN BM1176 - RMBS			4	1.A	249,636	99.234	236,188	238,011	248,362		(325)			4.500	3.670	MON	893	10,711	06/11/2018	08/01/2044
3140J9-EM-9	FN BM4639 - RMBS			4	1.A	345,620	93.740	318,357	339,617	344,970		(192)			3.500	3.209	MON	991	11,887	03/13/2019	02/01/2045
31418C-XM-1	FN MA3383 - RMBS			4	1.A	145,549	92.747	134,026	144,507	145,428		(24)			3.500	3.395	MON	421	5,058	03/13/2019	06/01/2048
31418C-ZG-2	FN MA3442 - RMBS			4	1.A	65,246	92.505	59,950	64,807	65,191		(10)			3.500	3.403	MON	189	2,268	03/13/2019	08/01/2048
0829999999	U.S. Special Revenue - Residential Mortgage-Backed Securities					1,751,469	X X X	1,639,232	1,728,712	1,748,105		(623)			X X X	X X X	X X X	5,390	64,674	X X X	X X X
0909999999	Subtotals - U.S. Special Revenue					4,558,017	X X X	4,212,473	4,478,712	4,523,833		(9,882)			X X X	X X X	X X X	13,323	95,349	X X X	X X X

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n CHAR	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
002824-BE-9	ABBOTT LABORATORIES			1,2	1.E FE	320,416	98.935	314,614	318,000	318,552		(845)			3.400	3.127	MN	931	10,812	12/23/2019	11/30/2023
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	447,747	96.992	436,465	450,000	451,528		(862)			3.600	3.374	MN	2,115	16,200	01/13/2022	05/14/2025
00724P-AB-5	ADOBE INC			1,2	1.F FE	317,677	94.468	283,404	300,000	307,916		(3,923)			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	85.513	427,565	500,000	503,986		(534)			2.300	2.174	FA	4,792	11,500	03/31/2020	02/01/2030
020002-BD-2	ALLSTATE CORP			1,2	1.G FE	506,987	94.906	474,530	500,000	503,720		(931)			3.280	3.067	JD	729	16,400	05/02/2019	12/15/2026
02079K-AB-3	ALPHABET INC			1	1.C FE	303,714	100.098	300,294	300,000	300,776		(653)			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	91.938	91,938	100,000	103,684		(1,071)			1.998	0.887	FA	755	1,998	04/15/2020	08/15/2026
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	103,346	96.899	96,899	100,000	101,132		(748)			2.800	2.018	FA	1,003	2,800	12/19/2019	08/22/2024
023135-BQ-8	AMAZON.COM INC			1,2	1.D FE	342,517	91.316	319,606	350,000	344,594		2,077			0.800	1.452	JD	218	2,800	01/14/2022	06/03/2025
025816-BS-7	AMERICAN EXPRESS CO			2	1.F FE	207,346	99.927	199,854	200,000	200,173		(2,428)			3.400	2.166	FA	2,342	6,800	12/19/2019	02/27/2023
025816-CM-9	AMERICAN EXPRESS CO			2	1.F FE	198,292	88.716	177,433	200,000	198,627		335			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	94.098	423,440	450,000	460,286		(4,737)			2.400	1.301	MS	3,180	10,800	01/13/2022	03/15/2025
031162-BV-1	AMGEN INC			1,2	2.A FE	299,202	98.024	294,072	300,000	299,802		136			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	98.030	490,150	500,000	498,672		1,162			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	91.279	319,477	350,000	362,399		(3,438)			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	77.149	385,745	500,000	489,563		811			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	94.552	472,760	500,000	494,664		1,500			3.125	3.470	AO	3,038	15,625	05/03/2019	04/21/2026
06051G-FX-2	BANK OF AMERICA CORP			1	1.F FE	702,887	95.379	667,654	700,000	701,477		(418)			3.500	3.432	AO	4,900	24,500	05/02/2019	04/19/2026
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	154,742	98.450	147,675	150,000	150,676		(1,462)			2.200	1.211	FA	1,238	3,300	03/05/2020	08/16/2023
06406H-DA-4	BANK OF NEW YORK MELLON CORP			2	1.E FE	313,212	96.447	289,341	300,000	309,110		(4,102)			3.000	1.500	FA	3,175	9,000	01/14/2022	02/24/2025
084670-BR-8	BERKSHIRE HATHAWAY INC			1,2	1.C FE	313,677	99.572	298,715	300,000	300,293		(7,626)			2.750	0.196	MS	2,429	8,250	03/30/2021	03/15/2023
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	344,628	95.335	333,673	350,000	345,281		653			3.200	3.619	JD	498	5,600	06/24/2022	06/15/2026
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	258,943	99.676	249,191	250,000	250,000		(1,704)			3.000	3.000	MS	2,208	7,500	09/12/2017	03/15/2023
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	153,302	99.181	148,772	150,000	151,135		(2,167)			3.850	2.003	MS	1,925	2,888	03/11/2022	09/01/2023
166764-BL-3	CHEVRON CORP			1,2	1.D FE	470,525	94.997	427,486	450,000	465,887		(4,637)			2.954	1.787	MN	1,662	13,293	01/19/2022	05/16/2026
17275R-BH-4	CISCO SYSTEMS INC			1,2	1.E FE	168,420	98.230	171,903	175,000	174,103		1,224			2.200	2.930	MS	1,080	3,850	02/02/2018	09/20/2023
17275R-BL-5	CISCO SYSTEMS INC			1,2	1.E FE	134,216	93.105	116,381	125,000	131,669		(1,885)			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	98.198	490,990	500,000	501,931		(1,154)			4.000	3.748	FA	8,111	20,000	03/07/2018	08/05/2024
191216-CU-2	COCA-COLA CO			1	1.E FE	354,606	88.428	309,497	350,000	353,436		(753)			1.450	1.221	JD	423	5,075	06/08/2021	06/01/2027
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1.F FE	297,897	97.311	291,933	300,000	299,363		324			3.350	3.468	MN	1,284	10,050	03/28/2018	11/15/2024
22160K-AL-9	COSTCO WHOLESALE CORP			1,2	1.D FE	271,533	97.395	243,488	250,000	257,021		(5,767)			3.750	0.424	MN	821	6,875	06/19/2020	05/18/2024
22160K-AN-5	COSTCO WHOLESALE CORP			1,2	1.D FE	99,862	87.585	87,585	100,000	99,901		21			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	93.464	373,856	400,000	399,343		151			2.875	2.926	JD	958	11,500	03/17/2022	06/01/2026
29364D-AS-9	ENTERGY ARKANSAS LLC			1,2	1.F FE	513,063	98.291	491,455	500,000	502,758		(2,273)			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	97.297	437,835	450,000	467,742		(9,041)			3.750	1.604	FA	6,375	16,875	01/28/2022	02/15/2025
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	147,281	99.607	149,411	150,000	149,886		559			2.625	3.009	MS	1,159	3,938	01/26/2018	03/15/2023
29736R-AN-0	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	264,000	94.937	237,343	250,000	256,870		(3,725)			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	98.045	196,090	200,000	200,944		(962)			3.176	2.673	MS	1,870	6,352	12/21/2017	03/15/2024
30231G-AR-3	EXXON MOBIL CORP			1,2	1.D FE	99,739	99.694	99,694	100,000	99,993		45			2.726	2.772	MS	909	2,726	12/27/2016	03/01/2023
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE	155,834	96.419	144,628	150,000	154,090		(1,743)			2.992	1.683	MS	1,272	4,488	01/25/2022	03/19/2025
34959E-AA-7	FORTINET INC			1,2	2.A FE	188,819	87.528	170,680	195,000	190,299		1,418			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	92.444	254,221	275,000	280,141		(2,185)			1.350	0.542	JD	309	3,713	08/06/2020	06/01/2025

