

LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

NAIC Group Code

0000

(Current)

0000

(Prior)

NAIC Company Code

56340

Employer's ID Number

34-0220550

Organized under the Laws of

OHIO

, State of Domicile or Port of Entry

OH

Country of Domicile

United States of America

Licensed as business type:

Life, Accident and Health [ ]

Fraternal Benefit Societies [ X ]

Incorporated/Organized

01/09/1892

Commenced Business

10/01/1890

Statutory Home Office

6611 ROCKSIDE ROAD

(Street and Number)

INDEPENDENCE, OH, US 44131

(City or Town, State, Country and Zip Code)

Main Administrative Office

6611 ROCKSIDE ROAD

(Street and Number)

INDEPENDENCE, OH, US 44131

(City or Town, State, Country and Zip Code)

(Area Code) (Telephone Number)

Mail Address

6611 ROCKSIDE ROAD

(Street and Number or P.O. Box)

INDEPENDENCE, OH, US 44131

(City or Town, State, Country and Zip Code)

Primary Location of Books and Records

6611 ROCKSIDE ROAD

(Street and Number)

INDEPENDENCE, OH, US 44131

(City or Town, State, Country and Zip Code)

(Area Code) (Telephone Number)

Internet Website Address

WWW.FCSU.COM

Statutory Statement Contact

KENNETH ANTHONY ARENDT

(Name)

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(Area Code) (Telephone Number)

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OFFICERS

PRESIDENT

KENNETH ANTHONY ARENDT

TREASURER

JOHN V. TOKARSKY

EXECUTIVE SECRETARY

KEVIN J. COLLINS

VICE PRESIDENT

DAMIAN D. NASTA

OTHER

GARY J. MATTA

EDWARD COWMAN

DIRECTORS OR TRUSTEES

|                        |                      |                 |
|------------------------|----------------------|-----------------|
| KENNETH ANTHONY ARENDT | KEVIN J COLLINS      | JOHN V TOKARSKY |
| DAMIAN D NASTA         | REV. THOMAS NASTA    | SABINA SABADOS  |
| THOMAS IVANEC          | MARTHA ZAVADA-WOJCIK | MILOS MITRO     |
| JAMES MARMOL           | NICOLE NASTA         | TIMOTHY GRAVES  |
| BRADLEY MATTA          | GREGORY MAURER       | JOANNE FIBBI    |
|                        |                      |                 |
|                        |                      |                 |
|                        |                      |                 |

State of

Ohio

County of

Cuyahoga

SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

KENNETH A. ARENDT

PRESIDENT

KEVIN J. COLLINS

EXECUTIVE SECRETARY

JOHN V. TOKARSKY

TREASURER

Subscribed and sworn to before me this

10TH

day of

MAY, 2023

a. Is this an original filing? .....

Yes [ ] No [ ]

b. If no,

1. State the amendment number .....

2. Date filed .....

3. Number of pages attached .....

| STATEMENT AS OF MARCH 31, 2023 OF THE FCSU  |                        |                         |   |   |
|---|------------------------|-------------------------|---|---|
| ASSETS  |                        |                         |   |   |
|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 – 2) |   |
| 1. Bonds .....  | 486,839,886            |                         | 486,839,886                               | 484,151,207   |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  | 4,250,000              |                         | 4,250,000                                 | 4,250,000   |
| 2.2 Common stocks .....   | 1,952,784              |                         | 1,952,784                                 | 2,115,136   |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   | 37,275,029             |                         | 37,275,029                                | 35,714,386  |
| 3.2 Other than first liens.....   |                        |                         | 0   | 0   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less \$<br>encumbrances) .....  | 468,219                |                         | 468,219                                   | 473,127   |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....  | 270,880                |                         | 270,880                                   | 280,712   |
| 4.3 Properties held for sale (less \$<br>encumbrances) .....  |                        |                         | 0   | 0   |
| 5. Cash (\$ ..... 14,636,542 ), cash equivalents<br>(\$ ..... ) and short-term<br>investments (\$ ..... 8,559,300 ) .....                                   | 23,195,842             |                         | 23,195,842                                | 27,510,198  |
| 6. Contract loans (including \$ ..... premium notes) .....  | 1,184,564              |                         | 1,184,564                                 | 1,183,895   |
| 7. Derivatives .....  |                        |                         | 0   | 0   |
| 8. Other invested assets .....  | 7,160,850              |                         | 7,160,850                                 | 6,827,650   |
| 9. Receivables for securities .....   |                        |                         | 0   | 0   |
| 10. Securities lending reinvested collateral assets .....   |                        |                         | 0   | 0   |
| 11. Aggregate write-ins for invested assets .....   | 0                      | 0                       | 0   | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 562,598,054            | 0                       | 562,598,054                               | 562,506,311   |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         | 0   | 0   |
| 14. Investment income due and accrued .....   | 6,096,290              |                         | 6,096,290                                 | 6,096,045   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 102,945                |                         | 102,945                                   | 114,259   |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... |                        |                         | 0   | 0   |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         | 0   | 0   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  |                        |                         | 0   | 0   |
| 16.2 Funds held by or deposited with reinsured companies .....  |                        |                         | 0   | 0   |
| 16.3 Other amounts receivable under reinsurance contracts .....   |                        |                         | 0   | 0   |
| 17. Amounts receivable relating to uninsured plans .....  |                        |                         | 0   | 0   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....   |                        |                         | 0   | 0   |
| 18.2 Net deferred tax asset .....   |                        |                         | 0   | 0   |
| 19. Guaranty funds receivable or on deposit .....   |                        |                         | 0   | 0   |
| 20. Electronic data processing equipment and software .....   |                        |                         | 0   | 0   |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   |                        |                         | 0   | 0   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                        |                         | 0   | 0   |
| 23. Receivables from parent, subsidiaries and affiliates .....  |                        |                         | 0   | 0   |
| 24. Health care (\$ ..... ) and other amounts receivable .....  |                        |                         | 0   | 0   |
| 25. Aggregate write-ins for other than invested assets .....  | 550                    | 550                     | 0   | 0   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 568,797,839            | 550                     | 568,797,289                               | 568,716,615   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  |                        |                         | 0   | 0   |
| 28. Total (Lines 26 and 27)   | 568,797,839            | 550                     | 568,797,289                               | 568,716,615   |
| DETAILS OF WRITE-INS  |                        |                         |   |   |
| 1101. ....  |                        |                         |   |   |
| 1102. ....  |                        |                         |   |   |
| 1103. ....  |                        |                         |   |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....   | 0                      | 0                       | 0   | 0   |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)   | 0                      | 0                       | 0   | 0   |
| 2501. Deposits 550 .....  | 550                    | 550                     | 0   | 0   |
| 2502. ....  |                        |                         |   |   |
| 2503. ....  |                        |                         |   |   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 0                      | 0                       | 0   | 0   |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 550                    | 550                     | 0   | 0   |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

**LIABILITIES, SURPLUS AND OTHER FUNDS**

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ ..... less \$ ..... included in Line 6.3<br>(including \$ ..... Modco Reserve) .....   | 481,280,432                    | 480,814,261                    |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....   |                                | 0                              |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....   | 25,441,293                     | 25,790,038                     |
| 4. Contract claims:   |                                |                                |
| 4.1 Life .....  | 300,000                        | 300,000                        |
| 4.2 Accident and health .....   |                                | 0                              |
| 5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due<br>and unpaid .....  |                                | 0                              |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:  |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>Modco) .....   |                                |                                |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) ...  | 400,000                        | 400,000                        |
| 6.3 Coupons and similar benefits (including \$ ..... Modco) .....   |                                |                                |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 .....  |                                |                                |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less<br>\$ ..... discount; including \$ ..... accident and health premiums .....  | 59,055                         | 51,250                         |
| 9. Contract liabilities not included elsewhere:   |                                |                                |
| 9.1 Surrender values on canceled contracts .....  |                                |                                |
| 9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health<br>experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....<br>ceded .....  | 0                              | 0                              |
| 9.4 Interest Maintenance Reserve .....  | 743,720                        | 818,116                        |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... , accident and health<br>\$ ..... and deposit-type contract funds \$ ..... .....   | 68,508                         | 83,408                         |
| 11. Commissions and expense allowances payable on reinsurance assumed .....   |                                |                                |
| 12. General expenses due or accrued .....   | 78,710                         | 43,770                         |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....  |                                |                                |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....   | 18,841                         | 18,776                         |
| 15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....  |                                |                                |
| 15.2 Net deferred tax liability .....   |                                |                                |
| 16. Unearned investment income .....  |                                |                                |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....  | 6,381,789                      | 6,336,662                      |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....  |                                |                                |
| 19. Remittances and items not allocated .....   |                                |                                |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....  | 9,511                          | 9,511                          |
| 21. Liability for benefits for employees and agents if not included above .....   |                                |                                |
| 22. Borrowed money \$ ..... and interest thereon \$ ..... .....   |                                |                                |
| 23. Dividends to stockholders declared and unpaid .....   |                                |                                |
| 24. Miscellaneous liabilities:  |                                |                                |
| 24.01 Asset valuation reserve .....   | 4,436,288                      | 4,272,163                      |
| 24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....   |                                | 0                              |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....  |                                |                                |
| 24.04 Payable to parent, subsidiaries and affiliates .....  |                                |                                |
| 24.05 Drafts outstanding .....  |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....  |                                |                                |
| 24.07 Funds held under coinsurance .....  |                                |                                |
| 24.08 Derivatives .....   | 0                              | 0                              |
| 24.09 Payable for securities .....  |                                | 1,000,000                      |
| 24.10 Payable for securities lending .....  |                                |                                |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....  |                                |                                |
| 25. Aggregate write-ins for liabilities .....   | 480,544                        | 404,114                        |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....  | 519,698,691                    | 520,342,069                    |
| 27. From Separate Accounts Statement .....  |                                |                                |
| 28. Total liabilities (Lines 26 and 27) .....   | 519,698,691                    | 520,342,069                    |
| 29. Common capital stock .....  |                                |                                |
| 30. Preferred capital stock .....   |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds .....  | 0                              | 0                              |
| 32. Surplus notes .....   |                                |                                |
| 33. Gross paid in and contributed surplus .....   |                                |                                |
| 34. Aggregate write-ins for special surplus funds .....   | 0                              | 0                              |
| 35. Unassigned funds (surplus) .....  | 49,098,598                     | 48,374,546                     |
| 36. Less treasury stock, at cost:   |                                |                                |
| 36.1 ..... shares common (value included in Line 29 \$ ..... ) .....  |                                |                                |
| 36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....   |                                |                                |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....   | 49,098,598                     | 48,374,546                     |
| 38. Totals of Lines 29, 30 and 37 .....   | 49,098,598                     | 48,374,546                     |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)   | 568,797,289                    | 568,716,615                    |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |
| 2501. Postretirement Reserve .....  | 403,263                        | 401,833                        |
| 2502. Security Deposits .....   | 2,281                          | 2,281                          |
| 2503. Convention Accrual .....  | 75,000                         | 0                              |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 0                              | 0                              |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 480,544                        | 404,114                        |
| 3101. ....  |                                |                                |
| 3102. ....  |                                |                                |
| 3103. ....  |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....   | 0                              | 0                              |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)   | 0                              | 0                              |
| 3401. ....  |                                |                                |
| 3402. ....  |                                |                                |
| 3403. ....  |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....   | 0                              | 0                              |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)   | 0                              | 0                              |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SUMMARY OF OPERATIONS

