



ANNUAL STATEMENT  
FOR THE YEAR ENDING DECEMBER 31, 2020  
OF THE CONDITION AND AFFAIRS OF THE

CareSource Ohio, Inc.

(Name)

NAIC Group Code 3683 (Current Period) , 3683 (Prior Period) NAIC Company Code 95201 Employer's ID Number 31-1143265

Organized under the Laws of Ohio , State of Domicile or Port of Entry Ohio

Country of Domicile United States

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

Incorporated/Organized 06/12/1985 Commenced Business 10/01/1988

Statutory Home Office 230 North Main Street (Street and Number) , Dayton, OH, US 45402 (City or Town, State, Country and Zip Code)

Main Administrative Office 230 North Main Street (Street and Number)

Dayton, OH, US 45402 (City or Town, State, Country and Zip Code) 937-531-3300 (Area Code) (Telephone Number)

Mail Address PO Box 2208 (Street and Number or P.O. Box) , Dayton, OH, US 45401-2208 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 230 North Main Street (Street and Number)

Dayton, OH, US 45402 (City or Town, State, Country and Zip Code) 937-531-3614 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.caresource.com

Statutory Statement Contact Demetri Inempolidis (Name) , 937-531-3614 (Area Code) (Telephone Number) (Extension)  
demetri.inempolidis@caresource.com (E-Mail Address) 937-487-1744 (Fax Number)

OFFICERS

| Name              | Title                                           | Name                 | Title                                 |
|-------------------|-------------------------------------------------|----------------------|---------------------------------------|
| Stephen L. Ringel | President, Ohio Market                          | Lawrence R. Smart #  | Chief Financial Officer               |
| Daniel J. McCabe  | Chief of Staff and Chief Administrative Officer | Erhardt H. Preitauer | President and Chief Executive Officer |

OTHER OFFICERS

|               |                         |  |  |
|---------------|-------------------------|--|--|
| Jai P. Pillai | Chief Operating Officer |  |  |
|---------------|-------------------------|--|--|

DIRECTORS OR TRUSTEES

|                     |                   |                     |  |
|---------------------|-------------------|---------------------|--|
| Stephen L. Ringel # | David A. Finkel # | William C. Coffin # |  |
|---------------------|-------------------|---------------------|--|

State of .....Ohio.....

ss

County of .....Montgomery.....

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.

|                                                               |                                              |                                                                     |
|---------------------------------------------------------------|----------------------------------------------|---------------------------------------------------------------------|
| Erhardt H. Preitauer<br>President and Chief Executive Officer | Lawrence R. Smart<br>Chief Financial Officer | Daniel J. McCabe<br>Chief of Staff and Chief Administrative Officer |
|---------------------------------------------------------------|----------------------------------------------|---------------------------------------------------------------------|

Subscribed and sworn to before me this  
day of ,

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

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                      | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |                                                 |                         |                                |
|--------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------------------------------|-------------------------------------------------|-------------------------|--------------------------------|
|                                                                                            | 1                         | 2                              | 3                                                   | 4                                               | 5                       | 6                              |
|                                                                                            | Amount                    | Percentage of Column 1 Line 13 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                   |                           |                                |                                                     |                                                 |                         |                                |
| 1.01 U.S. governments .....                                                                | 816,006                   | 0.045                          | 816,006                                             | 0                                               | 816,006                 | 0.045                          |
| 1.02 All other governments .....                                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... | 2,095,000                 | 0.115                          | 2,095,000                                           | 0                                               | 2,095,000               | 0.115                          |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 134,645,354               | 7.365                          | 134,645,354                                         | 0                                               | 134,645,354             | 7.365                          |
| 1.06 Industrial and miscellaneous .....                                                    | 363,754,630               | 19.898                         | 363,754,630                                         | 0                                               | 363,754,630             | 19.898                         |
| 1.07 Hybrid securities .....                                                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.08 Parent, subsidiaries and affiliates .....                                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.09 SVO identified funds .....                                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.10 Unaffiliated bank loans .....                                                         | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.11 Total long-term bonds .....                                                           | 501,310,990               | 27.423                         | 501,310,990                                         | 0                                               | 501,310,990             | 27.423                         |
| 2. Preferred stocks (Schedule D, Part 2, Section 1):                                       |                           |                                |                                                     |                                                 |                         |                                |
| 2.01 Industrial and miscellaneous (Unaffiliated) .....                                     | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 2.02 Parent, subsidiaries and affiliates .....                                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 2.03 Total preferred stocks .....                                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3. Common stocks (Schedule D, Part 2, Section 2):                                          |                           |                                |                                                     |                                                 |                         |                                |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....                     | 820,743                   | 0.045                          | 820,743                                             | 0                                               | 820,743                 | 0.045                          |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) .....                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.03 Parent, subsidiaries and affiliates Publicly traded .....                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.04 Parent, subsidiaries and affiliates Other .....                                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.05 Mutual funds .....                                                                    | 115,377,722               | 6.311                          | 115,377,722                                         | 0                                               | 115,377,722             | 6.311                          |
| 3.06 Unit investment trusts .....                                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.07 Closed-end funds .....                                                                | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.08 Total common stocks .....                                                             | 116,198,465               | 6.356                          | 116,198,465                                         | 0                                               | 116,198,465             | 6.356                          |
| 4. Mortgage loans (Schedule B):                                                            |                           |                                |                                                     |                                                 |                         |                                |
| 4.01 Farm mortgages .....                                                                  | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 4.02 Residential mortgages .....                                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 4.03 Commercial mortgages .....                                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 4.04 Mezzanine real estate loans .....                                                     | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 4.05 Total valuation allowance .....                                                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 4.06 Total mortgage loans .....                                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 5. Real estate (Schedule A):                                                               |                           |                                |                                                     |                                                 |                         |                                |
| 5.01 Properties occupied by company .....                                                  | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 5.02 Properties held for production of income .....                                        | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 5.03 Properties held for sale .....                                                        | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 5.04 Total real estate .....                                                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 6. Cash, cash equivalents and short-term investments:                                      |                           |                                |                                                     |                                                 |                         |                                |
| 6.01 Cash (Schedule E, Part 1) .....                                                       | 677,189,519               | 37.044                         | 677,189,519                                         | 0                                               | 677,189,519             | 37.044                         |
| 6.02 Cash equivalents (Schedule E, Part 2) .....                                           | 532,954,524               | 29.154                         | 532,954,524                                         | 0                                               | 532,954,524             | 29.154                         |
| 6.03 Short-term investments (Schedule DA) .....                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 1,210,144,043             | 66.198                         | 1,210,144,043                                       | 0                                               | 1,210,144,043           | 66.198                         |
| 7. Contract loans .....                                                                    | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 8. Derivatives (Schedule DB) .....                                                         | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 9. Other invested assets (Schedule BA) .....                                               | 405,027                   | 0.022                          | 405,027                                             | 0                                               | 405,027                 | 0.022                          |
| 10. Receivables for securities .....                                                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 11. Securities Lending (Schedule DL, Part 1) .....                                         | 0                         | 0.000                          | 0                                                   | XXX                                             | XXX                     | XXX                            |
| 12. Other invested assets (Page 2, Line 11) .....                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 13. Total invested assets                                                                  | 1,828,058,524             | 100.000                        | 1,828,058,524                                       | 0                                               | 1,828,058,524           | 100.000                        |

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                        |   |
|-----|----------------------------------------------------------------------------------------|---|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                           | 0 |
| 2.  | Cost of acquired:                                                                      |   |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                             | 0 |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....                   | 0 |
| 3.  | Current year change in encumbrances:                                                   |   |
| 3.1 | Totals, Part 1, Column 13.....                                                         | 0 |
| 3.2 | Totals, Part 3, Column 11.....                                                         | 0 |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                                 | 0 |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                           | 0 |
| 6.  | Total foreign exchange change in book/adjusted carrying value.....                     |   |
| 6.1 | Totals, Part 1, Column 15.....                                                         | 0 |
| 6.2 | Totals, Part 3, Column 13.....                                                         | 0 |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                      |   |
| 7.1 | Totals, Part 1, Column 12.....                                                         | 0 |
| 7.2 | Totals, Part 3, Column 10.....                                                         | 0 |
| 8.  | Deduct current year's depreciation:                                                    |   |
| 8.1 | Totals, Part 1, Column 11.....                                                         | 0 |
| 8.2 | Totals, Part 3, Column 9.....                                                          | 0 |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... | 0 |
| 10. | Deduct total nonadmitted amounts .....                                                 |   |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                   | 0 |