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## 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
64215-AA-2	HPS SPECIALTY LOAN FUND V FEEDER				2.A FE	480,000	100.000	472,368	480,000	472,368	4,664						MN			09/22/2021	
452308-AT-6	ILLINOIS TOOL WORKS INC				1.F FE	302,619	98.470	295,409	300,000	300,525		(546)			3.500	3.308	MS	3,500	10,500	12/10/2018	03/01/2024
458140-AU-4	INTEL CORP				1.E FE	336,693	93.212	326,242	350,000	338,327		1,634			2.600	3.658	MN	1,062	4,550	06/28/2022	05/19/2026
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP				1.G FE	509,316	98.536	492,680	500,000	501,889		(1,640)			3.625	3.277	FA	6,998	18,125	03/06/2018	02/12/2024
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP				1.G FE	538,100	92.005	460,025	500,000	526,330		(3,755)			3.500	2.598	MN	2,236	17,500	10/10/2019	05/15/2029
46625H-MN-7	JPMORGAN CHASE & CO				1.E FE	303,144	97.734	293,201	300,000	301,255		(511)			3.900	3.710	JJ	5,395	11,700	01/24/2019	07/15/2025
46625H-RV-4	JPMORGAN CHASE & CO				1.E FE	1,231,807	93.400	1,074,101	1,150,000	1,210,650		(16,747)			2.950	1.398	AO	8,481	33,925	01/27/2022	10/01/2026
49271V-AL-4	KEURIG DR PEPPER INC				2.B FE	395,784	94.957	379,827	400,000	397,661		1,877			0.750	1.242	MS	883	3,000	01/07/2022	03/15/2024
49456B-AF-8	KINDER MORGAN INC				2.B FE	263,897	98.149	250,280	255,000	261,626		(2,271)			4.300	3.052	JD	914	10,965	03/17/2022	06/01/2025
501044-DL-2	KROGER CO				2.B FE	546,005	96.554	482,770	500,000	530,434		(4,689)			4.500	3.336	JJ	10,375	22,500	07/17/2019	01/15/2029
548661-DH-7	LOWE'S COMPANIES INC				2.A FE	494,949	96.135	480,675	500,000	498,033		682			4.500	3.375	MS	4,969	16,875	03/07/2018	09/15/2025
548661-DM-6	LOWE'S COMPANIES INC				2.A FE	265,425	93.312	233,280	250,000	260,713		(3,454)			2.500	1.062	AO	1,319	6,250	08/18/2021	04/15/2026
58013M-FJ-8	MCDONALD'S CORP				2.A FE	499,905	87.938	439,690	500,000	499,938		8			2.625	2.627	MS	4,375	13,125	08/08/2019	09/01/2029
58013M-FL-3	MCDONALD'S CORP				2.A FE	307,965	91.779	275,337	300,000	304,271		(1,630)			1.450	0.891	MS	1,450	4,350	05/06/2021	09/01/2025
58933Y-AU-9	MERCK & CO INC				1.E FE	246,578	97.858	225,074	230,000	236,301		(5,724)			2.900	0.393	MS	2,112	6,670	03/11/2021	03/07/2024
59156R-BQ-0	METLIFE INC				1.G FE	501,070	97.254	486,270	500,000	500,428		(146)			3.600	3.567	MN	2,400	18,000	03/07/2018	11/13/2025
594918-BJ-2	MICROSOFT CORP				1.A FE	205,188	96.602	193,204	200,000	202,281		(839)			3.125	2.667	MN	1,007	6,250	05/24/2019	11/03/2025
594918-BR-4	MICROSOFT CORP				1.A FE	528,925	93.290	466,450	500,000	516,217		(4,689)			2.400	1.407	FA	4,767	12,000	04/01/2020	08/08/2026
654106-AH-6	NIKE INC				1.E FE	529,425	95.532	477,660	500,000	513,277		(6,061)			2.400	1.147	MS	3,133	12,000	04/24/2020	03/27/2025
67066G-AF-1	NVIDIA CORP				1.F FE	503,855	87.325	436,625	500,000	502,843		(362)			2.850	2.760	AO	3,563	14,250	03/27/2020	04/01/2030
68389X-BL-8	ORACLE CORP				2.B FE	364,126	97.965	342,879	350,000	352,288		(4,238)			2.400	1.171	MS	2,473	8,400	03/04/2020	09/15/2023
747525-AT-0	QUALCOMM INC				1.F FE	206,600	97.672	195,344	200,000	201,966		(1,576)			2.900	2.079	MN	661	5,800	12/30/2019	05/20/2024
806854-AH-8	SCHLUMBERGER INVESTMENT SA				1.F FE	304,770	98.763	296,289	300,000	300,641		(926)			3.650	3.327	JD	913	10,950	03/20/2018	12/01/2023
855244-AW-9	STARBUCKS CORP				2.A FE	476,210	83.225	416,125	500,000	481,931		2,199			2.250	2.802	MS	3,406	11,250	04/28/2021	03/12/2030
883556-CS-9	THERMO FISHER SCIENTIFIC INC				1.G FE	249,150	93.897	234,742	250,000	249,461		296			1.215	1.337	AO	616	3,004	12/09/2021	10/18/2024
87264A-BD-6	T-MOBILE USA INC				2.C FE	185,112	94.189	188,378	200,000	185,840		728			3.750	5.633	AO	1,583	3,750	09/29/2022	04/15/2027
86787E-BC-0	TRUIST BANK				1.F FE	465,566	97.659	439,467	450,000	458,826		(6,739)			3.200	1.494	AO	3,600	14,400	02/03/2022	04/01/2024
902494-AX-1	TYSON FOODS INC				2.B FE	507,055	98.418	492,090	500,000	501,723		(1,187)			3.950	3.693	FA	7,461	19,750	03/07/2018	08/15/2024
907818-DN-5	UNION PACIFIC CORP				1.G FE	130,284	99.302	124,127	125,000	125,034		(887)			2.750	2.028	AO	726	3,438	10/01/2016	04/15/2023
907818-DV-7	UNION PACIFIC CORP				1.G FE	132,033	98.409	123,012	125,000	126,204		(1,229)			3.750	2.721	MS	1,380	4,688	12/27/2017	03/15/2024
911312-BX-3	UNITED PARCEL SERVICE INC				1.F FE	296,886	98.486	295,457	300,000	296,923		37			3.900	4.382	AO	2,925	12,000	12/20/2022	04/01/2025
91159H-HK-9	US BANCORP				1.F FE	199,672	97.953	195,907	200,000	199,904		54			3.600	3.630	MS	2,200	7,200	08/10/2018	09/11/2024
91159H-HZ-6	US BANCORP				1.E FE	100,402	92.786	92,786	100,000	100,277		(119)			1.450	1.326	MN	197	1,450	12/09/2021	05/12/2025
92343V-CR-3	VERIZON COMMUNICATIONS INC				2.A FE	510,374	97.184	485,920	500,000	503,313		(2,005)			3.500	3.069	MN	2,917	17,500	05/02/2019	11/01/2024
92343V-DD-3	VERIZON COMMUNICATIONS INC				2.A FE	185,285	92.402	161,704	175,000	181,793		(1,951)			2.625	1.442	FA	1,735	4,594	03/10/2021	08/15/2026
92343V-GH-1	VERIZON COMMUNICATIONS INC				2.A FE	512,625	86.947	434,735	500,000	510,174		(1,912)			2.100	1.679	MS	2,888	10,500	09/16/2021	03/22/2028
931142-ED-1	WALMART INC				1.C FE	299,763	97.906	293,717	300,000	299,912		33			3.550	3.562	JD	148	10,650	11/13/2018	06/26/2025
254687-FV-3	WALT DISNEY CO				1.G FE	249,713	91.623	229,056	250,000	249,780		67			1.750	1.780	JJ	2,042	2,188	01/14/2022	01/13/2026
98978V-AK-9	ZOETIS INC				2.B FE	487,688	99.415	447,366	450,000	478,196		(9,492)			4.500	2.028	MN	2,700	20,250	02/01/2022	11/13/2025
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					28,104,645	X X X	26,068,012	27,528,000	27,812,976	4,664	(139,068)			X X X	X X X	X X X	191,463	762,680	X X X	X X X