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....   | 9,788,103                    | 19,207,670                 | 54,622,568                           |
| 2. Considerations for supplementary contracts with life contingencies .....   |                              |                            | 0                                    |
| 3. Net investment income .....  | 6,100,054                    | 5,180,197                  | 23,556,485                           |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....   | 95,420                       | 93,233                     | 396,681                              |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....  |                              |                            | 0                                    |
| 6. Commissions and expense allowances on reinsurance ceded .....  |                              |                            |                                      |
| 7. Reserve adjustments on reinsurance ceded .....   |                              |                            | 0                                    |
| 8. Miscellaneous Income:  |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts.....   |                              |                            | 0                                    |
| 8.2 Charges and fees for deposit-type contracts .....   |                              |                            | 0                                    |
| 8.3 Aggregate write-ins for miscellaneous income .....  | 1,973                        | (4,592)                    | 27,608                               |
| 9. Totals (Lines 1 to 8.3) .....  | 15,985,550                   | 24,476,508                 | 78,603,342                           |
| 10. Death benefits .....  | 360,893                      | 826,528                    | 3,043,549                            |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....  |                              |                            | 0                                    |
| 12. Annuity benefits .....  | 13,242,479                   | 5,237,023                  | 31,198,563                           |
| 13. Disability benefits and benefits under accident and health contracts .....  |                              |                            | 0                                    |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....   |                              |                            | 0                                    |
| 15. Surrender benefits and withdrawals for life contracts .....   | 151,836                      | 154,378                    | 545,470                              |
| 16. Group conversions .....   |                              |                            | 0                                    |
| 17. Interest and adjustments on contract or deposit-type contract funds .....   | (107,579)                    | 172,542                    | 1,383,366                            |
| 18. Payments on supplementary contracts with life contingencies .....   |                              |                            | 0                                    |
| 19. Increase in aggregate reserves for life and accident and health contracts .....   | 466,171                      | 16,238,104                 | 34,626,910                           |
| 20. Totals (Lines 10 to 19) .....   | 14,113,800                   | 22,628,575                 | 70,797,858                           |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....  | 155,658                      | 359,822                    | 1,031,744                            |
| 22. Commissions and expense allowances on reinsurance assumed .....   |                              |                            |                                      |
| 23. General insurance expenses and fraternal expenses .....   | 1,265,578                    | 944,540                    | 3,600,342                            |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....  | 44,315                       | 42,048                     | 127,931                              |
| 25. Increase in loading on deferred and uncollected premiums .....  |                              |                            | 0                                    |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....   |                              |                            | 0                                    |
| 27. Aggregate write-ins for deductions .....  | (216,901)                    | (198,051)                  | (863,490)                            |
| 28. Totals (Lines 20 to 27) .....   | 15,362,450                   | 23,776,934                 | 74,694,385                           |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....   | 623,100                      | 699,574                    | 3,908,957                            |
| 30. Dividends to policyholders and refunds to members .....   | 79,202                       | 77,850                     | 435,949                              |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....  | 543,898                      | 621,724                    | 3,473,008                            |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....  |                              |                            | 0                                    |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) ..... | 543,898                      | 621,724                    | 3,473,008                            |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ .....   |                              |                            | 450,111                              |
| 35. Net income (Line 33 plus Line 34) .....   | 543,898                      | 621,724                    | 3,923,119                            |
| CAPITAL AND SURPLUS ACCOUNT   |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year .....  | 48,374,546                   | 46,657,607                 | 46,657,607                           |
| 37. Net income (Line 35) .....  | 543,898                      | 621,724                    | 3,923,119                            |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....  | 347,680                      | (743,727)                  | (1,648,565)                          |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....   |                              |                            |                                      |
| 40. Change in net deferred income tax .....   |                              |                            |                                      |
| 41. Change in nonadmitted assets .....  |                              |                            | 0                                    |
| 42. Change in liability for reinsurance in unauthorized and certified companies .....   |                              |                            |                                      |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease .....   |                              |                            | 0                                    |
| 44. Change in asset valuation reserve .....   | (164,125)                    | 172,211                    | (547,955)                            |
| 45. Change in treasury stock .....  |                              |                            | 0                                    |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....   |                              |                            |                                      |
| 47. Other changes in surplus in Separate Accounts Statement .....   |                              |                            |                                      |
| 48. Change in surplus notes .....   |                              |                            |                                      |
| 49. Cumulative effect of changes in accounting principles .....   |                              |                            |                                      |
| 50. Capital changes:  |                              |                            |                                      |
| 50.1 Paid in .....  |                              |                            | 0                                    |
| 50.2 Transferred from surplus (Stock Dividend) .....  |                              |                            |                                      |
| 50.3 Transferred to surplus .....   |                              |                            |                                      |
| 51. Surplus adjustment:   |                              |                            |                                      |
| 51.1 Paid in .....  | 0                            | 0                          | 0                                    |
| 51.2 Transferred to capital (Stock Dividend) .....  |                              |                            | 0                                    |
| 51.3 Transferred from capital .....   |                              |                            |                                      |
| 51.4 Change in surplus as a result of reinsurance .....   |                              |                            |                                      |
| 52. Dividends to stockholders .....   |                              |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus .....   | (3,401)                      | 0                          | (9,660)                              |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....  | 724,052                      | 50,208                     | 1,716,939                            |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....   | 49,098,598                   | 46,707,815                 | 48,374,546                           |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 08.301. ADVERTISING & SUBSCRIPTION INCOME .....   | 1,350                        | 880                        | 3,775                                |
| 08.302. MISCELLANEOUS AND OTHER INCOME .....  | 623                          | (5,472)                    | 23,833                               |
| 08.303. ....  |                              |                            |                                      |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....  | 0                            | 0                          | 0                                    |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....   | 1,973                        | (4,592)                    | 27,608                               |
| 2701. Net Change in Pension Fund .....  | (216,901)                    | (198,051)                  | (863,490)                            |
| 2702. ....  |                              |                            |                                      |
| 2703. ....  |                              |                            |                                      |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....   | 0                            | 0                          | 0                                    |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....   | (216,901)                    | (198,051)                  | (863,490)                            |
| 5301. ACCRUAL & ASSET ADJUSTMENTS .....   | (3,401)                      |                            | (9,660)                              |
| 5302. ....  |                              |                            | 0                                    |
| 5303. ....  |                              |                            |                                      |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....   | 0                            | 0                          | 0                                    |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....   | (3,401)                      | 0                          | (9,660)                              |

| STATEMENT AS OF MARCH 31, 2023 OF THE FCSU   |                              |                            |                                      |
|--|------------------------------|----------------------------|--------------------------------------|
| CASH FLOW  |                              |                            |                                      |
|  | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| Cash from Operations   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....   | 9,807,222                    | 19,242,739                 | 54,623,493                           |
| 2. Net investment income .....   | 6,339,620                    | 5,242,952                  | 24,245,141                           |
| 3. Miscellaneous income .....  | 1,973                        | (4,592)                    | 27,608                               |
| 4. Total (Lines 1 to 3) .....  | 16,148,815                   | 24,481,099                 | 78,896,242                           |
| 5. Benefit and loss related payments .....   | 13,647,629                   | 6,391,003                  | 36,170,947                           |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                             | 0                            | 0                          | 0                                    |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....   | 1,228,545                    | 1,151,049                  | 3,954,013                            |
| 8. Dividends paid to policyholders .....   | 79,202                       | 77,850                     | 435,949                              |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....                 | 0                            | 0                          | 0                                    |
| 10. Total (Lines 5 through 9) .....  | 14,955,376                   | 7,619,902                  | 40,560,909                           |
| 11. Net cash from operations (Line 4 minus Line 10) .....  | 1,193,439                    | 16,861,197                 | 38,335,333                           |
| Cash from Investments  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:   |                              |                            |                                      |
| 12.1 Bonds .....   | 5,553,408                    | 11,784,108                 | 52,083,834                           |
| 12.2 Stocks .....  | 189,400                      | 0                          | 150,600                              |
| 12.3 Mortgage loans .....  | 1,939,357                    | 76,815                     | 5,930,329                            |
| 12.4 Real estate .....   | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets .....   | 0                            | 350,488                    | 2,524,373                            |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                    | 0                            | 0                          | 0                                    |
| 12.7 Miscellaneous proceeds .....  | 0                            | 0                          | 1,000,000                            |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....  | 7,682,165                    | 12,211,411                 | 61,689,135                           |
| 13. Cost of investments acquired (long-term only):   |                              |                            |                                      |
| 13.1 Bonds .....   | 8,446,128                    | 27,788,063                 | 73,220,031                           |
| 13.2 Stocks .....  | 0                            | 26,518                     | 26,518                               |
| 13.3 Mortgage loans .....  | 3,500,000                    | 4,000,000                  | 13,450,900                           |
| 13.4 Real estate .....   | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....   | 12,578                       | 510,149                    | 1,013,840                            |
| 13.6 Miscellaneous applications .....  | 1,000,000                    | 0                          | 0                                    |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....   | 12,958,706                   | 32,324,730                 | 87,711,288                           |
| 14. Net increase (or decrease) in contract loans and premium notes .....   | 669                          | 14,135                     | 1,628                                |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....  | (5,277,210)                  | (20,127,454)               | (26,023,781)                         |
| Cash from Financing and Miscellaneous Sources  |                              |                            |                                      |
| 16. Cash provided (applied):   |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....  | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock .....  | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds .....  | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....  | (348,745)                    | (140,076)                  | 18,144                               |
| 16.5 Dividends to stockholders .....   | 0                            | 0                          | 0                                    |
| 16.6 Other cash provided (applied) .....   | 118,156                      | 175,942                    | (765,138)                            |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) ..... | (230,589)                    | 35,866                     | (746,994)                            |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                    | (4,314,360)                  | (3,230,391)                | 11,564,557                           |
| 19. Cash, cash equivalents and short-term investments:   |                              |                            |                                      |
| 19.1 Beginning of year .....   | 27,510,180                   | 15,945,623                 | 15,945,623                           |
| 19.2 End of period (Line 18 plus Line 19.1)  | 23,195,820                   | 12,715,232                 | 27,510,180                           |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS                                |                              |                            |                                      |
|---|------------------------------|----------------------------|--------------------------------------|
|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Industrial life .....  |                              |                            | 0                                    |
| 2. Ordinary life insurance .....  | 290,424                      | 441,902                    | 1,532,660                            |
| 3. Ordinary individual annuities .....                                    | 9,490,061                    | 18,765,768                 | 53,137,772                           |
| 4. Credit life (group and individual) .....                               |                              |                            | 0                                    |
| 5. Group life insurance .....   |                              |                            | 0                                    |
| 6. Group annuities .....  |                              |                            | 0                                    |
| 7. A & H - group .....  |                              |                            | 0                                    |
| 8. A & H - credit (group and individual) .....                            |                              |                            | 0                                    |
| 9. A & H - other .....  |                              |                            | 0                                    |
| 10. Aggregate of all other lines of business .....                        | 0                            | 0                          | 0                                    |
| 11. Subtotal (Lines 1 through 10) .....                                   | 9,780,485                    | 19,207,670                 | 54,670,432                           |
| 12. Fraternal (Fraternal Benefit Societies Only) .....                    |                              |                            | 0                                    |
| 13. Subtotal (Lines 11 through 12) .....                                  | 9,780,485                    | 19,207,670                 | 54,670,432                           |
| 14. Deposit-type contracts .....  | 0                            | 0                          | 0                                    |
| 15. Total (Lines 13 and 14)   | 9,780,485                    | 19,207,670                 | 54,670,432                           |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 1001. ....  |                              |                            |                                      |
| 1002. ....  |                              |                            |                                      |
| 1003. ....  |                              |                            |                                      |
| 1098. Summary of remaining write-ins for Line 10 from overflow page ..... | 0                            | 0                          | 0                                    |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)           | 0                            | 0                          | 0                                    |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

|   |        |             |               |    |            |    |            |
|---|--------|-------------|---------------|----|------------|----|------------|
| A. Accounting Practices   |        |             |               |    |            |    |            |
| Company input   |        |             |               |    |            |    |            |
|   | SSAP # | F/S<br>Page | F/S<br>Line # |    | 2023       |    | 2022       |
| NET INCOME  |        |             |               |    |            |    |            |
| (1) State basis (Page 4, Line 35, Columns 1 & 3)                                  | XXX    | XXX         | XXX           | \$ | 543,898    | \$ | 3,923,119  |
| (2) State Prescribed Practices that are an increase/<br>(decrease) from NAIC SAP: |        |             |               |    |            |    |            |
| (3) State Permitted Practices that are an increase/(decrease)<br>from NAIC SAP:   |        |             |               |    |            |    |            |
| (4) NAIC SAP (1-2-3=4)  | XXX    | XXX         | XXX           | \$ | 543,898    | \$ | 3,923,119  |
| SURPLUS   |        |             |               |    |            |    |            |
| (5) State basis (Page 3, Line 38, Columns 1 & 2)                                  | XXX    | XXX         | XXX           | \$ | 49,098,598 | \$ | 48,374,546 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:     |        |             |               |    |            |    |            |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:      |        |             |               |    |            |    |            |
| (8) NAIC SAP (5-6-7=8)  | XXX    | XXX         | XXX           | \$ | 49,098,598 | \$ | 48,374,546 |

- B. Use of Estimates in the Preparation of the Financial Statements  
No significant changes
- C. Accounting Policy  
(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method - NONE  
(6) Basis for Loan-Backed Securities and Adjustment Methodology - NONE
- D. Going Concern  
Not Applicable

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

A-C NONE

- D. Loan-Backed Securities  
1-5 NONE
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions  
**NONE**  
(3) Collateral Received  
a. Aggregate Amount Collateral Received  
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
(1-11) NONE
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
(1-10) NONE
- H. Repurchase Agreements Transactions Accounted for as a Sale  
(1-9) NONE
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
(1-8) NONE
- J-L. NONE
- M. Working Capital Finance Investments  
  
2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs  
**NONE**  
  
3. NONE
- N. Offsetting and Netting of Assets and Liabilities  
(1-8) NONE

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

NOTES TO FINANCIAL STATEMENTS

O-Q - None

R. Reporting Entity's Share of Cash Pool by Asset Type  
NONE

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies  
No significant changes

NOTE 7 Investment Income  
No significant changes

NOTE 8 Derivative Instruments

- A. Derivatives under SSAP No. 86—Derivatives  
(1-7) None
- (8)  
None
- B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees  
(1) No significant changes
- (2) Recognition of gains/losses and deferred assets and liabilities
- a. Scheduled Amortization  
None
- b. Total Deferred Balance \*
- \* Should agree to Column 19 of Schedule DB, Part E  
None
- c. Reconciliation of Amortization:  
None
- (3-4) No significant changes

NOTE 9 Income Taxes  
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties  
No significant changes