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |   |
|------|----------------------------------------------------------------------------------------------------------------------|---|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            | 0 |
| 2.   | Cost of acquired:                                                                                                    |   |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           | 0 |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8) .....                                                | 0 |
| 3.   | Capitalized deferred interest and other:                                                                             |   |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       | 0 |
| 3.2  | Totals, Part 3, Column 11 .....                                                                                      | 0 |
| 4.   | Accrual of discount.....                                                                                             |   |
| 5.   | Unrealized valuation increase (decrease):                                                                            |   |
| 5.1  | Totals, Part 1, Column 9 .....                                                                                       | 0 |
| 5.2  | Totals, Part 3, Column 8 .....                                                                                       | 0 |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               | 0 |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         | 0 |
| 8.   | Deduct amortization of premium and mortgage interest points and commitment fees .....                                |   |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |   |
| 9.1  | Totals, Part 1, Column 13 .....                                                                                      | 0 |
| 9.2  | Totals, Part 3, Column 13 .....                                                                                      | 0 |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |   |
| 10.1 | Totals, Part 1, Column 11 .....                                                                                      | 0 |
| 10.2 | Totals, Part 3, Column 10 .....                                                                                      | 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)..... | 0 |
| 12.  | Total valuation allowance.....                                                                                       |   |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 | 0 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |   |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             | 0 |

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|                                                                                        |         |         |
|----------------------------------------------------------------------------------------|---------|---------|
| 1. Book/adjusted carrying value, December 31 of prior year                             |         | 0       |
| 2. Cost of acquired:                                                                   |         |         |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8)                              | 405,027 |         |
| 2.2 Additional investment made after acquisition (Part 2, Column 9)                    | 0       | 405,027 |
| 3. Capitalized deferred interest and other:                                            |         |         |
| 3.1 Totals, Part 1, Column 16                                                          | 0       |         |
| 3.2 Totals, Part 3, Column 12                                                          | 0       | 0       |
| 4. Accrual of discount                                                                 |         |         |
| 5. Unrealized valuation increase (decrease):                                           |         |         |
| 5.1 Totals, Part 1, Column 13                                                          | 0       |         |
| 5.2 Totals, Part 3, Column 9                                                           | 0       | 0       |
| 6. Total gain (loss) on disposals, Part 3, Column 19                                   |         | 0       |
| 7. Deduct amounts received on disposals, Part 3, Column 16                             |         | 0       |
| 8. Deduct amortization of premium and depreciation                                     |         |         |
| 9. Total foreign exchange change in book/adjusted carrying value:                      |         |         |
| 9.1 Totals, Part 1, Column 17                                                          | 0       |         |
| 9.2 Totals, Part 3, Column 14                                                          | 0       | 0       |
| 10. Deduct current year's other-than-temporary impairment recognized:                  |         |         |
| 10.1 Totals, Part 1, Column 15                                                         | 0       |         |
| 10.2 Totals, Part 3, Column 11                                                         | 0       | 0       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) |         | 405,027 |
| 12. Deduct total nonadmitted amounts                                                   |         |         |
| 13. Statement value at end of current period (Line 11 minus Line 12)                   |         | 405,027 |

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

|                                                                                                                        |            |             |
|------------------------------------------------------------------------------------------------------------------------|------------|-------------|
| 1. Book/adjusted carrying value, December 31 of prior year                                                             |            | 764,269,751 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7                                                                 |            | 176,381,172 |
| 3. Accrual of discount                                                                                                 |            | 415,368     |
| 4. Unrealized valuation increase (decrease):                                                                           |            |             |
| 4.1 Part 1, Column 12                                                                                                  | 0          |             |
| 4.2 Part 2, Section 1, Column 15                                                                                       | 0          |             |
| 4.3 Part 2, Section 2, Column 13                                                                                       | 10,128,296 |             |
| 4.4 Part 4, Column 11                                                                                                  | (377,443)  | 9,750,852   |
| 5. Total gain (loss) on disposals, Part 4, Column 19                                                                   |            | 1,404,245   |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7                                          |            | 331,812,153 |
| 7. Deduct amortization of premium                                                                                      |            | 3,580,033   |
| 8. Total foreign exchange change in book/adjusted carrying value:                                                      |            |             |
| 8.1 Part 1, Column 15                                                                                                  | 0          |             |
| 8.2 Part 2, Section 1, Column 19                                                                                       | 0          |             |
| 8.3 Part 2, Section 2, Column 16                                                                                       | 0          |             |
| 8.4 Part 4, Column 15                                                                                                  | 0          | 0           |
| 9. Deduct current year's other-than-temporary impairment recognized:                                                   |            |             |
| 9.1 Part 1, Column 14                                                                                                  | 0          |             |
| 9.2 Part 2, Section 1, Column 17                                                                                       | 0          |             |
| 9.3 Part 2, Section 2, Column 14                                                                                       | 0          |             |
| 9.4 Part 4, Column 13                                                                                                  | 0          | 0           |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2) |            | 680,252     |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)                                 |            | 617,509,454 |
| 12. Deduct total nonadmitted amounts                                                                                   |            |             |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                                   |            | 617,509,454 |

SCHEDULE D - SUMMARY BY COUNTRY

| Long-Term Bonds and Stocks OWNED December 31 of Current Year                                                                                                                    |                            |                                      |                 |                  |                         |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| Description                                                                                                                                                                     |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
| <b>BONDS</b><br>Governments (including all obligations<br>guaranteed by governments)                                                                                            | 1. United States .....     | 816,006                              | 818,206         | 812,742          | 773,486                 |
|                                                                                                                                                                                 | 2. Canada .....            |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 3. Other Countries .....   |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 4. Totals                  | 816,006                              | 818,206         | 812,742          | 773,486                 |
| U.S. States, Territories and Possessions<br>(direct and guaranteed)                                                                                                             | 5. Totals                  | 0                                    | 0               | 0                | 0                       |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (direct and guaranteed)                                                                                   | 6. Totals                  | 2,095,000                            | 2,282,153       | 2,100,013        | 2,095,000               |
| U.S. Special Revenue and Special Assessment<br>Obligations and all Non-Guaranteed<br>Obligations of Agencies and Authorities of<br>Governments and their Political Subdivisions | 7. Totals                  | 134,645,354                          | 136,803,246     | 135,121,995      | 129,912,708             |
| Industrial and Miscellaneous, SVO Identified<br>Funds, Unaffiliated Bank Loans and Hybrid<br>Securities (unaffiliated)                                                          | 8. United States .....     | 332,205,519                          | 351,740,770     | 335,398,597      | 328,822,232             |
|                                                                                                                                                                                 | 9. Canada .....            | 5,000,000                            | 5,033,100       | 5,000,000        | 5,000,000               |
|                                                                                                                                                                                 | 10. Other Countries .....  | 26,549,111                           | 27,550,816      | 26,229,534       | 26,698,364              |
|                                                                                                                                                                                 | 11. Totals                 | 363,754,630                          | 384,324,686     | 366,628,131      | 360,520,596             |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals                 | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                                 | 13. Total Bonds            | 501,310,990                          | 524,228,290     | 504,662,881      | 493,301,789             |
| <b>PREFERRED STOCKS</b><br>Industrial and Miscellaneous (unaffiliated)                                                                                                          | 14. United States .....    | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 15. Canada .....           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 16. Other Countries .....  | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 17. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 19. Total Preferred Stocks | 0                                    | 0               | 0                |                         |
| <b>COMMON STOCKS</b><br>Industrial and Miscellaneous (unaffiliated)                                                                                                             | 20. United States .....    | 116,198,465                          | 116,198,465     | 96,242,886       |                         |
|                                                                                                                                                                                 | 21. Canada .....           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 22. Other Countries .....  | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 23. Totals                 | 116,198,465                          | 116,198,465     | 96,242,886       |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 25. Total Common Stocks    | 116,198,465                          | 116,198,465     | 96,242,886       |                         |
|                                                                                                                                                                                 | 26. Total Stocks           | 116,198,465                          | 116,198,465     | 96,242,886       |                         |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks | 617,509,454                          | 640,426,755     | 600,905,767      |                         |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation                                                                  | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|-----------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1                                                                        | 167,737             | 409,283                             | 211,433                               | 27,554                                 | 0                  | XXX                      | 816,006                    | 0.2                                | 61,889                               | 0.0                               | 816,006                        | 0                                   |
| 1.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.7 Totals                                                                        | 167,737             | 409,283                             | 211,433                               | 27,554                                 | 0                  | XXX                      | 816,006                    | 0.2                                | 61,889                               | 0.0                               | 816,006                        | 0                                   |
| 2. All Other Governments                                                          |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 2.1 NAIC 1                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1                                                                        | 610,000             | 1,485,000                           | 0                                     | 0                                      | 0                  | XXX                      | 2,095,000                  | 0.4                                | 2,380,386                            | 0.4                               | 2,095,000                      | 0                                   |
| 4.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.7 Totals                                                                        | 610,000             | 1,485,000                           | 0                                     | 0                                      | 0                  | XXX                      | 2,095,000                  | 0.4                                | 2,380,386                            | 0.4                               | 2,095,000                      | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1                                                                        | 25,197,135          | 66,750,108                          | 32,863,088                            | 9,757,950                              | 77,072             | XXX                      | 134,645,354                | 26.9                               | 80,736,158                           | 12.1                              | 134,645,354                    | 0                                   |
| 5.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.7 Totals                                                                        | 25,197,135          | 66,750,108                          | 32,863,088                            | 9,757,950                              | 77,072             | XXX                      | 134,645,354                | 26.9                               | 80,736,158                           | 12.1                              | 134,645,354                    | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