E10.2



### 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 464288-68-7	INVESCO VAR RT PREF ISHARES:PREF AND INC SEC			25,551.000 2,000.000			572,087 61,060	22.390 30.530	572,087 61,060	603,757 66,617		7,784 3,670		(90,195) (17,800)			(90,195) (17,800)		1.A 1.A	08/04/2020 06/23/2020
4019999999	Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						633,147	X X X	633,147	670,374		11,454		(107,995)			(107,995)		X X X	X X X
EM																				
4509999999	Total - Preferred Stocks						633,147	X X X	633,147	670,374		11,454		(107,995)			(107,995)		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	633,147						
1B							
1C							
1D							
1E							
1F							

## 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.		
002824-10-0	ABBOTT LABORATORIES ORD			3,250.000	356,818	109.790	356,818	154,595		6,110		(99,435)		(99,435)		01/07/2022	
00724F-10-1	ADOBE ORD			900.000	302,877	336.530	302,877	76,541				(207,477)		(207,477)		07/01/2016	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			1,175.000	362,206	308.260	362,206	202,589	1,904	7,473		4,700		4,700		12/23/2020	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			2,900.000	244,470	84.300	244,470	155,146				(94,946)		(94,946)		06/08/2017	
H01301-12-8	ALCON ORD		C	5,300.000	363,315	68.550	363,315	339,103		705		(93,889)		(93,889)		01/07/2022	
02079K-10-7	ALPHABET CL C ORD			4,000.000	354,920	88.730	354,920	238,050				(216,108)		(216,108)		01/07/2022	
023135-10-6	AMAZON COM ORD			4,300.000	361,200	84.000	361,200	172,474				(293,519)		(293,519)		12/12/2022	
03027X-10-0	AMERICAN TOWER REIT			1,450.000	307,197	211.860	307,197	163,281	2,262	8,251		(116,928)		(116,928)		01/25/2021	
037833-10-0	APPLE ORD			5,200.000	675,636	129.930	675,636	150,618		4,732		(247,728)		(247,728)		06/08/2017	
060505-10-4	BANK OF AMERICA ORD			11,600.000	384,192	33.120	384,192	240,122		9,976		(131,892)		(131,892)		01/25/2021	
166764-10-0	CHEVRON ORD			1,700.000	305,133	179.490	305,133	176,046		9,656		105,638		105,638		12/23/2020	
159864-10-7	CHRLS RIVER LABS ORD			1,600.000	348,640	217.900	348,640	138,869				(254,208)		(254,208)		08/15/2016	
172908-10-5	CINTAS ORD			850.000	383,877	451.620	383,877	129,352		3,570		7,183		7,183		02/09/2018	
191216-10-0	COCA-COLA ORD			7,100.000	451,631	63.610	451,631	354,128		12,496		31,240		31,240		01/25/2021	
194162-10-3	COLGATE PALMOLIVE ORD			3,550.000	279,705	78.790	279,705	265,850		6,603		(23,253)		(23,253)		12/23/2020	
20825C-10-4	CONOCOPHILLIPS ORD			2,900.000	342,200	118.000	342,200	125,986	2,030	13,021		132,878		132,878		10/01/2016	
229899-10-9	CULLEN FROST BANKERS ORD			2,050.000	274,085	133.700	274,085	146,139		5,670		12,159		12,159		12/12/2022	
235851-10-2	DANAHER ORD			1,600.000	424,672	265.420	424,672	124,179	400	1,536		(101,744)		(101,744)		06/08/2017	
278865-10-0	ECOLAB ORD			1,450.000	211,062	145.560	211,062	192,751	769	2,958		(129,094)		(129,094)		03/29/2021	
291011-10-4	EMERSON ELECTRIC ORD			3,700.000	355,422	96.060	355,422	265,824		7,641		11,433		11,433		12/23/2020	
26875P-10-1	EOG RESOURCES ORD			1,800.000	233,136	129.520	233,136	134,170		15,840		73,242		73,242		03/02/2020	
518439-10-4	ESTEE LAUDER CL A ORD			1,125.000	279,124	248.110	279,124	378,190		2,460		(114,579)		(114,579)		12/12/2022	
33616C-10-0	FIRST REPUBLIC BANK ORD			2,300.000	280,347	121.890	280,347	269,427				10,920		10,920		12/12/2022	
302491-30-3	FMC ORD			2,800.000	349,440	124.800	349,440	321,698	1,624	5,936		41,748		41,748		06/14/2021	
34959J-10-8	FORTIVE ORD			3,850.000	247,363	64.250	247,363	215,573		1,078		(46,354)		(46,354)		01/25/2021	
437076-10-2	HOME DEPOT ORD			1,350.000	426,411	315.860	426,411	216,857		10,260		(133,853)		(133,853)		01/25/2021	
438516-10-6	HONEYWELL INTERNATIONAL ORD			1,400.000	300,020	214.300	300,020	189,117		5,558		4,900		4,900		01/07/2022	
461202-10-3	INTUIT ORD			300.000	116,766	389.220	116,766	162,641		642		(45,875)		(45,875)		01/31/2022	
46625H-10-0	JPMORGAN CHASE ORD			2,500.000	335,250	134.100	335,250	215,767		10,000		(60,625)		(60,625)		12/23/2020	
494368-10-3	KIMBERLY CLARK ORD			1,425.000	193,444	135.750	193,444	176,690	1,653	6,584		(10,217)		(10,217)		06/08/2017	
49456B-10-1	KINDER MORGAN CL P ORD			9,400.000	169,952	18.080	169,952	159,521		8,820		18,582		18,582		12/12/2022	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			1,500.000	312,315	208.210	312,315	296,646		6,720		(7,545)		(7,545)		12/23/2020	
G5494J-10-3	LINDE ORD		C	1,100.000	358,798	326.180	358,798	122,586		5,148		(22,275)		(22,275)		08/10/2016	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			1,025.000	346,419	337.970	346,419	202,469		2,604		(105,114)		(105,114)		12/23/2020	
58933Y-10-5	MERCK & CO. INC.			3,800.000	421,610	110.950	421,610	256,828	2,774	10,488		130,378		130,378		12/23/2020	
594918-10-4	MICROSOFT ORD			2,400.000	575,568	239.820	575,568	127,603		6,096		(231,600)		(231,600)		09/23/2016	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			3,000.000	199,950	66.650	199,950	139,945	1,155	4,305		1,020		1,020		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	376,137	278.620	376,137	163,936		3,780		(151,146)		(151,146)		01/25/2021	
636518-10-2	NATIONAL INSTRUMENTS ORD			2,100.000	77,490	36.900	77,490	59,922		2,352		(14,217)		(14,217)		07/01/2016	
640491-10-6	NEOGEN ORD			11,000.000	167,530	15.230	167,530	198,134				(30,604)		(30,604)		09/02/2022	