NOTE 11 Debt

- A. N/A
- B. FHLB (Federal Home Loan Bank) Agreements
- (1) The Company is a member of the Federal Home Loan bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds in an investment spread strategy, consistent with its other investment spread operations. The Company has determined the actual/estimated maximum borrowing capacity as \$20,512,100. The Company calculated this amount in accordance with the current FHLB capital stock.
- (2) FHLB Capital Stock
- a. Aggregate Totals

|   | 1             | 2               | 3                 |
|---|---------------|-----------------|-------------------|
|   | Total 2+3     | General Account | Separate Accounts |
| 1. Current Year   |               |                 |                   |
| (a) Membership Stock - Class A  | \$ 424,750    | \$ 424,750      |                   |
| (b) Membership Stock - Class B  | \$ -          |                 |                   |
| (c) Activity Stock  | \$ 814,589    | \$ 814,589      |                   |
| (d) Excess Stock  | \$ -          |                 |                   |
| (e) Aggregate Total (a+b+c+d)   | \$ 1,239,339  | \$ 1,239,339    | \$ -              |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 20,364,724 | XXX             | XXX               |
| 2. Prior Year-end   |               |                 |                   |
| (a) Membership Stock - Class A  | \$ 424,750    | \$ 424,750      | \$ -              |
| (b) Membership Stock - Class B  | \$ -          | \$ -            | \$ -              |
| (c) Activity Stock  | \$ 820,484    | \$ 820,484      | \$ -              |
| (d) Excess Stock  | \$ -          | \$ -            | \$ -              |
| (e) Aggregate Total (a+b+c+d)   | \$ 1,245,234  | \$ 1,245,234    | \$ -              |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 20,512,100 | XXX             | XXX               |

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)  
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

|  |                                |                             |                         |                              |                        |              |
|--|--------------------------------|-----------------------------|-------------------------|------------------------------|------------------------|--------------|
| b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption | 1                              | 2                           | Eligible for Redemption |                              |                        |              |
|  |                                |                             | 3                       | 4                            | 5                      | 6            |
|  | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | Less Than 6 Months      | 6 Months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
| Membership Stock   |                                |                             |                         |                              |                        |              |
| 1. Class A   | \$ 424,750                     | \$ 424,750                  |                         |                              |                        |              |
| 2. Class B   | \$ -                           |                             |                         |                              |                        |              |

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)  
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

- (3) Collateral Pledged to FHLB
- a. Amount Pledged as of Reporting Date



STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

NOTES TO FINANCIAL STATEMENTS

|  | 1             | 2                  | 3   |  |
|--|---------------|--------------------|---|--|
|  | Fair Value    | Carrying Value     | Aggregate Total<br>Borrowing                              |  |
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)                       | \$ 26,675,312 | \$ 28,458,780      | \$ 20,364,724   |  |
| 2. Current Year General Account Total Collateral Pledged   | \$ 26,675,312 | \$ 28,458,780      | \$ 20,364,724   |  |
| 3. Current Year Separate Accounts Total Collateral Pledged   |               |                    |   |  |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged                                 | \$ 23,083,378 | \$ 24,880,167      | \$ 20,512,100   |  |
| 11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)       |               |                    |   |  |
| 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)       |               |                    |   |  |
| 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)       |               |                    |   |  |
| 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)       |               |                    |   |  |
| b. Maximum Amount Pledged During Reporting Period  |               |                    |   |  |
|  | 1             | 2                  | 3   |  |
|  | Fair Value    | Carrying Value     | Amount<br>Borrowed<br>at Time of<br>Maximum<br>Collateral |  |
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)                     | \$ 27,053,330 | \$ 28,755,876      | \$ 20,463,038   |  |
| 2. Current Year General Account Maximum Collateral Pledged   | \$ 27,053,330 | \$ 28,755,876      | \$ 20,463,038   |  |
| 3. Current Year Separate Accounts Maximum Collateral Pledged   |               |                    |   |  |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged                               | \$ 46,181,867 | \$ 44,136,375      | \$ 32,413,615   |  |
| (4) Borrowing from FHLB  |               |                    |   |  |
| a. Amount as of Reporting Date   |               |                    |   |  |
|  | 1             | 2                  | 3   | 4  |
|  | Total 2+3     | General<br>Account | Separate<br>Accounts                                      | Funding<br>Agreements<br>Reserves<br>Established |
| 1. Current Year  |               |                    |   |  |
| (a) Debt   | \$ 20,364,724 | \$ 20,364,724      |   | XXX  |
| (b) Funding Agreements   | \$ -          |                    |   |  |
| (c) Other  | \$ -          |                    |   | XXX  |
| (d) Aggregate Total (a+b+c)  | \$ 20,364,724 | \$ 20,364,724      | \$ -  | \$ -   |
| 2. Prior Year end  |               |                    |   |  |
| (a) Debt   | \$ 20,512,100 | \$ 20,512,100      | \$ -  | XXX  |
| (b) Funding Agreements   | \$ -          | \$ -               | \$ -  | \$ -   |
| (c) Other  | \$ -          | \$ -               | \$ -  | XXX  |
| (d) Aggregate Total (a+b+c)  | \$ 20,512,100 | \$ 20,512,100      | \$ -  | \$ -   |
| b. Maximum Amount During Reporting Period (Current Year)   |               |                    |   |  |
|  | 1             | 2                  | 3   |  |
|  | Total 2+3     | General<br>Account | Separate<br>Accounts                                      |  |
| 1. Debt  | \$ 20,463,038 | \$ 20,463,038      |   |  |
| 2. Funding Agreements  | \$ -          |                    |   |  |
| 3. Other   | \$ -          |                    |   |  |
| 4. Aggregate Total (1+2+3)   | \$ 20,463,038 | \$ 20,463,038      | \$ -  |  |
| 11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively) |               |                    |   |  |
| c. FHLB - Prepayment Obligations   |               |                    |   |  |

|                       |   |
|-----------------------|---|
|                       | Does the company have prepayment obligations under the following arrangements (YES/NO)? |
| 1. Debt               | No  |
| 2. Funding Agreements | No  |
| 3. Other              | No  |

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan  
Company input

|   | Pension Benefits |              | Postretirement Benefits |           | Special or Contractual Benefits Per SSAP No. 11 |      |
|---|------------------|--------------|-------------------------|-----------|---|------|
|   | 2023             | 2022         | 2023                    | 2022      | 2023  | 2022 |
| (4) Components of net periodic benefit cost                   |                  |              |                         |           |   |      |
| a. Service cost   |                  | \$ 121,330   |                         | \$ 3,251  |   | \$ - |
| b. Interest cost  |                  | \$ 349,895   |                         | \$ 20,620 |   | \$ - |
| c. Expected return on plan assets                             |                  | \$ (461,809) |                         | \$ -      |   | \$ - |
| d. Transition asset or obligation                             |                  | \$ -         |                         | \$ -      |   | \$ - |
| e. Gains and losses   |                  | \$ -         |                         | \$ (800)  |   | \$ - |
| f. Prior service cost or credit                               |                  | \$ -         |                         | \$ -      |   | \$ - |
| g. Gain or loss recognized due to a settlement or curtailment |                  | \$ -         |                         | \$ -      |   | \$ - |
| h. Total net periodic benefit cost                            | \$ -             | \$ 9,416     | \$ -                    | \$ 23,071 | \$ -  | \$ - |

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations  
No significant changes

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments  
No significant changes

NOTE 15 Leases  
No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk  
No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales  
None
- B. Transfer and Servicing of Financial Assets  
Not applicable
- C. Wash Sales  
(1-2) NONE

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans  
No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators  
No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

| Description for each class of asset or liability | (Level 1)    | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total        |
|--|--------------|-----------|-----------|-----------------------|--------------|
| a. Assets at fair value                          |              |           |           |                       |              |
| Common Stock                                     | \$ 1,942,826 |           |           |                       | \$ 1,942,826 |
| Parent Subsidiary                                | \$ 9,958     |           |           |                       | \$ 9,958     |
| Other Invested Assets                            | \$ 7,160,850 |           |           |                       | \$ 7,160,850 |
| Total assets at fair value/NAV                   | \$ 9,113,634 | \$ -      | \$ -      | \$ -                  | \$ 9,113,634 |

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|--|-----------|-----------|-----------|-----------------------|-------|
| b. Liabilities at fair value                     |           |           |           |                       |       |
| Total liabilities at fair value                  | \$ -      | \$ -      | \$ -      | \$ -                  | \$ -  |

(2-5) NONE

B-E NONE

NOTE 21 Other Items  
No significant changes

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:  
None

Type II – Nonrecognized Subsequent Events:  
None

NOTE 23 Reinsurance  
No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

(2-5) NONE

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses  
NONE

NOTE 26 Intercompany Pooling Arrangements  
No significant changes

NOTE 27 Structured Settlements  
No significant changes

NOTE 28 Health Care Receivables  
No significant changes

NOTE 29 Participating Policies  
No significant changes

NOTE 30 Premium Deficiency Reserves  
No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

# NOTES TO FINANCIAL STATEMENTS

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No significant changes

**NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics**  
No significant changes

**NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics**  
No significant changes

**NOTE 34 Premium & Annuity Considerations Deferred and Uncollected**  
No significant changes

**NOTE 35 Separate Accounts**  
No significant changes

**NOTE 36 Loss/Claim Adjustment Expenses**  
No significant changes

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ] No [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ X ] No [ ]
- 2.2

If yes, date of change:

01/01/2023
- 3.1

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

Yes [ ] No [ X ]
- 3.2

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

Yes [ ] No [ X ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [ ] No [ X ]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ] No [ X ]
- 4.2

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

|                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |
5.

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

Yes [ ] No [ ] N/A [ X ]
- 6.1

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

03/01/2020
- 6.2

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

12/31/2019
- 6.3

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

03/11/2021
- 6.4

By what department or departments?  
STATE OF OHIO, DEPT. OF INSURANCE
- 6.5

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

Yes [ X ] No [ ] N/A [ ]
- 6.6

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

Yes [ X ] No [ ] N/A [ ]
- 7.1

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

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

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

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [ ] No [ X ]
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

GENERAL INTERROGATORIES

9.1

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

Yes [ X ] No [ ]

9.11

If the response to 9.1 is No, please explain:  
.....

9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]

9.21

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

9.3

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

Yes [ ] No [ X ]

9.31

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

FINANCIAL

10.1

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

Yes [ ] No [ X ]

10.2

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

INVESTMENT

11.1

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

Yes [ ] No [ X ]

11.2

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

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....\$.....0

13.

Amount of real estate and mortgages held in short-term investments: .....\$.....8,559,300

14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ X ] No [ ]

14.2

If yes, please complete the following:

|   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$.....  |
| 14.22 Preferred Stock .....   | \$ .....0   | \$.....  |
| 14.23 Common Stock .....  | \$ .....9,958                                     | \$.....9,958                                       |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$.....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$.....  |
| 14.26 All Other .....   | \$ .....0   | \$.....  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....9,958                                     | \$.....9,958                                       |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$.....  |

15.1

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

Yes [ ] No [ X ]

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ X ]  
If no, attach a description with this statement.  
.....

16.

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

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....\$ .....0

16.2

Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ....\$ .....0

16.3

Total payable for securities lending reported on the liability page. ....\$ .....0

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1<br>Name of Custodian(s) | 2<br>Custodian Address                           |
|---------------------------|--|
| KEYBANK, NA .....         | 127 PUBLIC SQUARE<br>CLEVELAND, OHIO 44114 ..... |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---------------------------------|------------------|
|                                 |                  |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1   | 2                          | 3                             | 4               | 5  |
|---|----------------------------|-------------------------------|-----------------|--|
| Central Registration<br>Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
|   |                            |                               |                 |  |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:  
.....

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

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

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

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

Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

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

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

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

Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

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

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

d. The fund only or predominantly holds bonds in its portfolio.

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

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

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]
- 8.2

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

37,275,029

1.14

Total Mortgages in Good Standing

\$

37,275,029

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

37,275,029

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

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

\$

4.

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

Yes

[ X ]

No

[ ]

4.1

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

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[ ]

No

[ ]

N/A

[ X ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ X ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

| Date | Outstanding Lien Amount |
|------|-------------------------|
|      |                         |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

| 1                       | 2            | 3                 | 4                 | 5                           | 6                               | 7                            | 8                 | 9   | 10   |
|-------------------------|--------------|-------------------|-------------------|-----------------------------|---------------------------------|------------------------------|-------------------|---|--|
| NAIC<br>Company<br>Code | ID<br>Number | Effective<br>Date | Name of Reinsurer | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Business<br>Ceded | Type of Reinsurer | Certified<br>Reinsurer<br>Rating<br><br>(1 through 6) | Effective<br>Date of<br>Certified<br>Reinsurer<br>Rating |
|                         |              |                   | NONE              |                             |                                 |                              |                   |   |  |



STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.         |   |     | 1                 | Direct Business Only    |                        |  |                           |                                |                             |
|----------------------|---|-----|-------------------|-------------------------|------------------------|--|---------------------------|--------------------------------|-----------------------------|
|                      |   |     |                   | Life Contracts          |                        | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 Through 5 | 7<br>Deposit-Type Contracts |
|                      |   |     |                   | 2                       | 3                      |  |                           |                                |                             |
|                      |   |     | Active Status (a) | Life Insurance Premiums | Annuity Considerations |  |                           |                                |                             |
| 1.                   | Alabama .....   | AL  | N                 |                         |                        |  |                           | 0                              |                             |
| 2.                   | Alaska .....  | AK  | N                 |                         |                        |  |                           | 0                              |                             |
| 3.                   | Arizona .....   | AZ  | L                 |                         | 3,084                  |  |                           | 3,084                          |                             |
| 4.                   | Arkansas .....  | AR  | N                 |                         |                        |  |                           | 0                              |                             |
| 5.                   | California .....  | CA  | N                 |                         |                        |  |                           | 0                              |                             |
| 6.                   | Colorado .....  | CO  | L                 | 891                     | 27,529                 |  |                           | 28,420                         |                             |
| 7.                   | Connecticut .....   | CT  | L                 | 9,152                   | 38,976                 |  |                           | 48,128                         |                             |
| 8.                   | Delaware .....  | DE  | N                 |                         |                        |  |                           | 0                              |                             |
| 9.                   | District of Columbia .....  | DC  | N                 |                         |                        |  |                           | 0                              |                             |
| 10.                  | Florida .....   | FL  | L                 | 4,850                   | 172,947                |  |                           | 177,797                        |                             |
| 11.                  | Georgia .....   | GA  | L                 |                         |                        |  |                           | 0                              |                             |
| 12.                  | Hawaii .....  | HI  | N                 |                         |                        |  |                           | 0                              |                             |
| 13.                  | Idaho .....   | ID  | N                 |                         |                        |  |                           | 0                              |                             |
| 14.                  | Illinois .....  | IL  | L                 | 16,183                  | 1,059,444              |  |                           | 1,075,627                      |                             |
| 15.                  | Indiana .....   | IN  | L                 | 1,611                   | 75,346                 |  |                           | 76,957                         |                             |
| 16.                  | Iowa .....  | IA  | L                 | 139                     | 2,709,288              |  |                           | 2,709,427                      |                             |
| 17.                  | Kansas .....  | KS  | N                 |                         |                        |  |                           | 0                              |                             |
| 18.                  | Kentucky .....  | KY  | L                 |                         | 300                    |  |                           | 300                            |                             |
| 19.                  | Louisiana .....   | LA  | N                 |                         |                        |  |                           | 0                              |                             |
| 20.                  | Maine .....   | ME  | N                 |                         |                        |  |                           | 0                              |                             |
| 21.                  | Maryland .....  | MD  | L                 | 4                       | 1,500                  |  |                           | 1,504                          |                             |
| 22.                  | Massachusetts .....   | MA  | L                 | 659                     |                        |  |                           | 659                            |                             |
| 23.                  | Michigan .....  | MI  | L                 | 8,626                   | 218,386                |  |                           | 227,012                        |                             |
| 24.                  | Minnesota .....   | MN  | L                 | 861                     | 193,001                |  |                           | 193,862                        |                             |
| 25.                  | Mississippi .....   | MS  | N                 |                         |                        |  |                           | 0                              |                             |
| 26.                  | Missouri .....  | MO  | L                 | 77                      | 50,000                 |  |                           | 50,077                         |                             |
| 27.                  | Montana .....   | MT  | N                 |                         |                        |  |                           | 0                              |                             |
| 28.                  | Nebraska .....  | NE  | L                 | 133                     | 20,024                 |  |                           | 20,157                         |                             |
| 29.                  | Nevada .....  | NV  | L                 | 159                     |                        |  |                           | 159                            |                             |
| 30.                  | New Hampshire .....   | NH  | N                 |                         |                        |  |                           | 0                              |                             |
| 31.                  | New Jersey .....  | NJ  | L                 | 12,116                  | 269,468                |  |                           | 281,584                        |                             |
| 32.                  | New Mexico .....  | NM  | N                 |                         |                        |  |                           | 0                              |                             |
| 33.                  | New York .....  | NY  | L                 | 17,953                  | 353,665                |  |                           | 371,618                        |                             |
| 34.                  | North Carolina .....  | NC  | L                 |                         | 100                    |  |                           | 100                            |                             |
| 35.                  | North Dakota .....  | ND  | N                 |                         |                        |  |                           | 0                              |                             |
| 36.                  | Ohio .....  | OH  | L                 | 53,920                  | 689,314                |  |                           | 743,234                        |                             |
| 37.                  | Oklahoma .....  | OK  | N                 |                         |                        |  |                           | 0                              |                             |
| 38.                  | Oregon .....  | OR  | N                 |                         |                        |  |                           | 0                              |                             |
| 39.                  | Pennsylvania .....  | PA  | L                 | 154,978                 | 2,778,549              |  |                           | 2,933,527                      |                             |
| 40.                  | Rhode Island .....  | RI  | N                 |                         |                        |  |                           | 0                              |                             |
| 41.                  | South Carolina .....  | SC  | L                 |                         | 600                    |  |                           | 600                            |                             |
| 42.                  | South Dakota .....  | SD  | N                 |                         |                        |  |                           | 0                              |                             |
| 43.                  | Tennessee .....   | TN  | L                 |                         |                        |  |                           | 0                              |                             |
| 44.                  | Texas .....   | TX  | L                 |                         |                        |  |                           | 0                              |                             |
| 45.                  | Utah .....  | UT  | N                 |                         |                        |  |                           | 0                              |                             |
| 46.                  | Vermont .....   | VT  | N                 |                         |                        |  |                           | 0                              |                             |
| 47.                  | Virginia .....  | VA  | L                 | 1,132                   | 2,575                  |  |                           | 3,707                          |                             |
| 48.                  | Washington .....  | WA  | N                 |                         |                        |  |                           | 0                              |                             |
| 49.                  | West Virginia .....   | WV  | L                 | 280                     |                        |  |                           | 280                            |                             |
| 50.                  | Wisconsin .....   | WI  | L                 | 6,700                   | 825,965                |  |                           | 832,665                        |                             |
| 51.                  | Wyoming .....   | WY  | N                 |                         |                        |  |                           | 0                              |                             |
| 52.                  | American Samoa .....  | AS  | N                 |                         |                        |  |                           | 0                              |                             |
| 53.                  | Guam .....  | GU  | N                 |                         |                        |  |                           | 0                              |                             |
| 54.                  | Puerto Rico .....   | PR  | N                 |                         |                        |  |                           | 0                              |                             |
| 55.                  | U.S. Virgin Islands .....   | VI  | N                 |                         |                        |  |                           | 0                              |                             |
| 56.                  | Northern Mariana Islands .....  | MP  | N                 |                         |                        |  |                           | 0                              |                             |
| 57.                  | Canada .....  | CAN | N                 |                         |                        |  |                           | 0                              |                             |
| 58.                  | Aggregate Other Aliens .....  | OT  | XXX               | 0                       | 0                      | 0  | 0                         | 0                              | 0                           |
| 59.                  | Subtotal .....  | XXX |                   | 290,424                 | 9,490,061              | 0  | 0                         | 9,780,485                      | 0                           |
| 90.                  | Reporting entity contributions for employee benefits plans .....                            | XXX |                   |                         |                        |  |                           | 0                              |                             |
| 91.                  | Dividends or refunds applied to purchase paid-up additions and annuities.....               | XXX |                   | 75,436                  |                        |  |                           | 75,436                         |                             |
| 92.                  | Dividends or refunds applied to shorten endowment or premium paying period.....             | XXX |                   | 687                     |                        |  |                           | 687                            |                             |
| 93.                  | Premium or annuity considerations waived under disability or other contract provisions..... | XXX |                   |                         |                        |  |                           | 0                              |                             |
| 94.                  | Aggregate or other amounts not allocable by State.....                                      | XXX |                   | 0                       | 0                      | 0  | 0                         | 0                              | 0                           |
| 95.                  | Totals (Direct Business).....   | XXX |                   | 366,547                 | 9,490,061              | 0  | 0                         | 9,856,608                      | 0                           |
| 96.                  | Plus Reinsurance Assumed.....   | XXX |                   |                         |                        |  |                           | 0                              |                             |
| 97.                  | Totals (All Business).....  | XXX |                   | 366,547                 | 9,490,061              | 0  | 0                         | 9,856,608                      | 0                           |
| 98.                  | Less Reinsurance Ceded.....   | XXX |                   | 0                       |                        |  |                           | 0                              |                             |
| 99.                  | Totals (All Business) less Reinsurance Ceded .....  | XXX |                   | 366,547                 | 9,490,061              | 0  | 0                         | 9,856,608                      | 0                           |
| DETAILS OF WRITE-INS |   |     |                   |                         |                        |  |                           |                                |                             |
| 58001.               | .....   | XXX |                   |                         |                        |  |                           |                                |                             |
| 58002.               | .....   | XXX |                   |                         |                        |  |                           |                                |                             |
| 58003.               | .....   | XXX |                   |                         |                        |  |                           |                                |                             |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page .....                         | XXX |                   | 0                       | 0                      | 0  | 0                         | 0                              | 0                           |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....                          | XXX |                   | 0                       | 0                      | 0  | 0                         | 0                              | 0                           |
| 9401.                | .....   | XXX |                   |                         |                        |  |                           |                                |                             |
| 9402.                | .....   | XXX |                   |                         |                        |  |                           |                                |                             |
| 9403.                | .....   | XXX |                   |                         |                        |  |                           |                                |                             |
| 9498.                | Summary of remaining write-ins for Line 94 from overflow page .....                         | XXX |                   | 0                       | 0                      | 0  | 0                         | 0                              | 0                           |
| 9499.                | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....                             | XXX |                   | 0                       | 0                      | 0  | 0                         | 0                              | 0                           |

(a) Active Status Counts:

|  |    |  |    |
|--|----|--|----|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....                    | 27 | 4. Q - Qualified - Qualified or accredited reinsurer.....                  | 0  |
| 2. R - Registered - Non-domiciled RRGs.....  | 0  | 5. N - None of the above - Not allowed to write business in the state..... | 30 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... | 0  |  |    |

Schedule Y - Part 1

**N O N E**

Schedule Y - Part 1A - Detail of Insurance Holding Company System

**N O N E**

Schedule Y - Part 1A - Explanations

**N O N E**

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

|  | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....   | NO       |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....  | NO       |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....   | NO       |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....   | NO       |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....   | NO       |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....   | NO       |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....   | NO       |
| 8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption. .... | N/A      |

AUGUST FILING

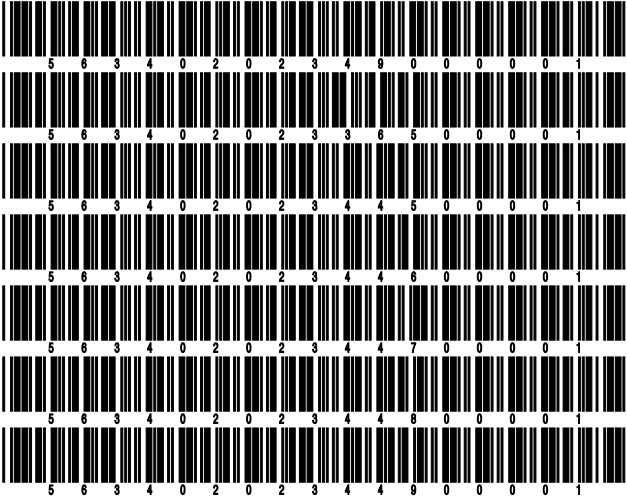
|  |     |
|--|-----|
| 9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .... | N/A |
|--|-----|

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- 5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- 7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

|       |   | 1              | 2           |
|-------|---|----------------|-------------|
|       |   | Current        | December 31 |
|       |   | Statement Date | Prior Year  |
| 2504. | Account Payable LL .....                                      |                | 0           |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 0              | 0           |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SCHEDULE A - VERIFICATION

Real Estate

|  | 1            | 2                               |
|--|--------------|---------------------------------|
|  | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                           | 753,839      | 812,798                         |
| 2. Cost of acquired:   |              |                                 |
| 2.1 Actual cost at time of acquisition .....   |              |                                 |
| 2.2 Additional investment made after acquisition .....                                     |              |                                 |
| 3. Current year change in encumbrances .....   |              | 0                               |
| 4. Total gain (loss) on disposals .....  |              |                                 |
| 5. Deduct amounts received on disposals .....  |              |                                 |
| 6. Total foreign exchange change in book/adjusted carrying value .....                     |              | 0                               |
| 7. Deduct current year's other than temporary impairment recognized .....                  |              | 0                               |
| 8. Deduct current year's depreciation .....  | 14,740       | 58,959                          |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) ..... | 739,099      | 753,839                         |
| 10. Deduct total nonadmitted amounts .....   |              | 0                               |
| 11. Statement value at end of current period (Line 9 minus Line 10)                        | 739,099      | 753,839                         |