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

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

| NAIC Designation                               | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 6.1 NAIC 1                                     | 48,038,685          | 136,406,522                         | 25,257,483                            | 2,828,151                              | 3,608,621          | XXX                      | 216,139,461                | 43.1                               | 334,474,880                          | 50.2                              | 162,771,005                    | 53,368,455                          |
| 6.2 NAIC 2                                     | 22,205,665          | 98,902,413                          | 10,115,960                            | 249,091                                | 227,967            | XXX                      | 131,701,096                | 26.3                               | 235,314,043                          | 35.3                              | 128,335,571                    | 3,365,525                           |
| 6.3 NAIC 3                                     | 7,783,706           | 8,130,367                           | 0                                     | 0                                      | 0                  | XXX                      | 15,914,073                 | 3.2                                | 8,088,344                            | 1.2                               | 7,783,706                      | 8,130,367                           |
| 6.4 NAIC 4                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 5,030,431                            | 0.8                               | 0                              | 0                                   |
| 6.5 NAIC 5                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.6 NAIC 6                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.7 Totals                                     | 78,028,056          | 243,439,301                         | 35,373,443                            | 3,077,242                              | 3,836,588          | XXX                      | 363,754,630                | 72.6                               | 582,907,698                          | 87.5                              | 298,890,282                    | 64,864,348                          |
| 7. Hybrid Securities                           |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 7.1 NAIC 1                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.2 NAIC 2                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.3 NAIC 3                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.4 NAIC 4                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.5 NAIC 5                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.6 NAIC 6                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.7 Totals                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8. Parent, Subsidiaries and Affiliates         |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 8.1 NAIC 1                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.2 NAIC 2                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.3 NAIC 3                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.4 NAIC 4                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.5 NAIC 5                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.6 NAIC 6                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.7 Totals                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9. SVO Identified Funds                        |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 9.1 NAIC 1                                     | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.2 NAIC 2                                     | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.3 NAIC 3                                     | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.4 NAIC 4                                     | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.5 NAIC 5                                     | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.6 NAIC 6                                     | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.7 Totals                                     | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10. Unaffiliated Bank Loans                    |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 10.1 NAIC 1                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.2 NAIC 2                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.3 NAIC 3                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.4 NAIC 4                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.5 NAIC 5                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.6 NAIC 6                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.7 Totals                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

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

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

| NAIC Designation                                       | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|--------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year                           |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 11.1 NAIC 1                                            | (d) 74,013,556      | 205,050,912                         | 58,332,004                            | 12,613,655                             | 3,685,693          | .0                       | 353,695,821                | 70.6                               | XXX                                  | XXX                               | 300,327,365                    | 53,368,455                          |
| 11.2 NAIC 2                                            | (d) 22,205,665      | 98,902,413                          | 10,115,960                            | 249,091                                | 227,967            | .0                       | 131,701,096                | 26.3                               | XXX                                  | XXX                               | 128,335,571                    | 3,365,525                           |
| 11.3 NAIC 3                                            | (d) 7,783,706       | 8,130,367                           | 0                                     | 0                                      | 0                  | .0                       | 15,914,073                 | 3.2                                | XXX                                  | XXX                               | 7,783,706                      | 8,130,367                           |
| 11.4 NAIC 4                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.5 NAIC 5                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.6 NAIC 6                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.7 Totals                                            | 104,002,928         | 312,083,692                         | 68,447,964                            | 12,862,746                             | 3,913,660          | .0                       | (b) 501,310,990            | 100.0                              | XXX                                  | XXX                               | 436,446,642                    | 64,864,348                          |
| 11.8 Line 11.7 as a % of Col. 7                        | 20.7                | 62.3                                | 13.7                                  | 2.6                                    | 0.8                | 0.0                      | 100.0                      | XXX                                | XXX                                  | XXX                               | 87.1                           | 12.9                                |
| 12. Total Bonds Prior Year                             |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1                                            | 123,141,486         | 178,256,812                         | 67,932,381                            | 46,050,064                             | 2,272,571          | .0                       | XXX                        | XXX                                | 417,653,313                          | 62.7                              | 403,514,623                    | 14,138,690                          |
| 12.2 NAIC 2                                            | 86,045,166          | 103,252,301                         | 46,016,576                            | 0                                      | 0                  | .0                       | XXX                        | XXX                                | 235,314,043                          | 35.3                              | 218,489,382                    | 16,824,660                          |
| 12.3 NAIC 3                                            | 8,088,344           | 0                                   | 0                                     | 0                                      | 0                  | .0                       | XXX                        | XXX                                | 8,088,344                            | 1.2                               | 8,088,344                      | 0                                   |
| 12.4 NAIC 4                                            | 5,030,431           | 0                                   | 0                                     | 0                                      | 0                  | .0                       | XXX                        | XXX                                | 5,030,431                            | 0.8                               | 5,030,431                      | 0                                   |
| 12.5 NAIC 5                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | XXX                        | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 12.6 NAIC 6                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | XXX                        | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 12.7 Totals                                            | 222,305,427         | 281,509,113                         | 113,948,956                           | 46,050,064                             | 2,272,571          | .0                       | XXX                        | XXX                                | (b) 666,086,131                      | 100.0                             | 635,122,780                    | 30,963,351                          |
| 12.8 Line 12.7 as a % of Col. 9                        | 33.4                | 42.3                                | 17.1                                  | 6.9                                    | 0.3                | 0.0                      | XXX                        | XXX                                | 100.0                                | XXX                               | 95.4                           | 4.6                                 |
| 13. Total Publicly Traded Bonds                        |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1                                            | 54,853,714          | 192,267,879                         | 42,629,243                            | 9,785,504                              | 791,026            | .0                       | 300,327,365                | 59.9                               | 403,514,623                          | 60.6                              | 300,327,365                    | XXX                                 |
| 13.2 NAIC 2                                            | 21,943,917          | 96,400,239                          | 9,991,415                             | 0                                      | 0                  | .0                       | 128,335,571                | 25.6                               | 218,489,382                          | 32.8                              | 128,335,571                    | XXX                                 |
| 13.3 NAIC 3                                            | 7,783,706           | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 7,783,706                  | 1.6                                | 8,088,344                            | 1.2                               | 7,783,706                      | XXX                                 |
| 13.4 NAIC 4                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | 5,030,431                            | 0.8                               | 0                              | XXX                                 |
| 13.5 NAIC 5                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 13.6 NAIC 6                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 13.7 Totals                                            | 84,581,337          | 288,668,118                         | 52,620,658                            | 9,785,504                              | 791,026            | .0                       | 436,446,642                | 87.1                               | 635,122,780                          | 95.4                              | 436,446,642                    | XXX                                 |
| 13.8 Line 13.7 as a % of Col. 7                        | 19.4                | 66.1                                | 12.1                                  | 2.2                                    | 0.2                | 0.0                      | 100.0                      | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 16.9                | 57.6                                | 10.5                                  | 2.0                                    | 0.2                | 0.0                      | 87.1                       | XXX                                | XXX                                  | XXX                               | 87.1                           | XXX                                 |
| 14. Total Privately Placed Bonds                       |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1                                            | 19,159,843          | 12,783,034                          | 15,702,761                            | 2,828,151                              | 2,894,667          | .0                       | 53,368,455                 | 10.6                               | 14,138,690                           | 2.1                               | XXX                            | 53,368,455                          |
| 14.2 NAIC 2                                            | 261,748             | 2,502,174                           | 124,545                               | 249,091                                | 227,967            | .0                       | 3,365,525                  | 0.7                                | 16,824,660                           | 2.5                               | XXX                            | 3,365,525                           |
| 14.3 NAIC 3                                            | 0                   | 8,130,367                           | 0                                     | 0                                      | 0                  | .0                       | 8,130,367                  | 1.6                                | 0                                    | 0.0                               | XXX                            | 8,130,367                           |
| 14.4 NAIC 4                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 14.5 NAIC 5                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 14.6 NAIC 6                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | .0                       | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 14.7 Totals                                            | 19,421,591          | 23,415,574                          | 15,827,306                            | 3,077,242                              | 3,122,634          | .0                       | 64,864,348                 | 12.9                               | 30,963,351                           | 4.6                               | XXX                            | 64,864,348                          |
| 14.8 Line 14.7 as a % of Col. 7                        | 29.9                | 36.1                                | 24.4                                  | 4.7                                    | 4.8                | 0.0                      | 100.0                      | XXX                                | XXX                                  | XXX                               | XXX                            | 100.0                               |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 3.9                 | 4.7                                 | 3.2                                   | 0.6                                    | 0.6                | 0.0                      | 12.9                       | XXX                                | XXX                                  | XXX                               | XXX                            | 12.9                                |