654106-10-3	NIKE CL B ORD			3,300.000	386,133	117.010	386,133	253,011		4,142		(158,582)		(158,582)		01/07/2022	
67066G-10-4	NVIDIA ORD			1,100.000	160,754	146.140	160,754	183,556		88		(22,802)		(22,802)		06/21/2022	
68389X-10-5	ORACLE ORD			5,100.000	416,874	81.740	416,874	259,018		6,528		(27,897)		(27,897)		01/25/2021	
70450Y-10-3	PAYPAL HOLDINGS ORD			2,800.000	199,416	71.220	199,416	104,299				(328,608)		(328,608)		07/01/2016	
713448-10-8	PEPSICO ORD			2,100.000	379,386	180.660	379,386	238,252	2,415	9,345		14,595		14,595		03/29/2021	
714046-10-9	PERKINELMER ORD			2,200.000	308,484	140.220	308,484	107,815		616		(133,848)		(133,848)		07/01/2016	
723787-10-7	PIONEER NATURAL RESOURCE ORD			950.000	216,971	228.390	216,971	140,272		24,633		40,761		40,761		01/07/2022	
747525-10-3	QUALCOMM ORD			1,800.000	197,892	109.940	197,892	170,786		5,274		(131,274)		(131,274)		06/14/2021	
773903-10-9	ROCKWELL AUTOMAT ORD			1,000.000	257,570	257.570	257,570	260,583		4,540		(91,280)		(91,280)		01/25/2021	
776696-10-6	ROPER TECHNOLOGIES ORD			500.000	216,045	432.090	216,045	87,325		1,240		(29,885)		(29,885)		05/25/2016	
79466L-30-2	SALESFORCE ORD			1,500.000	198,885	132.590	198,885	261,069				(182,310)		(182,310)		01/25/2021	
879360-10-5	TELEDYNE TECH ORD			851.000	340,323	399.910	340,323	402,788				(28,218)		(28,218)		01/07/2022	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			750.000	413,018	550.690	413,018	104,964	225	870		(87,413)		(87,413)		07/01/2016	
896239-10-0	TRIMBLE ORD			5,100.000	257,856	50.560	257,856	168,312				(145,209)		(145,209)		12/12/2022	
89832Q-10-9	TRUIST FINANCIAL ORD			4,273.000	183,867	43.030	183,867	135,609		8,546		(66,317)		(66,317)		06/08/2017	
92343V-10-4	VERIZON COMMUNICATIONS ORD			5,000.000	197,000	39.400	197,000	281,556		10,943		(59,566)		(59,566)		06/21/2022	
92826C-83-9	VISA CL A ORD			1,700.000	353,192	207.760	353,192	147,751		2,678		(15,215)		(15,215)		01/25/2021	
254687-10-6	WALT DISNEY ORD			3,750.000	325,800	86.880	325,800	486,446				(233,901)		(233,901)		12/12/2022	
94106B-10-1	WASTE CONNECTIONS ORD		C	3,200.000	424,192	132.560	424,192	313,642		2,268		(11,872)		(11,872)		01/25/2021	
98419M-10-0	XYLEM ORD			2,099.000	232,086	110.570	232,086	224,184		1,439		7,902		7,902		12/12/2022	
98978V-10-3	ZOETIS CL A ORD			2,400.000	351,720	146.550	351,720	99,726		3,120		(233,952)		(233,952)		03/04/2016	
501999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				18,873,792	X X X	18,873,792	12,250,327	17,211	295,339		(4,323,095)		(4,323,095)		X X X	X X X
560999999	Total - Unit Investment Trust					X X X										X X X	X X X
381430-50-3	GOLDMAN:AB US LG CAP EQ		~	19,340.000	1,472,354	76.130	1,472,354	1,289,812	6,784	16,879		(367,653)		(367,653)		09/03/2021	
464287-15-0	ISHARES:CORE S&P TOT USM		~	22,008.000	1,866,278	84.800	1,866,278	2,249,900		30,990		(489,529)		(489,529)		01/03/2022	
464287-57-2	ISHARES:GLBL 100		~	23,630.000	1,513,502	64.050	1,513,502	1,749,790		31,463		(329,875)		(329,875)		09/03/2021	
464287-46-5	ISHARES:MSCI EAFE ETF		~	3,050.000	200,202	65.640	200,202	250,146		5,884		(39,772)		(39,772)		09/03/2021	
464287-23-4	ISHARES:MSCI EM MKTS		~	9,415.000	356,829	37.900	356,829	499,890		9,153		(103,094)		(103,094)		09/03/2021	
46432F-38-8	ISHARES:MSCI USA VAL FCT		~	14,224.000	1,296,375	91.140	1,296,375	1,500,043		41,288		(260,726)		(260,726)		08/16/2021	
464287-61-4	ISHARES:RUSS 1000 GR ETF		~	6,398.000	1,370,708	214.240	1,370,708	1,826,167		12,470		(585,953)		(585,953)		01/03/2022	
464287-48-1	ISHARES:RUSS MC GR		~	17,432.000	1,457,315	83.600	1,457,315	1,999,854		11,463		(548,635)		(548,635)		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 Adminiatrative 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.		
464287-47-3	ISHARES:RUSS MC VAL		~	14,839.000	1,563,140	105.340	1,563,140	1,749,856		30,148		(253,010)		(253,010)		01/03/2022	
78467X-10-9	SPDR DOW JONES INDUS AVG		~	1,500.000	496,995	331.330	496,995	489,938	1,126	1,021		7,058		7,058		10/28/2022	
78462F-10-3	SPDR S&P 500 ETF		~	4,500.000	1,720,935	382.430	1,720,935	1,999,935	8,016	27,791		(416,385)		(416,385)		08/16/2021	
922908-75-1	VANGUARD S-C ID ETF		~	5,612.000	1,030,026	183.540	1,030,026	1,250,119	513	15,830		(239,935)		(239,935)		01/03/2022	
922908-76-9	VANGUARD TSM IDX ETF		~	6,509.000	1,244,456	191.190	1,244,456	1,113,492		20,720		(328,359)		(328,359)		01/03/2022	
5819999999	Exchange Traded Funds				15,589,115	X X X	15,589,115	17,968,942	16,439	255,100		(3,955,868)		(3,955,868)		X X X	X X X
OMEGA0-25- RHC123-45-6	Omega Administrators, Inc. Renaissance Holding Company			300.000 1,788.000	81,936 19,718,901	274.689 14,971.471	81,936 19,718,901	103,655 17,880,000				(349) 485,285		(349) 485,285		01/05/2013 06/01/2017	
5919999999	Parent, Subsidiaries and Affiliates - Publicly Traded				19,800,837	X X X	19,800,837	17,983,655				484,936		484,936		X X X	X X X
5979999999	Total - Parent, Subsidiaries and Affiliates				19,800,837	X X X	19,800,837	17,983,655				484,936		484,936		X X X	X X X
5989999999	Total - Common Stocks				54,263,744	X X X	54,263,744	48,202,924	33,650	550,439		(7,794,027)		(7,794,027)		X X X	X X X
5999999999	Total - Preferred and Common Stocks				54,896,891	X X X	54,896,891	48,873,298	33,650	561,893		(7,902,022)		(7,902,022)		X X X	X X X