SCHEDULE B - VERIFICATION

Mortgage Loans

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 35,714,386   | 28,193,815                      |
| 2. Cost of acquired:  |              |                                 |
| 2.1 Actual cost at time of acquisition .....  | 3,500,000    | 13,450,900                      |
| 2.2 Additional investment made after acquisition .....  |              | 0                               |
| 3. Capitalized deferred interest and other .....  |              | 0                               |
| 4. Accrual of discount .....  |              | 0                               |
| 5. Unrealized valuation increase (decrease) .....   |              | 0                               |
| 6. Total gain (loss) on disposals .....   |              |                                 |
| 7. Deduct amounts received on disposals .....   | 1,939,357    | 5,930,329                       |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  |              | 0                               |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |              | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....  |              | 0                               |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 37,275,029   | 35,714,386                      |
| 12. Total valuation allowance .....   |              |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....   | 37,275,029   | 35,714,386                      |
| 14. Deduct total nonadmitted amounts .....  |              | 0                               |
| 15. Statement value at end of current period (Line 13 minus Line 14)  | 37,275,029   | 35,714,386                      |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|  | 1            | 2                               |
|--|--------------|---------------------------------|
|  | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 6,827,650    | 9,650,063                       |
| 2. Cost of acquired:   |              |                                 |
| 2.1 Actual cost at time of acquisition .....   |              | 1,013,840                       |
| 2.2 Additional investment made after acquisition .....                                       | 12,578       | 0                               |
| 3. Capitalized deferred interest and other .....   |              | 0                               |
| 4. Accrual of discount .....   |              | 0                               |
| 5. Unrealized valuation increase (decrease) .....  | 320,622      | (1,781,207)                     |
| 6. Total gain (loss) on disposals .....  |              | 469,330                         |
| 7. Deduct amounts received on disposals .....  |              | 2,524,373                       |
| 8. Deduct amortization of premium and depreciation .....                                     |              | 3                               |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       |              | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....                   |              | 0                               |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 7,160,850    | 6,827,650                       |
| 12. Deduct total nonadmitted amounts .....   |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 7,160,850    | 6,827,650                       |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 490,516,343  | 469,393,810                     |
| 2. Cost of bonds and stocks acquired .....  | 8,446,128    | 73,246,548                      |
| 3. Accrual of discount .....  | 79,436       | 252,870                         |
| 4. Unrealized valuation increase (decrease) .....   | 27,058       | 132,642                         |
| 5. Total gain (loss) on disposals .....   | 21,025       | 1,053,225                       |
| 6. Deduct consideration for bonds and stocks disposed of .....  | 5,742,808    | 53,150,411                      |
| 7. Deduct amortization of premium .....   | 304,507      | 1,328,318                       |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    |              | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                                 |              | 0                               |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... |              | 915,977                         |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 493,042,675  | 490,516,343                     |
| 12. Deduct total nonadmitted amounts .....  |              | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 493,042,675  | 490,516,343                     |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation                    | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS                               |   |  |  |  |   |  |   |   |
| 1. NAIC 1 (a) .....                 | 273,181,012   | 7,511,038                                      | 4,360,447                                      | (225,073)  | 276,106,530   |  |   | 273,181,012   |
| 2. NAIC 2 (a) .....                 | 201,470,205   | 935,090  | 1,171,936                                      |  | 201,233,359   |  |   | 201,470,205   |
| 3. NAIC 3 (a) .....                 | 9,249,997   |  |  |  | 9,249,997   |  |   | 9,249,997   |
| 4. NAIC 4 (a) .....                 | 0   |  |  |  | 0   |  |   |   |
| 5. NAIC 5 (a) .....                 | 250,000   |  |  |  | 250,000   |  |   | 250,000   |
| 6. NAIC 6 (a) .....                 | 0   |  |  |  | 0   |  |   |   |
| 7. Total Bonds                      | 484,151,214   | 8,446,128                                      | 5,532,383                                      | (225,073)  | 486,839,886   | 0  | 0   | 484,151,214   |
| PREFERRED STOCK                     |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     | 1,250,000   |  |  |  | 1,250,000   |  |   | 1,250,000   |
| 9. NAIC 2 .....                     | 3,000,000   |  |  |  | 3,000,000   |  |   | 3,000,000   |
| 10. NAIC 3 .....                    | 0   |  |  |  | 0   |  |   |   |
| 11. NAIC 4 .....                    | 0   |  |  |  | 0   |  |   |   |
| 12. NAIC 5 .....                    | 0   |  |  |  | 0   |  |   |   |
| 13. NAIC 6 .....                    | 0   |  |  |  | 0   |  |   |   |
| 14. Total Preferred Stock .....     | 4,250,000   | 0  | 0  | 0  | 4,250,000   | 0  | 0   | 4,250,000   |
| 15. Total Bonds and Preferred Stock | 488,401,214   | 8,446,128                                      | 5,532,383                                      | (225,073)  | 491,089,886   | 0  | 0   | 488,401,214   |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

|                   | 1                               | 2         | 3           | 4                                  | 5  |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|--|
|                   | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 7709999999 Totals | 8,559,300                       | xxx       | 8,559,300   |                                    |  |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 6,781,000    | 0                               |
| 2. Cost of short-term investments acquired .....  | 1,778,300    | 6,781,000                       |
| 3. Accrual of discount .....  |              | 0                               |
| 4. Unrealized valuation increase (decrease) .....   |              | 0                               |
| 5. Total gain (loss) on disposals .....   |              | 0                               |
| 6. Deduct consideration received on disposals .....                                       |              | 0                               |
| 7. Deduct amortization of premium .....   |              | 0                               |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |              | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 |              | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 8,559,300    | 6,781,000                       |
| 11. Deduct total nonadmitted amounts .....  |              | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 8,559,300    | 6,781,000                       |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives

**N O N E**

Schedule E - Part 2 - Verification - Cash Equivalents

**N O N E**

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**



## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

[illegible]

## SCHEDULE BA - PART 2

[illegible]

## SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1  | 2   | 3       | 4                     | 5                | 6                         | 7                    | 8                    | 9                                       | 10  |
|--|---|---------|-----------------------|------------------|---------------------------|----------------------|----------------------|---|---|
| CUSIP Identification   | Description                                     | Foreign | Date Acquired         | Name of Vendor   | Number of Shares of Stock | Actual Cost          | Par Value            | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 03881N-AE-7 .....  | ARBOR REALTY SENIOR INC .....                   | .....   | .....03/17/2023 ..... | KEYBANK NA ..... | .....                     | .....500,000 .....   | .....500,000 .....   | .....0 .....                            | 1.F FE .....  |
| 12526W-AA-7 .....  | CASCADE FUNDING MORTGAGE TRUST .....            | .....   | .....01/26/2023 ..... | KEYBANK NA ..... | .....                     | .....799,221 .....   | .....814,493 .....   | .....85 .....                           | 1.A FE .....  |
| 12653V-AA-4 .....  | CREDIT SUISSE MORTGAGE TRUST .....              | .....   | .....02/09/2023 ..... | KEYBANK NA ..... | .....                     | .....1,496,250 ..... | .....1,500,000 ..... | .....5,666 .....                        | 1.A FE .....  |
| 17322V-AV-8 .....  | CITIGROUP COMMERCIAL MORTGAGE TRUST .....       | .....   | .....02/03/2023 ..... | KEYBANK NA ..... | .....                     | .....1,941,250 ..... | .....2,000,000 ..... | .....429 .....                          | 1.A FE .....  |
| 31737K-AD-2 .....  | FINANCE OF AMERICA STRUCTURED .....             | .....   | .....01/25/2023 ..... | KEYBANK NA ..... | .....                     | .....409 .....       | .....409 .....       | .....0 .....                            | 1.C FE .....  |
| 317380-AC-7 .....  | FINANCE OF AMERICA HEOM BUYOUT .....            | .....   | .....01/12/2023 ..... | KEYBANK NA ..... | .....                     | .....954,592 .....   | .....1,000,000 ..... | .....2,361 .....                        | 1.D FE .....  |
| 31738Q-AB-2 .....  | FINANCE AMERICA STRUCTURED SECS TR .....        | .....   | .....01/25/2023 ..... | KEYBANK NA ..... | .....                     | .....1,293 .....     | .....1,293 .....     | .....0 .....                            | 1.C FE .....  |
| 317395-AB-7 .....  | FINANCE AMERICA STRUCTURED SECS TR .....        | .....   | .....01/25/2023 ..... | KEYBANK NA ..... | .....                     | .....2,460 .....     | .....2,460 .....     | .....0 .....                            | 1.C FE .....  |
| 317395-AB-7 .....  | FINANCE AMERICA STRUCTURED SECS TR .....        | .....   | .....02/27/2023 ..... | KEYBANK NA ..... | .....                     | .....491 .....       | .....491 .....       | .....0 .....                            | 1.C FE .....  |
| 317395-AB-7 .....  | FINANCE AMERICA STRUCTURED SECS TR .....        | .....   | .....03/15/2023 ..... | KEYBANK NA ..... | .....                     | .....636 .....       | .....636 .....       | .....0 .....                            | 1.C FE .....  |
| 31739M-AB-0 .....  | FINANCE AMERICA STRUCTURED SECS TR .....        | .....   | .....01/25/2023 ..... | KEYBANK NA ..... | .....                     | .....301 .....       | .....301 .....       | .....0 .....                            | 1.C FE .....  |
| 31739M-AB-0 .....  | FINANCE AMERICA STRUCTURED SECS TR .....        | .....   | .....02/27/2023 ..... | KEYBANK NA ..... | .....                     | .....301 .....       | .....301 .....       | .....0 .....                            | 1.C FE .....  |
| 31739M-AB-0 .....  | FINANCE AMERICA STRUCTURED SECS TR .....        | .....   | .....03/15/2023 ..... | KEYBANK NA ..... | .....                     | .....301 .....       | .....301 .....       | .....0 .....                            | 1.C FE .....  |
| 31740C-AB-9 .....  | FIN AMER STR SECS TR .....                      | .....   | .....01/25/2023 ..... | KEYBANK NA ..... | .....                     | .....466 .....       | .....466 .....       | .....0 .....                            | 1.C FE .....  |
| 53161D-AA-3 .....  | OASIS SECURITISATION .....                      | .....   | .....02/13/2023 ..... | KEYBANK NA ..... | .....                     | .....999,600 .....   | .....1,000,000 ..... | .....0 .....                            | 1.G FE .....  |
| 677071-AB-8 .....  | OHANA MILITARY COMINTYS LLC BOND SER A CL ..... | .....   | .....03/10/2023 ..... | KEYBANK NA ..... | .....                     | .....6,867 .....     | .....6,867 .....     | .....0 .....                            | 1.D FE .....  |
| 678858-BN-0 .....  | OKLAHOMA GAS & ELECT CO .....                   | .....   | .....01/13/2023 ..... | KEYBANK NA ..... | .....                     | .....806,600 .....   | .....1,000,000 ..... | .....7,800 .....                        | 1.G FE .....  |
| 761713-BA-3 .....  | REYNOLDS AMERICAN INC .....                     | .....   | .....02/16/2023 ..... | KEYBANK NA ..... | .....                     | .....935,090 .....   | .....1,000,000 ..... | .....158 .....                          | 2.B FE .....  |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |   |         |                       |                  |                           | 8,446,128            | 8,828,017            | 16,499                                  | XXX   |
| 2509999997. Total - Bonds - Part 3   |   |         |                       |                  |                           | 8,446,128            | 8,828,017            | 16,499                                  | XXX   |
| 2509999998. Total - Bonds - Part 5   |   |         |                       |                  |                           | XXX                  | XXX                  | XXX                                     | XXX   |
| 2509999999. Total - Bonds  |   |         |                       |                  |                           | 8,446,128            | 8,828,017            | 16,499                                  | XXX   |
| 4509999997. Total - Preferred Stocks - Part 3                              |   |         |                       |                  |                           | 0                    | XXX                  | 0                                       | XXX   |
| 4509999998. Total - Preferred Stocks - Part 5                              |   |         |                       |                  |                           | XXX                  | XXX                  | XXX                                     | XXX   |
| 4509999999. Total - Preferred Stocks                                       |   |         |                       |                  |                           | 0                    | XXX                  | 0                                       | XXX   |
| 5989999997. Total - Common Stocks - Part 3                                 |   |         |                       |                  |                           | 0                    | XXX                  | 0                                       | XXX   |
| 5989999998. Total - Common Stocks - Part 5                                 |   |         |                       |                  |                           | XXX                  | XXX                  | XXX                                     | XXX   |
| 5989999999. Total - Common Stocks  |   |         |                       |                  |                           | 0                    | XXX                  | 0                                       | XXX   |
| 5999999999. Total - Preferred and Common Stocks                            |   |         |                       |                  |                           | 0                    | XXX                  | 0                                       | XXX   |
| 6009999999 - Totals  |   |         |                       |                  |                           | 8,446,128            | XXX                  | 16,499                                  | XXX   |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1  | 2  | 3            | 4                | 5                             | 6                               | 7                  | 8         | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20  | 21   | 22   |
|--|--|--------------|------------------|-------------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
|  |  |              |                  |                               |                                 |                    |           |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |   |  |  |
| CUSIP Identification                                 | Description                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser          | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3137BR-ZF-5  | FREDDIE MAC .....                              |              | 03/31/2023       | PRINCIPAL .....               |                                 | 11,697             | 11,697    | 11,960         | 11,697   | 0  | 0  | 0   | 0   | 0   | 11,697  | 0  | 0   | 0                                   | 58  | 02/15/2046                                     | 1.A FE   |
| ..3137BS-WH-2  | FREDDIE MAC .....                              |              | 03/15/2023       | PRINCIPAL .....               |                                 | 31,363             | 31,363    | 32,382         | 32,307   | 0  | 0  | 0   | 0   | 0   | 32,307  | 0  | (944)                                     | (944)                               | 167   | 02/15/2044                                     | 1.A FE   |
| ..3139SW-US-7  | FHLNC CMO 3005 SW INV FLT .....                |              | 03/31/2023       | PRINCIPAL .....               |                                 | 76                 | 76        | 83             | 77   | 0  | 0  | 0   | 0   | 0   | 77  | 0  | (1)                                       | (1)                                 | 1   | 07/15/2035                                     | 1.A FE   |
| ..31397N-UG-8  | FNMA CMO 2009-19 TD .....                      |              | 03/31/2023       | PRINCIPAL .....               |                                 | 2,728              | 2,728     | 2,761          | 2,728  | 0  | 0  | 0   | 0   | 0   | 2,728   | 0  | 0   | 0                                   | 24  | 08/25/2036                                     | 1.A FE   |
| ..3620ZE-V9-7  | GNMA CMO 2 MJM 4240 .....                      |              | 03/31/2023       | PRINCIPAL .....               |                                 | 612                | 612       | 658            | 612  | 0  | 0  | 0   | 0   | 0   | 612   | 0  | 0   | 0                                   | 4   | 09/20/2038                                     | 1.A FE   |
| ..38373M-B8-2  | GNMA CMO PAC 2007-16 PS INV FLT .....          |              | 03/31/2023       | PRINCIPAL .....               |                                 | 1,050              | 1,050     | 1,560          | 1,049  | 0  | 0  | 0   | 0   | 0   | 1,049   | 0  | 1   | 1                                   | 13  | 04/20/2037                                     | 1.A FE   |
| ..38373V-WM-8  | GNMA 2002-63 CL NU .....                       |              | 02/28/2023       | PRINCIPAL .....               |                                 | 31,936             | 31,936    | 32,930         | 31,936   | 0  | 0  | 0   | 0   | 0   | 31,936  | 0  | 0   | 0                                   | 421   | 09/20/2032                                     | 1.A FE   |
| ..38374T-RK-2  | GNMA CMO TAC 2009-22 JL .....                  |              | 03/31/2023       | PRINCIPAL .....               |                                 | 1,561              | 1,561     | 1,583          | 1,561  | 0  | 0  | 0   | 0   | 0   | 1,561   | 0  | 0   | 0                                   | 9   | 04/20/2039                                     | 1.A FE   |
| ..38374U-BP-5  | GNMA CMO 2009-32 AB .....                      |              | 03/31/2023       | PRINCIPAL .....               |                                 | 1,317              | 1,317     | 1,389          | 1,317  | 0  | 0  | 0   | 0   | 0   | 1,317   | 0  | 0   | 0                                   | 9   | 05/16/2039                                     | 1.A FE   |
| ..38374U-CJ-8  | GNMA CMO PAC 2009-32 AP .....                  |              | 03/31/2023       | PRINCIPAL .....               |                                 | 1,266              | 1,266     | 1,266          | 1,266  | 0  | 0  | 0   | 0   | 0   | 1,266   | 0  | 0   | 0                                   | 9   | 05/16/2039                                     | 1.A FE   |
| ..38375Y-NF-5  | GNMA CMO PAC 2008-79 CS .....                  |              | 03/31/2023       | PRINCIPAL .....               |                                 | 1,341              | 1,341     | 1,359          | 1,341  | 0  | 0  | 0   | 0   | 0   | 1,341   | 0  | 0   | 0                                   | 5   | 06/20/2035                                     | 1.A FE   |
| ..38377L-PX-0  | GNMA CMO 2010-128 CY .....                     |              | 03/31/2023       | PRINCIPAL .....               |                                 | 1,717              | 1,717     | 1,715          | 1,716  | 0  | 0  | 0   | 0   | 0   | 1,716   | 0  | 1   | 1                                   | 10  | 08/20/2039                                     | 1.A FE   |
| ..38380K-UN-3  | GOVERNMENT NATL MTG ASSN .....                 |              | 03/31/2023       | PRINCIPAL .....               |                                 | 47,742             | 47,742    | 48,905         | 48,833   | 0  | 0  | 0   | 0   | 0   | 48,833  | 0  | (1,092)                                   | (1,092)                             | 147   | 10/20/2047                                     | 1.A FE   |
| ..38380N-SB-1  | GOVERNMENT NATL MTG ASSN .....                 |              | 03/31/2023       | PRINCIPAL .....               |                                 | 13,850             | 13,850    | 14,534         | 14,464   | 0  | 0  | 0   | 0   | 0   | 14,464  | 0  | (614)                                     | (614)                               | 31  | 10/16/2061                                     | 1.A FE   |
| ..38380P-SW-5  | GOVERNMENT NATL MTG ASSN .....                 |              | 03/31/2023       | PRINCIPAL .....               |                                 | 8,298              | 8,298     | 8,423          | 8,410  | 0  | 0  | 0   | 0   | 0   | 8,410   | 0  | (112)                                     | (112)                               | 21  | 02/16/2062                                     | 1.A FE   |
| ..38380P-VF-8  | GOVERNMENT NATL MTG ASSN .....                 |              | 03/31/2023       | PRINCIPAL .....               |                                 | 16,480             | 16,480    | 16,933         | 16,480   | 0  | 0  | 0   | 0   | 0   | 16,480  | 0  | 0   | 0                                   | 70  | 05/16/2061                                     | 1.A FE   |
| ..38380T-B7-0  | GOVERNMENT NATIONAL MORT GNR 2017-107 T .....  |              | 03/31/2023       | PRINCIPAL .....               |                                 | 42,900             | 42,900    | 43,483         | 42,900   | 0  | 0  | 0   | 0   | 0   | 42,900  | 0  | 0   | 0                                   | 205   | 01/20/2047                                     | 1.A FE   |
| ..38382G-YB-2  | GNMA 2020-97 BM .....                          |              | 03/31/2023       | PRINCIPAL .....               |                                 | 196,816            | 196,816   | 199,553        | 196,816  | 0  | 0  | 0   | 0   | 0   | 196,816   | 0  | 0   | 0                                   | 487   | 09/20/2047                                     | 1.A FE   |
| 0309999999. Subtotal - Bonds - All Other Governments |  |              |                  |                               |                                 | 412,749            | 412,749   | 421,548        | 415,509  | 0  | 0  | 0   | 0   | 0   | 415,509   | 0  | (2,760)                                   | (2,760)                             | 1,691   | XXX  | XXX  |
| ..442331-QM-9  | HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/ ..... |              | 03/06/2023       | PARTIAL CALLED SECURITY ..... |                                 | 55,000             | 55,000    | 55,000         | 61,262   | 0  | 0  | 0   | 0   | 0   | 61,262  | 0  | (6,262)                                   | (6,262)                             | 0   | 03/01/2032                                     | 1.D FE   |
| ..665250-BX-3  | NORTHERN ILL MUN PWIR AGY .....                |              | 01/03/2023       | PARTIAL CALLED SECURITY ..... |                                 | 40,000             | 40,000    | 40,000         | 40,000   | 0  | 0  | 0   | 0   | 0   | 40,000  | 0  | 0   | 0                                   | 0   | 01/01/2030                                     | 1.G FE   |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |  |              |                  |                               |                                 | 95,000             | 95,000    | 95,000         | 101,262  | 0  | 0  | 0   | 0   | 0   | 101,262   | 0  | (6,262)                                   | (6,262)                             | 0   | XXX  | XXX  |
| ..006346-AS-9  | ADAMS OUTDOOR ADVERTISING LP .....             |              | 03/15/2023       | PRINCIPAL .....               |                                 | 6,372              | 6,372     | 6,436          | 6,389  | 0  | 0  | 0   | 0   | 0   | 6,389   | 0  | (17)                                      | (17)                                | 51  | 11/15/2048                                     | 1.F FE   |
| ..00726L-AA-4  | ADOMNI INC .....                               |              | 01/19/2023       | PRINCIPAL PAYMENT .....       |                                 | 41,667             | 41,667    | 41,667         | 41,667   | 0  | 0  | 0   | 0   | 0   | 41,667  | 0  | 0   | 0                                   | 0   | 10/15/2024                                     | 1.E FE   |
| ..00726L-AA-4  | ADOMNI INC .....                               |              | 02/15/2023       | PRINCIPAL PAYMENT .....       |                                 | 41,667             | 41,667    | 1,984          | 41,667   | 0  | 0  | 0   | 0   | 0   | 41,667  | 0  | 0   | 0                                   | 0   | 10/15/2024                                     | 1.E FE   |
| ..00726L-AA-4  | ADOMNI INC .....                               |              | 03/15/2023       | PRINCIPAL PAYMENT .....       |                                 | 41,667             | 41,667    | 43,651         | 41,667   | 0  | 0  | 0   | 0   | 0   | 41,667  | 0  | 0   | 0                                   | 0   | 10/15/2024                                     | 1.E FE   |
| ..009090-AA-9  | AIR CANADA .....                               |              | 03/15/2023       | PRINCIPAL PAYMENT .....       |                                 | 12,064             | 12,064    | 11,641         | 11,862   | 0  | 0  | 0   | 0   | 0   | 11,862  | 0  | 203                                       | 203                                 | 0   | 03/15/2027                                     | 1.F FE   |
| ..038923-AS-7  | ARBOR REALTY TRUST INC .....                   |              | 03/20/2023       | CALLED .....                  |                                 | 500,000            | 500,000   | 500,000        | 500,000  | 0  | 0  | 0   | 0   | 0   | 500,000   | 0  | 0   | 0                                   | 15,556  | 04/30/2023                                     | 1.F PL   |
| ..05178T-AA-9  | AURORA MILITARY HSG III LLC .....              |              | 01/17/2023       | PRINCIPAL PAYMENT .....       |                                 | 12,569             | 12,569    | 14,141         | 13,677   | 0  | 0  | 0   | 0   | 0   | 13,677  | 0  | (1,107)                                   | (1,107)                             | 0   | 07/15/2034                                     | 1.F FE   |
| ..10638N-AA-6  | BREAN .....                                    |              | 03/27/2023       | PRINCIPAL .....               |                                 | 28,689             | 28,689    | 27,321         | 27,565   | 0  | 0  | 0   | 0   | 0   | 27,565  | 0  | 1,124                                     | 1,124                               | 78  | 02/25/2062                                     | 1.A FE   |
| ..10948V-AE-5  | BRIGHTWOOD CAPITAL .....                       |              | 01/11/2023       | CALLED .....                  |                                 | 800,000            | 800,000   | 800,000        | 800,000  | 0  | 0  | 0   | 0   | 0   | 800,000   | 0  | 0   | 0                                   | 1,667   | 12/15/2028                                     | 1.C FE   |
| ..11042C-AA-8  | BRITISH AIRWAYS .....                          |              | 03/15/2023       | PRINCIPAL PAYMENT .....       |                                 | 14,551             | 14,551    | 14,788         | 14,762   | 0  | 0  | 0   | 0   | 0   | 14,762  | 0  | (210)                                     | (210)                               | 0   | 09/15/2036                                     | 1.F FE   |
| ..12327B-AA-4  | BUSINESS JET SECURITIES LLC .....              |              | 03/15/2023       | PRINCIPAL .....               |                                 | 58,498             | 58,498    | 36,476         | 36,962   | 0  | 0  | 0   | 0   | 0   | 36,962  | 0  | 21,536                                    | 21,536                              | 117   | 04/15/2036                                     | 1.G FE   |
| ..12526W-AA-7  | CASCADE FUNDING MORTGAGE TRUST .....           |              | 03/27/2023       | PRINCIPAL .....               |                                 | 53,757             | 53,757    | 52,749         | 52,758   | 0  | 0  | 0   | 0   | 0   | 52,758  | 0  | 999                                       | 999                                 | 261   | 05/25/2037                                     | 1.A FE   |
| ..125509-AG-4  | CIGNA CORPORATION .....                        |              | 01/17/2023       | MATURED .....                 |                                 | 100,000            | 100,000   | 100,000        | 100,000  | 0  | 0  | 0   | 0   | 0   | 100,000   | 0  | 0   | 0                                   | 4,150   | 01/15/2023                                     | 2.A FE   |
| ..125509-AH-2  | CIGNA CORPORATION NOTES .....                  |              | 03/01/2023       | MATURED .....                 |                                 | 200,000            | 200,000   | 200,000        | 199,986  | 0  | 14   | 0   | 14  | 0   | 200,000   | 0  | 0   | 0                                   | 7,650   | 03/01/2023                                     | 2.A FE   |
| ..12575A-AB-3  | CMFT NET LEASE MASTER ISSUER LLC .....         |              | 03/20/2023       | PRINCIPAL .....               |                                 | 7,930              | 7,930     | 8,158          | 8,147  | 0  | 0  | 0   | 0   | 0   | 8,147   | 0  | (217)                                     | (217)                               | 34  | 07/20/2051                                     | 1.A FE   |
| ..12653V-AA-4  | CREDIT SUISSE MORTGAGE TRUST .....             |              | 02/15/2023       | PRINCIPAL PAYMENT .....       |                                 | 3,723              | 3,723     | 3,713          | 3,713  | 0  | 0  | 0   | 0   | 0   | 3,713   | 0  | 9   | 9                                   | 0   | 05/15/2036                                     | 1.A FE   |
| ..12665U-AA-2  | CVS PASS-THROUGH TRUST .....                   |              | 03/10/2023       | PRINCIPAL .....               |                                 | 4,963              | 4,963     | 4,967          | 4,959  | 0  | 0  | 0   | 0   | 0   | 4,959   | 0  | 4   | 4                                   | 84  | 01/10/2036                                     | 2.B FE   |
| ..12665U-AA-2  | CVS PASS-THROUGH TRUST .....                   |              | 03/10/2023       | PRINCIPAL .....               |                                 | 6,146              | 6,146     | 6,359          | 6,294  | 0  | 0  | 0   | 0   | 0   | 6,294   | 0  | (148)                                     | (148)                               | 0   | 01/10/2036                                     | 2.B FE   |
| ..14856G-AA-8  | CASTLELAKE AIRCRAFT SECURITIZATION TRUST ..... |              | 03/15/2023       | PRINCIPAL .....               |                                 | 35,647             | 35,647    | 36,940         | 36,872   | 0  | 0  | 0   | 0   | 0   | 36,872  | 0  | (1,224)                                   | (1,224)                             | 184   | 01/15/2046                                     | 1.G FE   |
| ..260543-BE-2  | DOW CHEMICAL CORP. ....                        |              | 03/01/2023       | MATURED .....                 |                                 | 200,000            | 200,000   | 200,000        | 199,990  | 0  | 10   | 0   | 10  | 0   | 200,000   | 0  | 0   | 0                                   | 7,375   | 03/01/2023                                     | 2.A FE   |
| ..260543-BE-2  | DOW CHEMICAL CORP. ....                        |              | 03/01/2023       | MATURED .....                 |                                 | 150,000            | 150,000   | 150,000        | 149,997  | 0  | 3  | 0   | 3   | 0   | 150,000   | 0  | 0   | 0                                   | 5,531   | 03/01/2023                                     | 2.A FE   |
| ..31737K-AD-2  | FINANCE OF AMERICA STRUCTURED .....            |              | 03/28/2023       | PRINCIPAL .....               |                                 | 12,234             | 12,234    | 11,009         | 11,024   | 0  | 0  | 0   | 0   | 0   | 11,024  | 0  | 1,210                                     | 1,210                               | 4   | 01/25/2057                                     | 1.C FE   |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1                     | 2   | 3        | 4             | 5                                    | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|---|----------|---------------|--------------------------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |   |          |               |                                      |                           |                |           |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                                   | For-eign | Disposal Date | Name of Purchaser                    | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..31737K-AD-2         | FINANCE OF AMERICA STRUCTURED .....           |          | 03/28/2023    | PRINCIPAL .....                      |                           | 3              | 3         | 3           | 3  | 0   | 0   | 0  | 0  | 0  | 3  | 0  | 0                                | 0                             | 0   | 01/25/2057                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 13,688         | 13,688    | 13,598      | 13,647                                   | 0   | 0   | 0  | 0  | 0  | 13,647   | 0  | 41                               | 41                            | 19  | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 1              | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 2              | 2         | 2           | 2  | 0   | 0   | 0  | 0  | 0  | 2  | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 5              | 5         | 5           | 5  | 0   | 0   | 0  | 0  | 0  | 5  | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 4              | 4         | 4           | 4  | 0   | 0   | 0  | 0  | 0  | 4  | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 5              | 5         | 5           | 5  | 0   | 0   | 0  | 0  | 0  | 5  | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 5              | 5         | 5           | 5  | 0   | 0   | 0  | 0  | 0  | 5  | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 5              | 5         | 5           | 5  | 0   | 0   | 0  | 0  | 0  | 5  | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..31738Q-AB-2         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 19             | 19        | 19          | 19                                       | 0   | 0   | 0  | 0  | 0  | 19   | 0  | 0                                | 0                             | 0   | 07/25/2024                        | 1.C FE   |
| ..317395-AB-7         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 11,233         | 11,233    | 11,016      | 11,023                                   | 0   | 0   | 0  | 0  | 0  | 11,023   | 0  | 210                              | 210                           | 18  | 02/25/2052                        | 1.C FE   |
| ..317395-AB-7         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 27             | 27        | 27          | 27                                       | 0   | 0   | 0  | 0  | 0  | 27   | 0  | 0                                | 0                             | 0   | 02/25/2052                        | 1.C FE   |
| ..317395-AB-7         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 11             | 11        | 11          | 11                                       | 0   | 0   | 0  | 0  | 0  | 11   | 0  | 0                                | 0                             | 0   | 02/25/2052                        | 1.C FE   |
| ..317395-AB-7         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      |                           | 1              | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 02/25/2052                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 3,634                     |                | 3,634     | 3,620       | 3,621                                    | 0   | 0   | 0  | 0  | 0  | 3,621  | 0  | 14                               | 14                            | 2   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 3                         |                | 3         | 3           | 3  | 0   | 0   | 0  | 0  | 0  | 3  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 1                         |                | 1         | 1           | 1  | 0   | 0   | 0  | 0  | 0  | 1  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31739M-AB-0         | FINANCE AMERICA STRUCTURED SECS TR .....      |          | 03/27/2023    | PRINCIPAL .....                      | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 04/25/2051                        | 1.C FE   |
| ..31740C-AB-9         | FIN AMER STR SECS TR .....                    |          | 01/25/2023    | PRINCIPAL PAYMENT .....              |                           | 889            | 889       | 891         | 889                                      | 0   | 0   | 0  | 0  | 0  | 889  | 0  | 0                                | 0                             | 0   | 03/25/2023                        | 1.C FE   |
| ..37961A-AA-4         | GLOBAL CONTAINER ASSETS LTD .....             |          | 03/06/2023    | PRINCIPAL .....                      |                           | 26,881         | 26,881    | 21,955      | 22,041                                   | 0   | 0   | 0  | 0  | 0  | 22,041   | 0  | 4,840                            | 4,840                         | 131   | 01/05/2037                        | 1.F FE   |
| ..413707-AA-8         | HARRIMACK HOLDINGS LLC .....                  |          | 01/09/2023    | PRINCIPAL PAYMENT .....              |                           | 8,333          | 8,333     | 8,333       | 8,333                                    | 0   | 0   | 0  | 0  | 0  | 8,333  | 0  | 0                                | 0                             | 0   | 04/01/2031                        | 1.F PL   |
|                       | PARTIAL CALLED SECURITY .....                 |          |               |                                      |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| ..413707-AA-8         | HARRIMACK HOLDINGS LLC .....                  |          | 02/07/2023    | PRINCIPAL PAYMENT .....              |                           | 8,333          | 8,333     | 8,333       | 8,333                                    | 0   | 0   | 0  | 0  | 0  | 8,333  | 0  | 0                                | 0                             | 0   | 04/01/2031                        | 1.F PL   |
| ..413707-AA-8         | HARRIMACK HOLDINGS LLC .....                  |          | 03/07/2023    | PRINCIPAL PAYMENT .....              |                           | 8,333          | 8,333     | 8,333       | 8,333                                    | 0   | 0   | 0  | 0  | 0  | 8,333  | 0  | 0                                | 0                             | 0   | 04/01/2031                        | 1.F PL   |
| ..46592W-AD-8         | JP MORGAN MORTGAGE TRUST .....                |          | 01/25/2023    | PRINCIPAL PAYMENT .....              |                           | 3,044          | 3,044     | 2,978       | 2,980                                    | 0   | 0   | 0  | 0  | 0  | 2,980  | 0  | 64                               | 64                            | 0   | 02/25/2052                        | 1.A FE   |
| ..46592W-AD-8         | JP MORGAN MORTGAGE TRUST .....                |          | 02/27/2023    | PRINCIPAL PAYMENT .....              |                           | 2,813          | 2,813     | 2,752       | 2,754                                    | 0   | 0   | 0  | 0  | 0  | 2,754  | 0  | 59                               | 59                            | 0   | 02/25/2052                        | 1.A FE   |
| ..46592W-AD-8         | JP MORGAN MORTGAGE TRUST .....                |          | 03/27/2023    | PRINCIPAL PAYMENT .....              |                           | 3,629          | 3,629     | 3,550       | 3,553                                    | 0   | 0   | 0  | 0  | 0  | 3,553  | 0  | 76                               | 76                            | 0   | 02/25/2052                        | 1.A FE   |
| ..46625H-JH-4         | JPMORGAN CHASE & CO .....                     |          | 01/25/2023    | MATURED .....                        | 500,000                   |                | 500,000   | 500,000     | 500,000                                  | 0   | 0   | 0  | 0  | 0  | 500,000  | 0  | 0                                | 0                             | 8,000   | 01/25/2023                        | 1.F FE   |
| ..48263C-AC-8         | KDM FUNDING I LLC .....                       |          | 01/25/2023    | PRINCIPAL PAYMENT .....              |                           | 3,229          | 3,229     | 3,240       | 3,229                                    | 0   | 0   | 0  | 0  | 0  | 3,229  | 0  | 0                                | 0                             | 0   | 08/25/2027                        | 1.E PL   |
| ..48263C-AC-8         | KDM FUNDING I LLC .....                       |          | 02/27/2023    | PRINCIPAL PAYMENT .....              |                           | 3,248          | 3,248     | 3,258       | 3,248                                    | 0   | 0   | 0  | 0  | 0  | 3,248  | 0  | 0                                | 0                             | 0   | 08/25/2027                        | 1.E PL   |
| ..48263C-AC-8         | KDM FUNDING I LLC .....                       |          | 03/27/2023    | PRINCIPAL PAYMENT .....              |                           | 3,267          | 3,267     | 3,277       | 3,267                                    | 0   | 0   | 0  | 0  | 0  | 3,267  | 0  | 0                                | 0                             | 0   | 08/25/2027                        | 1.E PL   |
| ..494550-BM-7         | KINDER MORGAN ENERGY PARTNERS SENIOR BD ..... |          | 02/15/2023    | MATURED .....                        | 500,000                   |                | 500,000   | 500,000     | 500,000                                  | 0   | 0   | 0  | 0  | 0  | 500,000  | 0  | 0                                | 0                             | 8,625   | 02/15/2023                        | 2.B FE   |
| ..53161D-AA-3         | OASIS SECURITISATION .....                    |          | 03/15/2023    | PRINCIPAL .....                      |                           | 18,107         | 18,107    | 18,099      | 18,099                                   | 0   | 0   | 0  | 0  | 0  | 18,099   | 0  | 7                                | 7                             | 106   | 02/15/2035                        | 1.G FE   |
| ..53161N-AA-1         | OASIS SECURITISATION .....                    |          | 03/15/2023    | PRINCIPAL .....                      |                           | 128,128        | 128,128   | 127,950     | 127,961                                  | 0   | 0   | 0  | 0  | 0  | 127,961  | 0  | 167                              | 167                           | 946   | 05/15/2034                        | 1.G FE   |
| ..59217G-AX-7         | METROPOLITAN LIFE GLOBAL FDG I MED TERM ..... |          | 01/10/2023    | MATURED .....                        | 500,000                   |                | 500,000   | 500,000     | 500,000                                  | 0   | 0   | 0  | 0  | 0  | 500,000  | 0  | 0                                | 0                             | 7,500   | 01/10/2023                        | 1.D FE   |
| ..59217G-AX-7         | METROPOLITAN LIFE GLOBAL FDG I MED TERM ..... |          | 01/10/2023    | MATURED .....                        | 500,000                   |                | 500,000   | 500,000     | 500,000                                  | 0   | 0   | 0  | 0  | 0  | 500,000  | 0  | 0                                | 0                             | 7,500   | 01/10/2023                        | 1.D FE   |
| ..647677-AF-0         | NEW ORLEANS NAVY HSG LLC .....                |          | 01/17/2023    | NATIONAL ALLIANCE SECURITIES C ..... |                           | 5,000          | 5,000     | 5,072       | 5,385                                    | 0   | 0   | 0  | 0  | 0  | 5,385  | 0  | (385)                            | (385)                         | 0   | 12/15/2029                        | 1.E FE   |