(a) Includes \$ 64,864,348 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 8,664,236 current year of bonds with Z designations, and\$ 5,741,260 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1\$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type                                                              | 1              | 2                              | 3                                | 4                                 | 5             | 6                   | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|-----------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|---------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                                                                                   | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity<br>Date | Total<br>Current Year | Col. 7 as a<br>% of Line 11.08 | Total from Col. 7<br>Prior Year | % From Col. 8<br>Prior Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 1. U.S. Governments                                                               |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 1.01 Issuer Obligations                                                           | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 1.02 Residential Mortgage-Backed Securities                                       | 3,020          | 11,969                         | 15,663                           | 27,554                            | .0            | XXX                 | 58,206                | 0.0                            | 61,889                          | 0.0                         | 58,206                   | .0                        |
| 1.03 Commercial Mortgage-Backed Securities                                        | 164,717        | 397,314                        | 195,770                          | .0                                | .0            | XXX                 | 757,800               | 0.2                            | .0                              | 0.0                         | 757,800                  | .0                        |
| 1.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 1.05 Totals                                                                       | 167,737        | 409,283                        | 211,433                          | 27,554                            | 0             | XXX                 | 816,006               | 0.2                            | 61,889                          | 0.0                         | 816,006                  | 0                         |
| 2. All Other Governments                                                          |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 2.01 Issuer Obligations                                                           | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 2.02 Residential Mortgage-Backed Securities                                       | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 2.03 Commercial Mortgage-Backed Securities                                        | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 2.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 2.05 Totals                                                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 3.01 Issuer Obligations                                                           | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 3.02 Residential Mortgage-Backed Securities                                       | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 3.03 Commercial Mortgage-Backed Securities                                        | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 3.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 3.05 Totals                                                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 4.01 Issuer Obligations                                                           | 610,000        | 1,485,000                      | .0                               | .0                                | .0            | XXX                 | 2,095,000             | 0.4                            | 2,380,386                       | 0.4                         | 2,095,000                | .0                        |
| 4.02 Residential Mortgage-Backed Securities                                       | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 4.03 Commercial Mortgage-Backed Securities                                        | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 4.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 4.05 Totals                                                                       | 610,000        | 1,485,000                      | 0                                | 0                                 | 0             | XXX                 | 2,095,000             | 0.4                            | 2,380,386                       | 0.4                         | 2,095,000                | 0                         |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 5.01 Issuer Obligations                                                           | 5,207,785      | 741,892                        | 2,000,000                        | .0                                | .0            | XXX                 | 7,949,677             | 1.6                            | 8,609,967                       | 1.3                         | 7,949,677                | .0                        |
| 5.02 Residential Mortgage-Backed Securities                                       | 19,989,350     | 66,008,216                     | 30,863,088                       | 9,757,950                         | 77,072        | XXX                 | 126,695,677           | 25.3                           | 72,126,191                      | 10.8                        | 126,695,677              | .0                        |
| 5.03 Commercial Mortgage-Backed Securities                                        | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 5.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 5.05 Totals                                                                       | 25,197,135     | 66,750,108                     | 32,863,088                       | 9,757,950                         | 77,072        | XXX                 | 134,645,354           | 26.9                           | 80,736,158                      | 12.1                        | 134,645,354              | 0                         |
| 6. Industrial and Miscellaneous                                                   |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 6.01 Issuer Obligations                                                           | 71,827,323     | 221,562,244                    | 15,052,251                       | .0                                | 713,954       | XXX                 | 309,155,772           | 61.7                           | 582,907,698                     | 87.5                        | 286,834,524              | 22,321,248                |
| 6.02 Residential Mortgage-Backed Securities                                       | 986,737        | 496,164                        | 1,654,347                        | 1,534,380                         | 2,297,583     | XXX                 | 6,969,211             | 1.4                            | .0                              | 0.0                         | .0                       | 6,969,211                 |
| 6.03 Commercial Mortgage-Backed Securities                                        | 1,044,300      | 8,241,323                      | 14,160,531                       | .0                                | .0            | XXX                 | 23,446,153            | 4.7                            | .0                              | 0.0                         | 7,962,928                | 15,483,225                |
| 6.04 Other Loan-Backed and Structured Securities                                  | 4,169,697      | 13,139,570                     | 4,506,314                        | 1,542,862                         | 825,051       | XXX                 | 24,183,494            | 4.8                            | 0                               | 0.0                         | 4,092,830                | 20,090,665                |
| 6.05 Totals                                                                       | 78,028,056     | 243,439,301                    | 35,373,443                       | 3,077,242                         | 3,836,588     | XXX                 | 363,754,630           | 72.6                           | 582,907,698                     | 87.5                        | 298,890,282              | 64,864,348                |
| 7. Hybrid Securities                                                              |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 7.01 Issuer Obligations                                                           | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 7.02 Residential Mortgage-Backed Securities                                       | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 7.03 Commercial Mortgage-Backed Securities                                        | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 7.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 7.05 Totals                                                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 8. Parent, Subsidiaries and Affiliates                                            |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 8.01 Issuer Obligations                                                           | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 8.02 Residential Mortgage-Backed Securities                                       | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 8.03 Commercial Mortgage-Backed Securities                                        | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 8.04 Other Loan-Backed and Structured Securities                                  | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 8.05 Affiliated Bank Loans – Issued                                               | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | 0.0                            | .0                              | 0.0                         | .0                       | .0                        |
| 8.06 Affiliated Bank Loans – Acquired                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 8.07 Totals                                                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