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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-DJ-7	UNITED STATES TREASURY		01/05/2022	Not Provided		970,625	1,000,000.00	1,975
91282C-FQ-9	UNITED STATES TREASURY		11/17/2022	Not Provided		249,648	250,000.00	544
91282C-FW-6	UNITED STATES TREASURY		11/17/2022	Not Provided		251,875	250,000.00	93
91282C-FX-4	UNITED STATES TREASURY		12/16/2022	Not Provided		251,279	250,000.00	587
91282C-FZ-9	UNITED STATES TREASURY		12/16/2022	Not Provided		252,676	250,000.00	506
91282C-GA-3	UNITED STATES TREASURY		12/16/2022	Not Provided		250,430	250,000.00	110
010999999	Subtotal - Bonds - U. S. Government				X X X	2,226,533	2,250,000.00	3,815
00287Y-AQ-2	ABBVIE INC		01/13/2022	Morgan Stanley & Co		158,316	150,000.00	960
023135-BQ-8	AMAZON.COM INC		01/14/2022	Morgan Stanley & Co		342,517	350,000.00	358
025816-CM-9	AMERICAN EXPRESS CO		01/07/2022	MARKETAXESS		198,292	200,000.00	614
03027X-AZ-3	AMERICAN TOWER CORP		01/13/2022	MARKETAXESS		152,636	150,000.00	1,230
06406H-DA-4	BANK OF NEW YORK MELLON CORP		01/14/2022	MARKETAXESS		313,212	300,000.00	3,625
110122-CN-6	BRISTOL-MYERS SQUIBB CO		06/24/2022	MARKETAXESS		344,628	350,000.00	404
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC		03/11/2022	LOOP CAPITAL MARKETS		153,302	150,000.00	225
166764-BL-3	CHEVRON CORP		01/19/2022	Morgan Stanley & Co		470,525	450,000.00	2,400
126650-CU-2	CVS HEALTH CORP		03/17/2022	MARKETAXESS		399,192	400,000.00	3,514
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC		01/28/2022	MERRILL LYNCH PROF CLRING CORP		157,347	150,000.00	2,594
30231G-BH-4	EXXON MOBIL CORP		01/25/2022	MARKETAXESS		155,834	150,000.00	1,596
458140-AU-4	INTEL CORP		06/28/2022	MARKETAXESS		336,693	350,000.00	1,036
46625H-RV-4	JPMORGAN CHASE & CO		01/27/2022	MARKETAXESS		154,557	150,000.00	1,475
49271V-AL-4	KEURIG DR PEPPER INC		01/07/2022	MARKETAXESS		395,784	400,000.00	967
49456B-AF-8	KINDER MORGAN INC		03/17/2022	MARKETAXESS		263,897	255,000.00	3,350
87264A-BD-6	T-MOBILE USA INC		09/29/2022	Morgan Stanley & Co		185,112	200,000.00	3,500
86787E-BC-0	TRUIST BANK		02/03/2022	MERRILL LYNCH PROF CLRING CORP		465,566	450,000.00	5,040
911312-BX-3	UNITED PARCEL SERVICE INC		12/20/2022	MARKETAXESS		296,886	300,000.00	2,633
254687-FV-3	WALT DISNEY CO		01/14/2022	MARKETAXESS		249,713	250,000.00	73
98978V-AK-9	ZOETIS INC		02/01/2022	Wells Fargo		487,688	450,000.00	4,500
110999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	5,681,697	5,605,000.00	40,094
250999997	Subtotal - Bonds - Part 3				X X X	7,908,230	7,855,000.00	43,909
250999999	Subtotal - Bonds				X X X	7,908,230	7,855,000	43,909
46138G-87-0	INVESCO VAR RT PREF		10/01/2022	Not Provided	25,551.000	603,757		
401999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred				X X X	603,757	X X X	
450999997	Subtotal - Preferred Stocks - Part 3				X X X	603,757	X X X	
450999999	Subtotal - Preferred Stocks				X X X	603,757	X X X	