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1  | 2   | 3            | 4                | 5                                       | 6                               | 7                  | 8         | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20  | 21   | 22   |       |  |
|--|---|--------------|------------------|---|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|-------|--|
|  |   |              |                  |   |                                 |                    |           |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |   |  |  |       |  |
| CUSIP<br>Ident-<br>ification   | Description                                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                    | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |       |  |
| ..647677-AF-0  | NEW ORLEANS NAVY HSG LLC .....                | .....        | 02/15/2023       | NATIONAL ALLIANCE<br>SECURITIES C ..... | .....                           | 5,000              | 5,000     | 5,072          | 5,385  | 0  | 0  | 0   | 0   | 0   | 5,385   | 0  | (385)                                     | (385)                               | 0   | 12/15/2029                                     | 1.E FE   | ....  |  |
| ..647677-AF-0  | NEW ORLEANS NAVY HSG LLC .....                | .....        | 03/15/2023       | PRINCIPAL PAYMENT .....                 | .....                           | 5,000              | 5,000     | 5,072          | 5,385  | 0  | 0  | 0   | 0   | 0   | 5,385   | 0  | (385)                                     | (385)                               | 0   | 12/15/2029                                     | 1.E FE   | ....  |  |
| ..67422C-AA-0  | OASIS SECURITISATION LTD .....                | .....        | 03/15/2023       | PRINCIPAL .....                         | .....                           | 93,296             | 93,296    | 93,296         | 93,296   | 0  | 0  | 0   | 0   | 0   | 93,296  | 0  | 0   | 0                                   | 312   | 10/15/2033                                     | 1.F FE   | ....  |  |
| ..78449A-AA-0  | SLAM LLC .....                                | .....        | 03/15/2023       | PRINCIPAL .....                         | .....                           | 15,600             | 15,600    | 15,708         | 15,600   | 0  | 0  | 0   | 0   | 0   | 15,600  | 0  | 0   | 0                                   | 63  | 06/15/2046                                     | 1.F FE   | ....  |  |
| ..86772R-AA-3  | SUNRUN JUPITER ISSUER .....                   | .....        | 01/30/2023       | PRINCIPAL .....                         | .....                           | 2,701              | 2,701     | 2,628          | 2,629  | 0  | 0  | 0   | 0   | 0   | 2,629   | 0  | 72  | 72                                  | 32  | 07/30/2057                                     | 1.G FE   | ....  |  |
| ..88315L-AJ-7  | TEXTAINER MARINE CONTAINERS LIMITED .....     | .....        | 03/20/2023       | PRINCIPAL .....                         | .....                           | 22,750             | 22,750    | 21,742         | 21,811   | 0  | 0  | 0   | 0   | 0   | 21,811  | 0  | 939                                       | 939                                 | 75  | 09/20/2045                                     | 1.F FE   | ....  |  |
| ..88315L-AS-7  | TEXTAINER MARINE CONTAINERS .....             | .....        | 03/20/2023       | PRINCIPAL .....                         | .....                           | 30,000             | 30,000    | 29,513         | 29,539   | 0  | 0  | 0   | 0   | 0   | 29,539  | 0  | 461                                       | 461                                 | 97  | 08/20/2046                                     | 1.F FE   | ....  |  |
| ..89657B-AA-2  | TRINITY RAIL LEASING 2019 LLC .....           | .....        | 03/17/2023       | PRINCIPAL .....                         | .....                           | 12,421             | 12,421    | 13,027         | 12,421   | 0  | 0  | 0   | 0   | 0   | 12,421  | 0  | 0   | 0                                   | 77  | 04/17/2023                                     | 1.F FE   | ....  |  |
| ..89680H-AA-0  | TRITON CONTAINER FINANCE LLC .....            | .....        | 03/20/2023       | PRINCIPAL .....                         | .....                           | 21,250             | 21,250    | 20,296         | 20,362   | 0  | 0  | 0   | 0   | 0   | 20,362  | 0  | 888                                       | 888                                 | 71  | 09/20/2045                                     | 1.F FE   | ....  |  |
| ..89680H-AE-2  | TRITON CONTAINER FINANCE LLC .....            | .....        | 03/20/2023       | PRINCIPAL .....                         | .....                           | 21,250             | 21,250    | 20,885         | 20,909   | 0  | 0  | 0   | 0   | 0   | 20,909  | 0  | 341                                       | 341                                 | 66  | 03/20/2046                                     | 1.F FE   | ....  |  |
| ..90783V-AA-3  | UNION PACIFIC RAILROAD BOND 2005-1 TRUST .... | .....        | 01/03/2023       | PRINCIPAL .....                         | .....                           | 27,668             | 27,668    | 29,051         | 27,668   | 0  | 0  | 0   | 0   | 0   | 27,668  | 0  | 0   | 0                                   | 703   | 01/02/2029                                     | 1.C FE   | ....  |  |
| ..90915U-AA-6  | UNIQIFY INC .....                             | .....        | 01/18/2023       | PRINCIPAL PAYMENT .....                 | .....                           | 41,667             | 41,667    | 47,371         | 41,667   | 0  | 0  | 0   | 0   | 0   | 41,667  | 0  | 0   | 0                                   | 0   | 06/15/2024                                     | 1.G FE   | ....  |  |
| ..90915U-AA-6  | UNIQIFY INC .....                             | .....        | 02/15/2023       | PRINCIPAL PAYMENT .....                 | .....                           | 41,667             | 41,667    | 47,371         | 41,667   | 0  | 0  | 0   | 0   | 0   | 41,667  | 0  | 0   | 0                                   | 0   | 06/15/2024                                     | 1.G FE   | ....  |  |
| ..90915U-AA-6  | UNIQIFY INC .....                             | .....        | 03/15/2023       | PRINCIPAL PAYMENT .....                 | .....                           | 41,667             | 41,667    | 47,371         | 41,667   | 0  | 0  | 0   | 0   | 0   | 41,667  | 0  | 0   | 0                                   | 0   | 06/15/2024                                     | 1.G FE   | ....  |  |
| ..90931C-AA-6  | UNITED AIR LINES INC .....                    | .....        | 02/27/2023       | PRINCIPAL PAYMENT .....                 | .....                           | 11,562             | 11,562    | 11,591         | 11,583   | 0  | 0  | 0   | 0   | 0   | 11,583  | 0  | (21)                                      | (21)                                | 0   | 08/25/2033                                     | 1.F FE   | ....  |  |
| ..90931G-AA-7  | UNITED AIRLINES INC .....                     | .....        | 01/17/2023       | PRINCIPAL .....                         | .....                           | 17,925             | 17,925    | 18,597         | 18,461   | 0  | 0  | 0   | 0   | 0   | 18,461  | 0  | (536)                                     | (536)                               | 262   | 04/15/2029                                     | 1.G FE   | ....  |  |
| ..97064E-AA-6  | WILLIS ENGINE SECURITIZATION TR .....         | .....        | 03/15/2023       | PRINCIPAL .....                         | .....                           | 10,683             | 10,683    | 10,819         | 10,683   | 0  | 0  | 0   | 0   | 0   | 10,683  | 0  | 0   | 0                                   | 76  | 09/15/2043                                     | 2.A FE   | ....  |  |
| ..97064F-AA-3  | WILLIS ENGINE SECURITIZATION TRUST .....      | .....        | 03/15/2023       | PRINCIPAL .....                         | .....                           | 23,145             | 23,145    | 21,609         | 21,717   | 0  | 0  | 0   | 0   | 0   | 21,717  | 0  | 1,428                                     | 1,428                               | 119   | 03/15/2045                                     | 1.F FE   | ....  |  |
| ..97064G-AA-1  | WILLIS ENGINE SECURITIZATION TRUST .....      | .....        | 03/15/2023       | PRINCIPAL .....                         | .....                           | 10,915             | 10,915    | 10,915         | 10,915   | 0  | 0  | 0   | 0   | 0   | 10,915  | 0  | 0   | 0                                   | 94  | 05/15/2046                                     | 1.F FE   | ....  |  |
| ..97064G-AA-1  | WILLIS ENGINE SECURITIZATION TRUST .....      | .....        | 03/15/2023       | PRINCIPAL .....                         | .....                           | 5,458              | 5,458     | 5,468          | 5,467  | 0  | 0  | 0   | 0   | 0   | 5,467   | 0  | (10)                                      | (10)                                | 0   | 05/15/2046                                     | 1.F FE   | ....  |  |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)               |   |              |                  |   |                                 | 5,045,659          | 5,045,659 | 4,995,754      | 5,015,585  | 0  | 28   | 0   | 28  | 0   | 5,015,613   | 0  | 30,046                                    | 30,046                              | 77,634  | XXX  | XXX  |       |  |
| 2509999997. Total - Bonds - Part 4   |   |              |                  |   |                                 | 5,553,408          | 5,553,408 | 5,512,303      | 5,532,356  | 0  | 28   | 0   | 28  | 0   | 5,532,383   | 0  | 21,025                                    | 21,025                              | 79,324  | XXX  | XXX  |       |  |
| 2509999998. Total - Bonds - Part 5   |   |              |                  |   |                                 | XXX                | XXX       | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX   | XXX  | XXX  | XXX   |  |
| 2509999999. Total - Bonds  |   |              |                  |   |                                 | 5,553,408          | 5,553,408 | 5,512,303      | 5,532,356  | 0  | 28   | 0   | 28  | 0   | 5,532,383   | 0  | 21,025                                    | 21,025                              | 79,324  | XXX  | XXX  |       |  |
| 4509999997. Total - Preferred Stocks - Part 4  |   |              |                  |   |                                 | 0                  | XXX       | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | 0  | XXX  | XXX   |  |
| 4509999998. Total - Preferred Stocks - Part 5  |   |              |                  |   |                                 | XXX                | XXX       | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX   | XXX  | XXX  | XXX   |  |
| 4509999999. Total - Preferred Stocks   |   |              |                  |   |                                 | 0                  | XXX       | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | 0  | XXX  | XXX   |  |
| ..000000-00-3  | FEDERAL HOME LOAN BANK OF CINCINNATI .....    | .....        | 03/06/2023       | FHLB CINCINNATI .....                   | .....                           | 26,900             | 26,900    | 26,900         | 26,900   | 0  | 0  | 0   | 0   | 0   | 26,900  | 0  | 0   | 0                                   | 23,137  | .....  | .....  | ..... |  |
| ..000000-00-3  | FEDERAL HOME LOAN BANK OF CINCINNATI .....    | .....        | 01/17/2023       | FHLB CINCINNATI .....                   | .....                           | 133,100            | 133,100   | 133,100        | 133,100  | 0  | 0  | 0   | 0   | 0   | 133,100   | 0  | 0   | 0                                   | 0   | .....  | .....  | ..... |  |
| ..000000-00-3  | FEDERAL HOME LOAN BANK OF CINCINNATI .....    | .....        | 03/06/2023       | FHLB CINCINNATI .....                   | .....                           | 29,400             | 29,400    | 29,400         | 29,400   | 0  | 0  | 0   | 0   | 0   | 29,400  | 0  | 0   | 0                                   | 0   | .....  | .....  | ..... |  |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other |   |              |                  |   |                                 | 189,400            | XXX       | 189,400        | 189,400  | 0  | 0  | 0   | 0   | 0   | 189,400   | 0  | 0   | 0                                   | 23,137  | XXX  | XXX  |       |  |
| 5989999997. Total - Common Stocks - Part 4   |   |              |                  |   |                                 | 189,400            | XXX       | 189,400        | 189,400  | 0  | 0  | 0   | 0   | 0   | 189,400   | 0  | 0   | 0                                   | 23,137  | XXX  | XXX  |       |  |
| 5989999998. Total - Common Stocks - Part 5   |   |              |                  |   |                                 | XXX                | XXX       | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX   | XXX  | XXX  | XXX   |  |
| 5989999999. Total - Common Stocks  |   |              |                  |   |                                 | 189,400            | XXX       | 189,400        | 189,400  | 0  | 0  | 0   | 0   | 0   | 189,400   | 0  | 0   | 0                                   | 23,137  | XXX  | XXX  |       |  |
| 5999999999. Total - Preferred and Common Stocks  |   |              |                  |   |                                 | 189,400            | XXX       | 189,400        | 189,400  | 0  | 0  | 0   | 0   | 0   | 189,400   | 0  | 0   | 0                                   | 23,137  | XXX  | XXX  |       |  |
| 6009999999 - Totals  |   |              |                  |   |                                 | 5,742,808          | XXX       | 5,701,703      | 5,721,756  | 0  | 28   | 0   | 28  | 0   | 5,721,783   | 0  | 21,025                                    | 21,025                              | 102,461   | XXX  | XXX  |       |  |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