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

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

|                                                           | 1              | 2                              | 3                                | 4                                 | 5             | 6                   | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|-----------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|---------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                      | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity<br>Date | Total<br>Current Year | Col. 7 as a<br>% of Line 11.08 | Total from Col. 7<br>Prior Year | % From Col. 8<br>Prior Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 9. SVO Identified Funds                                   |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 9.01 Exchange Traded Funds Identified by the SVO .....    | XXX            | XXX                            | XXX                              | XXX                               | XXX           | .0                  | .0                    | .0                             | .0                              | .0                          | .0                       | .0                        |
| 9.02 Bond Mutual Funds Identified by the SVO .....        | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                   | 0                     | .0                             | 0                               | .0                          | 0                        | 0                         |
| 9.03 Totals                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                   | 0                     | .0                             | 0                               | .0                          | 0                        | 0                         |
| 10. Unaffiliated Bank Loans                               |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 10.01 Bank Loans - Issued .....                           | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | .0                       | .0                        |
| 10.02 Bank Loans – Acquired .....                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | .0                             | 0                               | .0                          | 0                        | 0                         |
| 10.03 Totals                                              | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | .0                             | 0                               | .0                          | 0                        | 0                         |
| 11. Total Bonds Current Year                              |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 11.01 Issuer Obligations .....                            | 77,645,108     | 223,789,136                    | 17,052,251                       | .0                                | 713,954       | XXX                 | 319,200,449           | 63.7                           | XXX                             | XXX                         | 296,879,201              | 22,321,248                |
| 11.02 Residential Mortgage-Backed Securities .....        | 20,979,106     | 66,516,350                     | 32,533,099                       | 11,319,884                        | 2,374,655     | XXX                 | 133,723,093           | 26.7                           | XXX                             | XXX                         | 126,753,883              | 6,969,211                 |
| 11.03 Commercial Mortgage-Backed Securities .....         | 1,209,017      | 8,638,636                      | 14,356,300                       | .0                                | .0            | XXX                 | 24,203,953            | 4.8                            | XXX                             | XXX                         | 8,720,729                | 15,483,225                |
| 11.04 Other Loan-Backed and Structured Securities .....   | 4,169,697      | 13,139,570                     | 4,506,314                        | 1,542,862                         | 825,051       | XXX                 | 24,183,494            | 4.8                            | XXX                             | XXX                         | 4,092,830                | 20,090,665                |
| 11.05 SVO Identified Funds .....                          | XXX            | XXX                            | XXX                              | XXX                               | XXX           | .0                  | .0                    | .0                             | XXX                             | XXX                         | .0                       | .0                        |
| 11.06 Affiliated Bank Loans .....                         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | XXX                             | XXX                         | .0                       | .0                        |
| 11.07 Unaffiliated Bank Loans .....                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | .0                             | XXX                             | XXX                         | 0                        | 0                         |
| 11.08 Totals .....                                        | 104,002,928    | 312,083,692                    | 68,447,964                       | 12,862,746                        | 3,913,660     | .0                  | 501,310,990           | 100.0                          | XXX                             | XXX                         | 436,446,642              | 64,864,348                |
| 11.09 Lines 11.08 as a % Col. 7                           | 20.7           | 62.3                           | 13.7                             | 2.6                               | 0.8           | 0.0                 | 100.0                 | XXX                            | XXX                             | XXX                         | 87.1                     | 12.9                      |
| 12. Total Bonds Prior Year                                |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 12.01 Issuer Obligations .....                            | 211,437,663    | 251,599,542                    | 95,564,418                       | 34,607,923                        | 688,505       | XXX                 | XXX                   | XXX                            | 593,898,051                     | 89.2                        | 562,934,700              | 30,963,351                |
| 12.02 Residential Mortgage-Backed Securities .....        | 10,867,764     | 29,909,571                     | 18,384,538                       | 11,442,141                        | 1,584,065     | XXX                 | XXX                   | XXX                            | 72,188,080                      | 10.8                        | 72,188,080               | .0                        |
| 12.03 Commercial Mortgage-Backed Securities .....         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 12.04 Other Loan-Backed and Structured Securities .....   | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 12.05 SVO Identified Funds .....                          | XXX            | XXX                            | XXX                              | XXX                               | XXX           | .0                  | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 12.06 Affiliated Bank Loans .....                         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 12.07 Unaffiliated Bank Loans .....                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | XXX                   | XXX                            | 0                               | .0                          | 0                        | 0                         |
| 12.08 Totals .....                                        | 222,305,427    | 281,509,113                    | 113,948,956                      | 46,050,064                        | 2,272,571     | .0                  | XXX                   | XXX                            | 666,086,131                     | 100.0                       | 635,122,780              | 30,963,351                |
| 12.09 Line 12.08 as a % of Col. 9                         | 33.4           | 42.3                           | 17.1                             | 6.9                               | 0.3           | 0.0                 | XXX                   | XXX                            | 100.0                           | XXX                         | 95.4                     | 4.6                       |
| 13. Total Publicly Traded Bonds                           |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 13.01 Issuer Obligations .....                            | 63,454,227     | 215,658,769                    | 17,052,251                       | .0                                | 713,954       | XXX                 | 296,879,201           | 59.2                           | 562,934,700                     | 84.5                        | 296,879,201              | XXX                       |
| 13.02 Residential Mortgage-Backed Securities .....        | 19,992,370     | 66,020,185                     | 30,878,752                       | 9,785,504                         | 77,072        | XXX                 | 126,753,883           | 25.3                           | 72,188,080                      | 10.8                        | 126,753,883              | XXX                       |
| 13.03 Commercial Mortgage-Backed Securities .....         | 222,221        | 3,902,724                      | 4,595,784                        | .0                                | .0            | XXX                 | 8,720,729             | 1.7                            | .0                              | .0                          | 8,720,729                | XXX                       |
| 13.04 Other Loan-Backed and Structured Securities .....   | 912,519        | 3,086,439                      | 93,871                           | .0                                | .0            | XXX                 | 4,092,830             | .8                             | .0                              | .0                          | 4,092,830                | XXX                       |
| 13.05 SVO Identified Funds .....                          | XXX            | XXX                            | XXX                              | XXX                               | XXX           | .0                  | .0                    | .0                             | .0                              | .0                          | .0                       | XXX                       |
| 13.06 Affiliated Bank Loans .....                         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | .0                       | XXX                       |
| 13.07 Unaffiliated Bank Loans .....                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | .0                             | 0                               | .0                          | 0                        | XXX                       |
| 13.08 Totals .....                                        | 84,581,337     | 288,668,118                    | 52,620,658                       | 9,785,504                         | 791,026       | .0                  | 436,446,642           | 87.1                           | 635,122,780                     | 95.4                        | 436,446,642              | XXX                       |
| 13.09 Line 13.08 as a % of Col. 7                         | 19.4           | 66.1                           | 12.1                             | 2.2                               | 0.2           | 0.0                 | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 16.9           | 57.6                           | 10.5                             | 2.0                               | 0.2           | 0.0                 | 87.1                  | XXX                            | XXX                             | XXX                         | 87.1                     | XXX                       |
| 14. Total Privately Placed Bonds                          |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 14.01 Issuer Obligations .....                            | 14,190,881     | 8,130,367                      | .0                               | .0                                | .0            | XXX                 | 22,321,248            | 4.5                            | 30,963,351                      | 4.6                         | XXX                      | 22,321,248                |
| 14.02 Residential Mortgage-Backed Securities .....        | 986,737        | 496,164                        | 1,654,347                        | 1,534,380                         | 2,297,583     | XXX                 | 6,969,211             | 1.4                            | .0                              | .0                          | XXX                      | 6,969,211                 |
| 14.03 Commercial Mortgage-Backed Securities .....         | 986,795        | 4,735,912                      | 9,760,517                        | .0                                | .0            | XXX                 | 15,483,225            | 3.1                            | .0                              | .0                          | XXX                      | 15,483,225                |
| 14.04 Other Loan-Backed and Structured Securities .....   | 3,257,178      | 10,053,131                     | 4,412,442                        | 1,542,862                         | 825,051       | XXX                 | 20,090,665            | 4.0                            | .0                              | .0                          | XXX                      | 20,090,665                |
| 14.05 SVO Identified Funds .....                          | XXX            | XXX                            | XXX                              | XXX                               | XXX           | .0                  | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 14.06 Affiliated Bank Loans .....                         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 14.07 Unaffiliated Bank Loans .....                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | .0                             | 0                               | .0                          | XXX                      | 0                         |
| 14.08 Totals .....                                        | 19,421,591     | 23,415,574                     | 15,827,306                       | 3,077,242                         | 3,122,634     | .0                  | 64,864,348            | 12.9                           | 30,963,351                      | 4.6                         | XXX                      | 64,864,348                |
| 14.09 Line 14.08 as a % of Col. 7                         | 29.9           | 36.1                           | 24.4                             | 4.7                               | 4.8           | 0.0                 | 100.0                 | XXX                            | XXX                             | XXX                         | XXX                      | 100.0                     |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 3.9            | 4.7                            | 3.2                              | 0.6                               | 0.6           | 0.0                 | 12.9                  | XXX                            | XXX                             | XXX                         | XXX                      | 12.9                      |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

| Short-Term Investments                                                                    |           |           |                |                                       |                                                    |
|-------------------------------------------------------------------------------------------|-----------|-----------|----------------|---------------------------------------|----------------------------------------------------|
|                                                                                           | 1         | 2         | 3              | 4                                     | 5                                                  |
|                                                                                           | Total     | Bonds     | Mortgage Loans | Other Short-term Investment Assets(a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 0         | 0         | 0              | 0                                     | 0                                                  |
| 2. Cost of short-term investments acquired .....                                          | 1,084,063 | 1,084,063 | 0              | 0                                     | 0                                                  |
| 3. Accrual of discount .....                                                              | 15,938    | 15,938    | 0              | 0                                     | 0                                                  |
| 4. Unrealized valuation increase (decrease) .....                                         | 0         | 0         | 0              | 0                                     | 0                                                  |
| 5. Total gain (loss) on disposals .....                                                   | 0         | 0         | 0              | 0                                     | 0                                                  |
| 6. Deduct consideration received on disposals .....                                       | 1,100,000 | 1,100,000 | 0              | 0                                     | 0                                                  |
| 7. Deduct amortization of premium .....                                                   | 0         | 0         | 0              | 0                                     | 0                                                  |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0         | 0         | 0              | 0                                     | 0                                                  |
| 9. Deduct current year's other-than-temporary impairment recognized .....                 | 0         | 0         | 0              | 0                                     | 0                                                  |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 0         | 0         | 0              | 0                                     | 0                                                  |
| 11. Deduct total nonadmitted amounts .....                                                | 0         |           |                |                                       |                                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 0         | 0         | 0              | 0                                     | 0                                                  |

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

Schedule DB - Part A - Verification

**NONE**

Schedule DB - Part B - Verification

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Verification

**NONE**

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

| (Cash Equivalents)                                                                       |             |            |                              |           |
|------------------------------------------------------------------------------------------|-------------|------------|------------------------------|-----------|
|                                                                                          | 1           | 2          | 3                            | 4         |
|                                                                                          | Total       | Bonds      | Money Market<br>Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 151,832,974 | 0          | 151,832,974                  | 0         |
| 2. Cost of cash equivalents acquired.....                                                | 719,005,059 | 44,935,333 | 674,069,726                  | 0         |
| 3. Accrual of discount.....                                                              | 64,667      | 64,667     | 0                            | 0         |
| 4. Unrealized valuation increase (decrease).....                                         | 0           | 0          | 0                            | 0         |
| 5. Total gain (loss) on disposals.....                                                   | 0           | 0          | 0                            | 0         |
| 6. Deduct consideration received on disposals.....                                       | 337,948,176 | 45,000,000 | 292,948,176                  | 0         |
| 7. Deduct amortization of premium.....                                                   | 0           | 0          | 0                            | 0         |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0           | 0          | 0                            | 0         |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0           | 0          | 0                            | 0         |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 532,954,524 | 0          | 532,954,524                  | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0           |            |                              |           |
| 12. Statement value at end of current period (Line 10 minus Line 11)                     | 532,954,524 | 0          | 532,954,524                  | 0         |

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

## E07

## E07

E07

E07

E07

E07

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

## SCHEDULE BA - PART 2

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

[illegible]