### 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
002824-10-0	ABBOTT LABORATORIES ORD		01/07/2022	INSTINET	250.000	34,033		
H01301-12-8	ALCON ORD	C	01/07/2022	INSTINET	700.000	56,452		
02079K-10-7	ALPHABET CL C ORD		01/07/2022	INSTINET	50.000	136,989		
023135-10-6	AMAZON COM ORD		12/12/2022	JEFFERIES LLC	800.000	71,209		
229899-10-9	CULLEN FROST BANKERS ORD		12/12/2022	INSTINET	300.000	41,304		
518439-10-4	ESTEE LAUDER CL A ORD		12/12/2022	INSTINET	625.000	208,602		
33616C-10-0	FIRST REPUBLIC BANK ORD		12/12/2022	JEFFERIES LLC	2,300.000	269,427		
438516-10-6	HONEYWELL INTERNATIONAL ORD		01/07/2022	INSTINET	400.000	86,610		
461202-10-3	INTUIT ORD		01/31/2022	ISI GROUP INC.	300.000	162,641		
49456B-10-1	KINDER MORGAN CL P ORD		12/12/2022	JEFFERIES LLC	1,400.000	24,490		
640491-10-6	NEOGEN ORD		09/02/2022	BARCLAYS CAPITAL LE	11,000.000	198,134		
654106-10-3	NIKE CL B ORD		01/07/2022	INSTINET	600.000	94,706		
67066G-10-4	NVIDIA ORD		06/21/2022	STEPHENS INC	1,100.000	183,556		
723787-10-7	PIONEER NATURAL RESOURCE ORD		01/07/2022	INSTINET	200.000	39,800		
879360-10-5	TELEDYNE TECH ORD		01/07/2022	INSTINET	250.000	105,971		
896239-10-0	TRIMBLE ORD		12/12/2022	JEFFERIES LLC	1,400.000	80,462		
92343V-10-4	VERIZON COMMUNICATIONS ORD		06/21/2022	STEPHENS INC	1,500.000	74,706		
254687-10-6	WALT DISNEY ORD		12/12/2022	Various	1,400.000	195,709		
98419M-10-0	XYLEM ORD		12/12/2022	Various	2,099.000	224,184		
501999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	2,288,985	X X X	
46138G-87-0	INVESCO VAR RT PREF		10/01/2022	Not Provided	25,551.000	603,757		
464287-15-0	ISHARES: CORE S&P TOT USM		01/03/2022	Not Provided	2,323.000	249,906		
464287-61-4	ISHARES: RUSS 1000 GR ETF		01/03/2022	Not Provided	813.000	249,941		
464287-48-1	ISHARES: RUSS MC GR		01/03/2022	Not Provided	2,192.000	249,998		
464287-47-3	ISHARES: RUSS MC VAL		01/03/2022	Not Provided	2,041.000	249,931		
78467X-10-9	SPDR DOW JONES INDUS AVG		10/28/2022	Not Provided	1,500.000	489,938		
922908-75-1	VANGUARD S-C ID ETF		01/03/2022	Not Provided	1,099.000	249,979		
922908-76-9	VANGUARD TSM IDX ETF		01/03/2022	Not Provided	1,009.000	244,894		
581999999	Common Stocks - Exchange Traded Funds				X X X	2,588,344	X X X	
598999997	Subtotal - Common Stocks - Part 3				X X X	4,877,329	X X X	
598999998	Summary Item from Part 5 for Common Stocks				X X X	133,352	X X X	
598999999	Subtotal - Common Stocks				X X X	5,010,681	X X X	
599999999	Subtotal - Preferred and Common Stocks				X X X	5,614,438	X X X	
600999999	Totals				X X X	13,522,668	X X X	43,909