STATEMENT AS OF MARCH 31, 2023 OF THE FCSU

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1  | 2    | 3                | 4  | 5  | Book Balance at End of Each Month<br>During Current Quarter |              |             | 9      |
|--|------|------------------|--|--|---|--------------|-------------|--------|
|  |      |                  |  |  | 6   | 7            | 8           |        |
|  |      |                  |  |  | First Month   | Second Month | Third Month |        |
| Depository   | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date |   |              |             | *      |
| KEY BANK – General Acctt CLEVELAND OH  |      |                  | 26,251   |  | 9,098,027   | 7,058,344    | 4,794,870   | ..XXX. |
| KEY BANK – FCSU Corp Center CLEVELAND OH   |      |                  |  |  | 167,877   | 168,615      | 199,016     | ..XXX. |
| KEY BANK Investment Sweep CLEVELAND OH   |      | 0.100            | 104,131  |  | 10,558,528  | 7,711,926    | 5,529,715   | ..XXX. |
| KEY BANK – Jednota Youth   |      |                  |  |  |   |              |             |        |
| Building Fund CLEVELAND OH   |      | 3.000            | 0  |  | 378,288   | 378,288      | 378,288     | ..XXX. |
| FHLB CINCINNATI OH   |      | 0.020            | 16,782   |  | 1,908,486   | 2,203,918    | 2,352,368   | ..XXX. |
| BANK OF MONTREAL TORONTO ONTARIO CANADA  |      |                  |  |  | 7,224   | 7,197        | 7,181       | ..XXX. |
| KEY BANK – CANADIAN FOREIGN  |      |                  |  |  |   |              |             |        |
| CURRENCY UTS CLEVELAND OH  |      |                  |  |  | 923,416   | 923,416      | 923,416     | ..XXX. |
| US BANK – NORTH CAROLINA   |      |                  |  |  |   |              |             |        |
| DEPOSIT MINNEAPOLIS MN   |      |                  |  |  | 5,000   | 5,000        | 5,000       | ..XXX. |
| UBS CASH ACCOUNT CLEVELAND OH  |      | 0.010            | 12,680   |  | 411,124   | 411,157      | 411,188     | ..XXX. |
| US BANK–GEORGIA CASH DEPOSIT   |      |                  |  |  |   |              |             |        |
| MINNEAPOLIS MN   |      |                  | 7,458  |  | 35,000  | 35,000       | 35,000      | ..XXX. |
| PETTY CASH   |      |                  |  |  | 500   | 500          | 500         | ..XXX. |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories      | XXX  | XXX              |  |  |   |              |             | XXX    |
| 0199999. Totals - Open Depositories  | XXX  | XXX              | 167,302  | 0  | 23,493,470  | 18,903,361   | 14,636,542  | XXX    |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX  | XXX              |  |  |   |              |             | XXX    |
| 0299999. Totals - Suspended Depositories   | XXX  | XXX              | 0  | 0  | 0   | 0            | 0           | XXX    |
| 0399999. Total Cash on Deposit   | XXX  | XXX              | 167,302  | 0  | 23,493,470  | 18,903,361   | 14,636,542  | XXX    |
| 0499999. Cash in Company's Office  | XXX  | XXX              | XXX  | XXX  |   |              |             | XXX    |
|  |      |                  |  |  |   |              |             |        |
|  |      |                  |  |  |   |              |             |        |
| 0599999. Total - Cash  | XXX  | XXX              | 167,302  | 0  | 23,493,470  | 18,903,361   | 14,636,542  | XXX    |



Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

**N O N E**