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

## SCHEDULE BA - PART 3

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                       | 2                                                                                                                                                                                                           | Codes |                                 |              | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrat-<br>ive Symbol | 7              | Fair Value                              |               | 10           | 11                                     | Change in Book / Adjusted Carrying Value           |                                                |                                                                             |                                                           | Interest   |                         |              |                                        |                                  | Dates      |                                           |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------|--------------|--------------------------------------------------------------------------------------------------------|----------------|-----------------------------------------|---------------|--------------|----------------------------------------|----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------|------------|-------------------------|--------------|----------------------------------------|----------------------------------|------------|-------------------------------------------|
|                                                                                                                                                                                                                         |                                                                                                                                                                                                             | 3     | 4                               | 5            |                                                                                                        |                | 8                                       | 9             |              |                                        | 12                                                 | 13                                             | 14                                                                          | 15                                                        | 16         | 17                      | 18           | 19                                     | 20                               | 21         | 22                                        |
| CUSIP<br>Identification                                                                                                                                                                                                 | Description                                                                                                                                                                                                 | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR |                                                                                                        | Actual<br>Cost | Rate Used<br>to Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec.<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities                                                                                                                                                       |                                                                                                                                                                                                             |       |                                 |              |                                                                                                        |                |                                         |               |              |                                        |                                                    |                                                |                                                                             |                                                           |            |                         |              |                                        |                                  |            |                                           |
| 36202F-C6-1                                                                                                                                                                                                             | G2 004593 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 58,668         | 109.8580                                | 62,150        | 56,573       | 58,206                                 | 0                                                  | (57)                                           | 0                                                                           | 0                                                         | 5.000      | 4.748                   | MON          | 236                                    | 2,830                            | 01/11/2010 | 12/20/2039                                |
| 0299999                                                                                                                                                                                                                 | Bonds - U.S. Governments - Residential Mortgage-Backed Securities                                                                                                                                           |       |                                 |              |                                                                                                        | 58,668         | XXX                                     | 62,150        | 56,573       | 58,206                                 | 0                                                  | (57)                                           | 0                                                                           | 0                                                         | XXX        | XXX                     | XXX          | 236                                    | 2,830                            | XXX        | XXX                                       |
| Bonds - U.S. Governments - Commercial Mortgage-Backed Securities                                                                                                                                                        |                                                                                                                                                                                                             |       |                                 |              |                                                                                                        |                |                                         |               |              |                                        |                                                    |                                                |                                                                             |                                                           |            |                         |              |                                        |                                  |            |                                           |
| 38380J-ZH-4                                                                                                                                                                                                             | GNR 2018-057 A - CMBS                                                                                                                                                                                       |       |                                 | 4            | 1 A                                                                                                    | 754,075        | 105.4600                                | 756,056       | 716,913      | 757,800                                | 0                                                  | 3,726                                          | 0                                                                           | 0                                                         | 3.000      | 1.234                   | MON          | 1,792                                  | 5,377                            | 09/24/2020 | 03/16/2057                                |
| 0399999                                                                                                                                                                                                                 | Bonds - U.S. Governments - Commercial Mortgage-Backed Securities                                                                                                                                            |       |                                 |              |                                                                                                        | 754,075        | XXX                                     | 756,056       | 716,913      | 757,800                                | 0                                                  | 3,726                                          | 0                                                                           | 0                                                         | XXX        | XXX                     | XXX          | 1,792                                  | 5,377                            | XXX        | XXX                                       |
| 0599999                                                                                                                                                                                                                 | Bonds - U.S. Governments - Subtotals - U.S. Governments                                                                                                                                                     |       |                                 |              |                                                                                                        | 812,742        | XXX                                     | 818,206       | 773,486      | 816,006                                | 0                                                  | 3,669                                          | 0                                                                           | 0                                                         | XXX        | XXX                     | XXX          | 2,028                                  | 8,207                            | XXX        | XXX                                       |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                 |                                                                                                                                                                                                             |       |                                 |              |                                                                                                        |                |                                         |               |              |                                        |                                                    |                                                |                                                                             |                                                           |            |                         |              |                                        |                                  |            |                                           |
| 26371G-PF-1                                                                                                                                                                                                             | DUBLIN OHIO CITY SCH DIST                                                                                                                                                                                   |       |                                 | 2            | 1 B FE                                                                                                 | 350,000        | 100.3150                                | 351,103       | 350,000      | 350,000                                | 0                                                  | 0                                              | 0                                                                           | 0                                                         | 5.250      | 5.250                   | JD           | 1,531                                  | 18,375                           | 02/04/2011 | 12/01/2025                                |
| 512804-YE-9                                                                                                                                                                                                             | LAKOTA OHIO LOC SCH DIST                                                                                                                                                                                    |       |                                 | 1            | 1 B FE                                                                                                 | 835,000        | 113.0340                                | 943,834       | 835,000      | 835,000                                | 0                                                  | 0                                              | 0                                                                           | 0                                                         | 5.390      | 5.389                   | JD           | 3,751                                  | 45,007                           | 06/18/2010 | 12/01/2025                                |
| 593325-JK-0                                                                                                                                                                                                             | MIAMI CNTY OHIO                                                                                                                                                                                             |       |                                 | 1,2          | 1 C FE                                                                                                 | 265,013        | 100.3360                                | 260,874       | 260,000      | 260,000                                | 0                                                  | (264)                                          | 0                                                                           | 0                                                         | 5.500      | 5.500                   | JD           | 1,192                                  | 14,300                           | 05/12/2010 | 12/01/2022                                |
| 87122N-EZ-8                                                                                                                                                                                                             | SYCAMORE OHIO CMNTY SCH DIST                                                                                                                                                                                |       |                                 |              | 1 B FE                                                                                                 | 650,000        | 111.7450                                | 726,343       | 650,000      | 650,000                                | 0                                                  | 0                                              | 0                                                                           | 0                                                         | 5.550      | 5.549                   | JD           | 3,006                                  | 36,075                           | 12/21/2010 | 12/01/2025                                |
| 1899999                                                                                                                                                                                                                 | Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                     |       |                                 |              |                                                                                                        | 2,100,013      | XXX                                     | 2,282,153     | 2,095,000    | 2,095,000                              | 0                                                  | (264)                                          | 0                                                                           | 0                                                         | XXX        | XXX                     | XXX          | 9,480                                  | 113,757                          | XXX        | XXX                                       |
| 2499999                                                                                                                                                                                                                 | Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) |       |                                 |              |                                                                                                        | 2,100,013      | XXX                                     | 2,282,153     | 2,095,000    | 2,095,000                              | 0                                                  | (264)                                          | 0                                                                           | 0                                                         | XXX        | XXX                     | XXX          | 9,480                                  | 113,757                          | XXX        | XXX                                       |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations                     |                                                                                                                                                                                                             |       |                                 |              |                                                                                                        |                |                                         |               |              |                                        |                                                    |                                                |                                                                             |                                                           |            |                         |              |                                        |                                  |            |                                           |
| 31315P-RA-9                                                                                                                                                                                                             | FEDERAL AGRICULTURAL MORTGAGE CORP.                                                                                                                                                                         |       |                                 |              | 1 A                                                                                                    | 2,000,000      | 121.5320                                | 2,430,640     | 2,000,000    | 2,000,000                              | 0                                                  | 0                                              | 0                                                                           | 0                                                         | 4.810      | 4.809                   | FA           | 39,549                                 | 96,200                           | 01/26/2011 | 02/03/2026                                |
| 31315P-TU-3                                                                                                                                                                                                             | FEDERAL AGRICULTURAL MORTGAGE CORP.                                                                                                                                                                         |       |                                 |              | 1 A                                                                                                    | 1,002,590      | 100.7600                                | 1,007,600     | 1,000,000    | 1,000,063                              | 0                                                  | (336)                                          | 0                                                                           | 0                                                         | 4.160      | 4.125                   | MS           | 12,942                                 | 41,600                           | 03/07/2011 | 03/09/2021                                |
| 3134GX-FZ-2                                                                                                                                                                                                             | FEDERAL HOME LOAN MORTGAGE CORP.                                                                                                                                                                            |       |                                 | 2            | 1 A                                                                                                    | 3,502,223      | 100.0590                                | 3,502,065     | 3,500,000    | 3,502,022                              | 0                                                  | (201)                                          | 0                                                                           | 0                                                         | 0.340      | 0.209                   | JD           | 661                                    | 0                                | 12/15/2020 | 12/11/2023                                |
| 677555-S5-4                                                                                                                                                                                                             | OHIO ST ECONOMIC DEV REV                                                                                                                                                                                    |       |                                 |              | 1 B FE                                                                                                 | 384,363        | 101.4720                                | 355,152       | 350,000      | 351,845                                | 0                                                  | (4,371)                                        | 0                                                                           | 0                                                         | 4.000      | 2.712                   | JD           | 1,167                                  | 14,000                           | 10/18/2012 | 06/01/2021                                |