E13.1

### 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 -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.							
91282C-BD-2	UNITED STATES TREASURY		12/31/2022	Maturity @ 100.00		400,000	400,000.00	398,969	398,977				1,023		1,023	400,000				250	12/31/2022
91282C-CJ-8	UNITED STATES TREASURY		10/28/2022	Not Provided		442,598	500,000.00	501,074	500,974				(178)		(178)	500,796		(58,199)	(58,199)	3,650	06/30/2026
91282C-DJ-7	UNITED STATES TREASURY		10/28/2022	Not Provided		402,031	500,000.00	485,313				1,128		1,128	486,440		(84,409)	(84,409)	6,595	11/15/2031	
0109999999	Bonds - U.S. Governments				X X X	1,244,629	1,400,000.00	1,385,356	899,951				1,973		1,973	1,387,236		(142,608)	(142,608)	10,495	X X X
3128P8-HG-9	FH C92031 - RMBS		12/01/2022	Paydown		24,687	24,686.81	25,530	25,389				(5)		(5)	25,384		(697)	(697)	361	01/01/2039
3128MJ-T6-7	FH G08572 - RMBS		12/01/2022	Paydown		32,622	32,621.84	32,123	32,151				3		3	32,155		467	467	480	02/01/2044
3128MJ-4A-5	FH G08816 - RMBS		12/01/2022	Paydown		34,156	34,156.10	34,452	34,428				(2)		(2)	34,426		(270)	(270)	479	06/01/2048
3132VM-DZ-5	FH Q61019 - RMBS		12/01/2022	Paydown		33,289	33,288.71	34,158	34,043				(2)		(2)	34,040		(751)	(751)	502	01/01/2049
3138LT-JV-1	FN AO2975 - RMBS		12/01/2022	Paydown		79,254	79,253.81	78,015	78,095				11		11	78,106		1,148	1,148	1,274	05/01/2042
3140FT-N8-0	FN BE7614 - RMBS		12/01/2022	Paydown		29,183	29,182.74	31,111	30,828				(17)		(17)	30,811		(1,628)	(1,628)	545	03/01/2037
3140J5-JW-0	FN BM1176 - RMBS		12/01/2022	Paydown		54,213	54,212.70	56,861	56,644				(27)		(27)	56,618		(2,405)	(2,405)	1,092	08/01/2044
3140J9-EM-9	FN BM4639 - RMBS		12/01/2022	Paydown		73,369	73,369.38	74,666	74,567				(15)		(15)	74,552		(1,183)	(1,183)	1,142	02/01/2045
31418C-XM-1	FN MA3383 - RMBS		12/01/2022	Paydown		44,056	44,055.67	44,373	44,344				(2)		(2)	44,341		(286)	(286)	564	06/01/2048
31418C-ZG-2	FN MA3442 - RMBS		12/01/2022	Paydown		20,637	20,636.64	20,776	20,762				(1)		(1)	20,761		(125)	(125)	259	08/01/2048
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	425,466	425,464.40	432,065	431,251				(57)		(57)	431,194		(5,730)	(5,730)	6,698	X X X
00206R-CT-7	AT&T INC		05/11/2022	Call @ 100.00		256,493	250,000.00	242,433	245,362				368		368	245,730		4,270	4,270	14,055	02/17/2026
437076-BG-6	HOME DEPOT INC		05/02/2022	Call @ 100.00		150,000	150,000.00	157,818	150,465				(465)		(465)	150,000				1,641	06/01/2022
742718-DY-2	PROCTER & GAMBLE CO		02/06/2022	Maturity @ 100.00		195,000	195,000.00	196,373	195,028				(28)		(28)	195,000				2,243	02/06/2022
911312-AQ-9	UNITED PARCEL SERVICE INC		10/01/2022	Maturity @ 100.00		150,000	150,000.00	156,285	150,792				(792)		(792)	150,000				3,675	10/01/2022
911312-BC-9	UNITED PARCEL SERVICE INC		05/16/2022	Maturity @ 100.00		150,000	150,000.00	153,854	150,561				(561)		(561)	150,000				1,763	05/16/2022
92826C-AC-6	VISA INC		12/14/2022	Maturity @ 100.00		150,000	150,000.00	157,320	153,015				(3,015)		(3,015)	150,000				4,200	12/14/2022
254687-CM-6	WALT DISNEY CO		09/15/2022	Maturity @ 100.00		200,000	200,000.00	209,850	203,793				(3,793)		(3,793)	200,000				6,000	09/15/2022
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	1,251,493	1,245,000.00	1,273,933	1,249,016				(8,286)		(8,286)	1,240,730		4,270	4,270	33,577	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	2,921,588	3,070,464	3,091,354	2,580,218				(6,370)		(6,370)	3,059,160		(144,068)	(144,068)	50,770	X X X
2509999999	Subtotal - Bonds				X X X	2,921,588	3,070,464.40	3,091,354	2,580,218				(6,370)		(6,370)	3,059,160		(144,068)	(144,068)	50,770	X X X
05464C-10-1	AXON ENTERPRISE ORD		06/21/2022	STEPHENS INC		1,600,000		137,593	252,861				1,661		1,661	252,861		(115,268)	(115,268)		
09215C-10-5	BLACK KNIGHT ORD		06/21/2022	Stifel Nicholas (#00793)		4,000,000		253,925	258,297				(73,263)		(73,263)	258,297		(4,372)	(4,372)		
172908-10-5	CINTAS ORD		12/12/2022	INSTINET		150,000		68,367	22,827				(43,649)		(43,649)	22,827		45,540	45,540	630	
G5960L-10-3	MEDTRONIC ORD	C	01/07/2022	INSTINET		1,300,000		136,785	95,705				(38,780)		(38,780)	95,705		41,080	41,080	819	
30303M-10-2	META PLATFORMS CL A ORD		11/03/2022	INSTINET		1,200,000		106,351	280,236				(123,384)		(123,384)	280,236		(173,885)	(173,885)		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		03/08/2022	INSTINET		500,000		31,286	23,324				(9,831)		(9,831)	23,324		7,962	7,962	175	
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD		12/12/2022	JEFFERIES LLC		6,000,000		125,588	145,128				(32,352)		(32,352)	145,128		(19,540)	(19,540)	4,500	
918204-10-8	VF ORD		12/05/2022	INSTINET		4,300,000		126,061	330,452				15,606		15,606	330,452		(204,391)	(204,391)	6,450	