| 677555-S6-2                                                                                                                                                                                                             | OHIO ST ECONOMIC DEV REV                                                                                                                                                                                    |       |                                 |              | 1 B FE                                                                                                 | 384,356        | 103.1970                                | 361,190       | 350,000      | 353,855                                | 0                                                  | (4,108)                                        | 0                                                                           | 0                                                         | 4.000      | 2.772                   | JD           | 1,167                                  | 14,000                           | 10/18/2012 | 12/01/2021                                |
| 677555-S7-0                                                                                                                                                                                                             | OHIO ST ECONOMIC DEV REV                                                                                                                                                                                    |       |                                 |              | 1 B FE                                                                                                 | 391,032        | 104.9870                                | 377,953       | 360,000      | 365,140                                | 0                                                  | (3,509)                                        | 0                                                                           | 0                                                         | 4.000      | 2.962                   | JD           | 1,200                                  | 14,400                           | 10/18/2012 | 06/01/2022                                |
| 677555-S8-8                                                                                                                                                                                                             | OHIO ST ECONOMIC DEV REV                                                                                                                                                                                    |       |                                 |              | 1 B FE                                                                                                 | 401,642        | 106.7540                                | 394,990       | 370,000      | 376,752                                | 0                                                  | (3,378)                                        | 0                                                                           | 0                                                         | 4.000      | 3.012                   | JD           | 1,233                                  | 14,800                           | 10/18/2012 | 12/01/2022                                |
| 2599999                                                                                                                                                                                                                 | Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations         |       |                                 |              |                                                                                                        | 8,066,206      | XXX                                     | 8,429,590     | 7,930,000    | 7,949,677                              | 0                                                  | (15,904)                                       | 0                                                                           | 0                                                         | XXX        | XXX                     | XXX          | 57,919                                 | 195,000                          | XXX        | XXX                                       |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities |                                                                                                                                                                                                             |       |                                 |              |                                                                                                        |                |                                         |               |              |                                        |                                                    |                                                |                                                                             |                                                           |            |                         |              |                                        |                                  |            |                                           |
| 3128KU-G5-0                                                                                                                                                                                                             | FH A63820 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 12,661         | 118.0430                                | 14,931        | 12,649       | 12,655                                 | 0                                                  | (1)                                            | 0                                                                           | 0                                                         | 6.000      | 5.974                   | MON          | 63                                     | 759                              | 08/08/2007 | 08/01/2037                                |
| 3128MJ-2C-3                                                                                                                                                                                                             | FH G08770 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 2,348,280      | 106.4660                                | 2,411,341     | 2,264,893    | 2,327,531                              | 0                                                  | (13,373)                                       | 0                                                                           | 0                                                         | 3.500      | 2.420                   | MON          | 6,606                                  | 79,299                           | 08/23/2017 | 07/01/2047                                |
| 3128MJ-2G-4                                                                                                                                                                                                             | FH G08774 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 5,091,138      | 106.1260                                | 5,211,184     | 4,910,375    | 5,043,391                              | 0                                                  | (28,703)                                       | 0                                                                           | 0                                                         | 3.500      | 2.441                   | MON          | 14,322                                 | 171,909                          | 08/22/2017 | 08/01/2047                                |
| 3128MJ-2M-1                                                                                                                                                                                                             | FH G08779 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 7,498,670      | 106.0860                                | 7,670,891     | 7,230,823    | 7,424,212                              | 0                                                  | (45,462)                                       | 0                                                                           | 0                                                         | 3.500      | 2.455                   | MON          | 21,090                                 | 253,136                          | 08/22/2017 | 09/01/2047                                |
| 3128MJ-2S-8                                                                                                                                                                                                             | FH G08784 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 13,193,520     | 106.2240                                | 13,518,309    | 12,726,228   | 13,063,812                             | 0                                                  | (74,513)                                       | 0                                                                           | 0                                                         | 3.500      | 2.463                   | MON          | 37,118                                 | 445,492                          | 09/26/2017 | 10/01/2047                                |
| 3128MJ-2W-9                                                                                                                                                                                                             | FH G08788 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 619,683        | 106.0600                                | 638,094       | 601,634      | 615,043                                | 0                                                  | (2,696)                                        | 0                                                                           | 0                                                         | 3.500      | 2.619                   | MON          | 1,755                                  | 21,060                           | 11/20/2017 | 11/01/2047                                |
| 3132D5-6V-9                                                                                                                                                                                                             | FH SB8084 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 37,141,875     | 104.7420                                | 37,183,509    | 35,500,000   | 37,148,915                             | 0                                                  | 7,040                                          | 0                                                                           | 0                                                         | 2.000      | 1.004                   | MON          | 59,167                                 | 0                                | 12/23/2020 | 01/01/2036                                |
| 3132DV-5K-7                                                                                                                                                                                                             | FH SD8050 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 537,777        | 104.8260                                | 547,934       | 522,708      | 538,740                                | 0                                                  | 963                                            | 0                                                                           | 0                                                         | 3.000      | 1.744                   | MON          | 1,307                                  | 11,761                           | 03/16/2020 | 03/01/2050                                |
| 31335H-UN-1                                                                                                                                                                                                             | FH C90589 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 12,723         | 112.3050                                | 14,077        | 12,535       | 12,552                                 | 0                                                  | (23)                                           | 0                                                                           | 0                                                         | 6.000      | 5.792                   | MON          | 63                                     | 754                              | 08/08/2007 | 11/01/2022                                |
| 31371K-KE-0                                                                                                                                                                                                             | FN 254193 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 6,856          | 112.2810                                | 7,585         | 6,755        | 6,748                                  | 0                                                  | (16)                                           | 0                                                                           | 0                                                         | 6.000      | 5.741                   | MON          | 34                                     | 407                              | 08/08/2007 | 02/01/2022                                |
| 31371N-H2-4                                                                                                                                                                                                             | FN 256849 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 8,734          | 115.5770                                | 10,051        | 8,696        | 8,722                                  | 0                                                  | (2)                                            | 0                                                                           | 0                                                         | 6.000      | 5.934                   | MON          | 43                                     | 522                              | 10/09/2007 | 08/01/2037                                |
| 3140H1-K2-5                                                                                                                                                                                                             | FN BJ0312 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 838,587        | 107.2960                                | 876,755       | 833,209      | 833,209                                | 0                                                  | (3,792)                                        | 0                                                                           | 0                                                         | 4.000      | 3.223                   | MON          | 2,724                                  | 32,685                           | 03/16/2018 | 10/01/2047                                |
| 3140HF-NL-9                                                                                                                                                                                                             | FN BK2194 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 1,119,207      | 105.0240                                | 1,168,135     | 1,112,255    | 1,118,800                              | 0                                                  | (407)                                          | 0                                                                           | 0                                                         | 3.000      | 2.708                   | MON          | 2,781                                  | 25,026                           | 03/19/2020 | 03/01/2050                                |
| 3140K3-K7-6                                                                                                                                                                                                             | FN B07515 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 1,208,973      | 107.4560                                | 1,232,117     | 1,146,625    | 1,204,151                              | 0                                                  | (4,822)                                        | 0                                                                           | 0                                                         | 3.000      | 1.215                   | MON          | 2,867                                  | 22,933                           | 03/31/2020 | 11/01/2050                                |
| 3140K5-FK-8                                                                                                                                                                                                             | FN B09169 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 1,222,317      | 106.2600                                | 1,232,583     | 1,159,969    | 1,220,128                              | 0                                                  | (2,190)                                        | 0                                                                           | 0                                                         | 3.000      | 1.139                   | MON          | 2,900                                  | 17,400                           | 06/05/2020 | 12/01/2049                                |
| 3140KA-DP-8                                                                                                                                                                                                             | FN BP2809 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 1,374,850      | 105.5070                                | 1,401,298     | 1,328,157    | 1,372,115                              | 0                                                  | (2,735)                                        | 0                                                                           | 0                                                         | 2.500      | 1.742                   | MON          | 2,767                                  | 16,602                           | 06/04/2020 | 05/01/2050                                |
| 3140KD-NW-6                                                                                                                                                                                                             | FN BP5804 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 1,384,242      | 105.5070                                | 1,409,807     | 1,336,222    | 1,381,332                              | 0                                                  | (2,910)                                        | 0                                                                           | 0                                                         | 2.500      | 1.729                   | MON          | 2,784                                  | 16,703                           | 06/04/2020 | 05/01/2050                                |
| 3140X4-UW-4                                                                                                                                                                                                             | FN FM1496 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 977,266        | 105.6350                                | 974,979       | 922,970      | 980,305                                | 0                                                  | 3,039                                          | 0                                                                           | 0                                                         | 3.500      | 1.147                   | MON          | 2,692                                  | 21,536                           | 04/01/2020 | 09/01/2049                                |
| 31411N-WW-3                                                                                                                                                                                                             | FN 912461 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 33,448         | 118.8950                                | 39,805        | 33,479       | 33,325                                 | 0                                                  | 1                                              | 0                                                                           | 0                                                         | 6.000      | 6.092                   | MON          | 167                                    | 2,008                            | 08/14/2007 | 03/01/2037                                |
| 31418C-PE-8                                                                                                                                                                                                             | FN MA3120 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 8,639,597      | 106.1270                                | 8,849,866     | 8,338,939    | 8,556,108                              | 0                                                  | (48,687)                                       | 0                                                                           | 0                                                         | 3.500      | 2.454                   | MON          | 24,322                                 | 291,572                          | 09/26/2017 | 09/01/2047                                |
| 31418C-R8-9                                                                                                                                                                                                             | FN MA3210 - RMBS                                                                                                                                                                                            |       |                                 | 4            | 1 A                                                                                                    | 658,899        | 106.0660                                | 687,481       | 648,163      | 656,243                                | 0                                                  | (1,704)                                        | 0                                                                           | 0                                                         | 3.500      | 2.958                   | MON          | 1,890                                  | 22,666                           | 01/22/2018 | 12/01/2047                                |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                                                                                                                                                             | 2                           | Codes |                                      |                       | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | 7<br><br>Actual<br>Cost | Fair Value                                       |                        | 10<br><br>Par<br>Value | 11<br><br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                     |                                                          |                                                                                       |                                                                     | Interest             |                                   |                        |                                                  |                                            | Dates              |                                                     |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|-------|--------------------------------------|-----------------------|------------------------------------------------------------------------------------------------------|-------------------------|--------------------------------------------------|------------------------|------------------------|--------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------------------------------------|---------------------------------------------------------------------|----------------------|-----------------------------------|------------------------|--------------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------------|