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.							
989701-10-7	ZIONS BANCORPORATION ORD		10/19/2022	KEEFE BRUYETTE & WOODS INC.	6,200,000	303,521		193,612	391,592	(197,980)			(197,980)		193,612		109,909	109,909	7,254		
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	1,289,477	X X X	1,602,442	2,104,414	(501,972)			(501,972)		1,602,442		(312,965)	(312,965)	19,828	X X X	
46138G-87-0	INVESCO VAR RT PREF		10/01/2022	Adjustment	25,551,000	603,757		603,757	603,757						603,757						
5329999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO				X X X	603,757	X X X	603,757	603,757						603,757						X X X
46138G-87-0	INVESCO VAR RT PREF		10/01/2022	Adjustment	25,551,000	603,757		603,757	603,757						603,757				22,978		
464287-61-4	ISHARES:RUSS 1000 GR ETF		10/28/2022	Not Provided	3,000,000	668,160		811,242	916,770	(105,528)			(105,528)		811,242		(143,082)	(143,082)	4,130		
922908-76-9	VANGUARD TSM IDX ETF		10/28/2022	Not Provided	2,000,000	387,478		298,960	482,880	(183,920)			(183,920)		298,960		88,519	88,519	4,506		
5819999999	Common Stocks - Exchange Traded Funds				X X X	1,659,395	X X X	1,713,959	2,003,407	(289,448)			(289,448)		1,713,959		(54,563)	(54,563)	31,614	X X X	
5989999998	Summary Item from Part 5 for Common Stocks				X X X	35,450	X X X	133,352							133,352		(97,902)	(97,902)		X X X	
5989999999	Subtotal - Common Stocks				X X X	3,588,079	X X X	4,053,510	4,711,578	(791,420)			(791,420)		4,053,510		(465,430)	(465,430)	51,442	X X X	
5999999999	Subtotal - Preferred and Common Stocks				X X X	3,588,079	X X X	4,053,510	4,711,578	(791,420)			(791,420)		4,053,510		(465,430)	(465,430)	51,442	X X X	
6009999999	Totals					6,509,667	X X X	7,144,864	7,291,796	(791,420)	(6,370)		(797,790)		7,112,670		(609,498)	(609,498)	102,212	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 Consideratio	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.					
30303M-10-2	META PLATFORMS CL A ORD		01/07/2022	INSTINET	11/03/2022	INSTINET	400,000	133,352	35,450	133,352							(97,902)	(97,902)		
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						X X X	133,352	35,450	133,352							(97,902)	(97,902)		
5989999998	Subtotal - Common Stocks						X X X	133,352	35,450	133,352							(97,902)	(97,902)		
5999999999	Subtotal - Stocks						X X X	133,352	35,450	133,352							(97,902)	(97,902)		
6009999999	Totals						X X X	133,352	35,450	133,352							(97,902)	(97,902)		

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	81,936			300.000	100.000
76205#-10-9	Renaissance Holding Company		0000	41-2177193	8biii	19,718,901		(11,459,977)	1,788.000	13.200
1799999	Common Stocks - Other Affiliates					19,800,837		(11,459,977)	X X X	X X X
1899999	Total - Common Stocks					19,800,837		(11,459,977)	X X X	X X X
1999999	Totals					19,800,837		(11,459,977)	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
		<b>NONE</b>			
0399999 Total				XXX	XXX

E16.1



### SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20		
	2	3					8	9	10	11			14	15	16	17	18		19	
Description	Code	g n	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
UNITED STATES TREASURY			11/17/2022	Not Provided	05/18/2023	491,590		2,701			500,000	488,889				4.583	N/A			
UNITED STATES TREASURY			07/06/2022	Not Provided	06/15/2023	987,889		13,066			1,000,000	974,823				2.731	N/A			
UNITED STATES TREASURY			11/17/2022	Not Provided	02/16/2023	497,361		2,524			500,000	494,838				4.231	N/A			
UNITED STATES TREASURY			09/14/2022	Not Provided	03/16/2023	992,446		11,025			1,000,000	981,421				3.797	N/A			
0019999999	Bonds - U.S. Governments - Issuer Obligations					2,969,286		29,316			3,000,000	2,939,971				X X X	X X X	X X X		
0109999999	Subtotals - U.S. Governments					2,969,286		29,316			3,000,000	2,939,971				X X X	X X X	X X X		
2419999999	Totals - Issuer Obligations					2,969,286		29,316			3,000,000	2,939,971				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					2,969,286		29,316			3,000,000	2,939,971				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					2,969,286		29,316			X X X	2,939,971				X X X	X X X	X X X		

NONE

E17

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number	1A \$	2A \$	3A \$	4A \$	5A \$	6 \$	
1A	2,969,286						
1B							
1C							
1D							
1E							
1F							

### 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)	
									<b>NONE</b>														
1759999999 Totals						XXX	XXX	XXX	XXX						XXX							XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	



### 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										
									<b>NONE</b>																	
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
<b>NONE</b>			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

### 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
	<b>NONE</b>

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		
<b>NONE</b>																			
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### 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		
<b>NONE</b>												
0999999999 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)	
			<b>NONE</b>						
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)
			<b>NONE</b>					
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)
<b>NONE</b>																		
<b>Total</b>									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	*
<b>OPEN DEPOSITORIES</b>						
Simmons First National Bank Arkansas					1,556,379	
Arvest Bank Arkansas					35,380,311	
Bank of America Arkansas					3,574,896	
Simmons First National (CD) 09/26/2022 Arkansas	SD				50,000	
Stephens Bank Arkansas					1,055,618	
Regions Bank Arkansas					523,070	
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			42,140,274	X X X
<b>SUSPENDED DEPOSITORIES</b>						
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			42,140,274	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			42,140,474	X X X

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

1. January	27,591,692	4. April	32,118,152	7. July	32,298,866	10. October	36,468,889
2. February	31,816,027	5. May	30,243,175	8. August	32,544,406	11. November	38,185,781
3. March	34,426,922	6. June	33,463,316	9. September	32,164,797	12. December	42,140,474

## 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
	UNITED STATES TREASURY		10/28/2022		01/26/2023	997,240		6,846
	UNITED STATES TREASURY		12/16/2022		03/16/2023	247,847		378
0019999999	Bonds - U.S. Governments - Issuer Obligations					1,245,087		7,224
0109999999	Subtotals - U.S. Government Bonds					1,245,087		7,224
2419999999	Total Bonds - Subtotals - Issuer Obligations					1,245,087		7,224
2509999999	Total Bonds - Subtotals - Bonds					1,245,087		7,224
8609999999	Total Cash Equivalents					1,245,087		7,224

E28

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
Line Number					
1A	1A \$	1,245,087	1B \$	1C \$	1D \$
1B	2A \$		2B \$	2C \$	1E \$
1C	3A \$		3B \$	3C \$	1F \$
1D	4A \$		4B \$	4C \$	1G \$
1E	5A \$		5B \$	5C \$	
1F	6 \$				

### SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Depo	Purpose of Deposit	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. US 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**

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