|                                                                                                                                                                                                                                                                                                                                                               |                             | 3     | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 5<br><br>Bond<br>CHAR |                                                                                                      |                         | 8<br><br>Rate Used<br>to Obtain<br>Fair<br>Value | 9<br><br>Fair<br>Value |                        |                                                  | 12<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br><br>Current Year's<br>(Amortization)/<br>Accretion | 14<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br><br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br><br>Rate<br>of | 17<br><br>Effective<br>Rate<br>of | 18<br><br>When<br>Paid | 19<br><br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br><br>Amount<br>Rec.<br>During<br>Year | 21<br><br>Acquired | 22<br><br>Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP<br>Identification                                                                                                                                                                                                                                                                                                                                       | Description                 | Code  |                                      |                       |                                                                                                      |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 31418D-GK-2.                                                                                                                                                                                                                                                                                                                                                  | FN MA3801 - RMBS            |       |                                      | 4.                    | 1.A                                                                                                  | 265,447                 | 105.5070                                         | 278,239                | 263,716                | 266,021                                          | 0                                                            | 574                                                      | 0                                                                                     | 0                                                                   | 2.500                | 2.258                             | MON                    | 549                                              | 4,395                                      | 03/13/2020         | 10/01/2049                                          |
| 31418D-HK-1.                                                                                                                                                                                                                                                                                                                                                  | FN MA3833 - RMBS            |       |                                      | 4.                    | 1.A                                                                                                  | 958,432                 | 105.5070                                         | 972,284                | 921,535                | 967,378                                          | 0                                                            | 8,946                                                    | 0                                                                                     | 0                                                                   | 2.500                | 1.313                             | MON                    | 1,920                                            | 13,439                                     | 04/16/2020         | 11/01/2049                                          |
| 31418D-KQ-4.                                                                                                                                                                                                                                                                                                                                                  | FN MA3902 - RMBS            |       |                                      | 4.                    | 1.A                                                                                                  | 99,343                  | 105.5070                                         | 104,115                | 98,680                 | 99,477                                           | 0                                                            | 133                                                      | 0                                                                                     | 0                                                                   | 2.500                | 2.278                             | MON                    | 206                                              | 1,645                                      | 03/13/2020         | 01/01/2050                                          |
| 31418D-P9-7.                                                                                                                                                                                                                                                                                                                                                  | FN MA4047 - RMBS            |       |                                      | 4.                    | 1.A                                                                                                  | 1,312,204               | 103.8880                                         | 1,339,777              | 1,289,636              | 1,310,934                                        | 0                                                            | (1,270)                                                  | 0                                                                                     | 0                                                                   | 2.000                | 1.606                             | MON                    | 2,149                                            | 15,046                                     | 05/07/2020         | 06/01/2050                                          |
| 31418D-O7-0.                                                                                                                                                                                                                                                                                                                                                  | FN MA4077 - RMBS            |       |                                      | 4.                    | 1.A                                                                                                  | 1,951,287               | 103.8880                                         | 1,984,821              | 1,910,539              | 1,949,397                                        | 0                                                            | (1,891)                                                  | 0                                                                                     | 0                                                                   | 2.000                | 1.527                             | MON                    | 3,184                                            | 15,921                                     | 06/12/2020         | 07/01/2050                                          |
| 31418D-RW-4.                                                                                                                                                                                                                                                                                                                                                  | FN MA4100 - RMBS            |       |                                      | 4.                    | 1.A                                                                                                  | 1,397,898               | 103.8880                                         | 1,410,163              | 1,357,388              | 1,396,115                                        | 0                                                            | (1,783)                                                  | 0                                                                                     | 0                                                                   | 2.000                | 1.357                             | MON                    | 2,262                                            | 9,049                                      | 07/21/2020         | 08/01/2050                                          |
| 31418D-VX-7.                                                                                                                                                                                                                                                                                                                                                  | FNMA - RMBS                 |       |                                      | 4.                    | 1.A                                                                                                  | 37,141,875              | 104.7420                                         | 37,183,524             | 35,500,000             | 37,148,320                                       | 0                                                            | 6,445                                                    | 0                                                                                     | 0                                                                   | 2.000                | 1.013                             | MON                    | 59,167                                           | 0                                          | 12/23/2020         | 01/01/2036                                          |
| 2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities                                                                                                                             |                             |       |                                      |                       |                                                                                                      | 127,055,789             | XXX                                              | 128,373,656            | 121,982,708            | 126,695,677                                      | 0                                                            | (209,839)                                                | 0                                                                                     | 0                                                                   | XXX                  | XXX                               | XXX                    | 256,898                                          | 1,513,725                                  | XXX                | XXX                                                 |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions |                             |       |                                      |                       |                                                                                                      | 135,121,995             | XXX                                              | 136,803,246            | 129,912,708            | 134,645,354                                      | 0                                                            | (225,742)                                                | 0                                                                                     | 0                                                                   | XXX                  | XXX                               | XXX                    | 314,817                                          | 1,708,725                                  | XXX                | XXX                                                 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                                                                                                                                                      |                             |       |                                      |                       |                                                                                                      |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 00206R-CM-2.                                                                                                                                                                                                                                                                                                                                                  | AT&T INC.                   |       |                                      | 1.2                   | 2.B FE                                                                                               | 2,927,820               | 103.4400                                         | 3,103,185              | 3,000,000              | 2,970,169                                        | 0                                                            | 19,071                                                   | 0                                                                                     | 0                                                                   | 3.000                | 3.690                             | JD                     | 250                                              | 90,000                                     | 09/24/2018         | 06/30/2022                                          |
| 00206R-DC-3.                                                                                                                                                                                                                                                                                                                                                  | AT&T INC.                   |       |                                      | 1.2                   | 2.B FE                                                                                               | 5,293,086               | 111.6270                                         | 5,692,977              | 5,100,000              | 5,204,424                                        | 0                                                            | (32,325)                                                 | 0                                                                                     | 0                                                                   | 4.450                | 3.723                             | AO                     | 56,738                                           | 226,950                                    | 02/26/2018         | 04/01/2024                                          |
| 023135-AW-6.                                                                                                                                                                                                                                                                                                                                                  | AMAZON.COM INC.             |       |                                      | 1.2                   | 1.E FE                                                                                               | 9,899,800               | 104.3450                                         | 10,434,530             | 10,000,000             | 9,956,615                                        | 0                                                            | 19,457                                                   | 0                                                                                     | 0                                                                   | 2.400                | 2.610                             | FA                     | 86,000                                           | 240,000                                    | 01/05/2018         | 02/22/2023                                          |
| ANHEUSER-BUSCH INBEV FINANCE                                                                                                                                                                                                                                                                                                                                  |                             |       |                                      |                       |                                                                                                      |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 035242-AP-1.                                                                                                                                                                                                                                                                                                                                                  | INC.                        |       |                                      | 1.2                   | 2.A FE                                                                                               | 5,092,700               | 113.0920                                         | 5,654,580              | 5,000,000              | 5,060,575                                        | 0                                                            | (11,318)                                                 | 0                                                                                     | 0                                                                   | 3.650                | 3.377                             | FA                     | 76,042                                           | 182,500                                    | 01/23/2018         | 02/01/2026                                          |
| 037833-AS-9.                                                                                                                                                                                                                                                                                                                                                  | APPLE INC.                  |       |                                      | 1.                    | 1.B FE                                                                                               | 9,860,448               | 110.1200                                         | 10,571,520             | 9,600,000              | 9,745,086                                        | 0                                                            | (40,707)                                                 | 0                                                                                     | 0                                                                   | 3.450                | 2.972                             | MN                     | 50,600                                           | 331,200                                    | 01/25/2018         | 05/06/2024                                          |
| 05565E-AF-2.                                                                                                                                                                                                                                                                                                                                                  | BMW US CAPITAL LLC.         |       |                                      | 1.2                   | 1.F FE                                                                                               | 1,970,599               | 100.3020                                         | 2,006,040              | 2,000,000              | 1,997,422                                        | 0                                                            | 9,275                                                    | 0                                                                                     | 0                                                                   | 2.000                | 2.475                             | AO                     | 8,889                                            | 40,000                                     | 01/11/2018         | 04/11/2021                                          |
| 05565E-AU-9.                                                                                                                                                                                                                                                                                                                                                  | BMW US CAPITAL LLC.         |       |                                      | 1.                    | 1.F FE                                                                                               | 6,030,905               | 100.7470                                         | 6,070,019              | 6,025,000              | 6,025,573                                        | 0                                                            | (2,035)                                                  | 0                                                                                     | 0                                                                   | 3.100                | 3.065                             | AO                     | 40,887                                           | 186,775                                    | 04/17/2018         | 04/12/2021                                          |
| 06048W-WR-7.                                                                                                                                                                                                                                                                                                                                                  | BANK OF AMERICA CORP.       |       |                                      | 2.                    | 1.G FE                                                                                               | 10,000,000              | 101.0200                                         | 10,102,020             | 10,000,000             | 10,000,000                                       | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 4.200                | 4.185                             | JD                     | 35,000                                           | 415,000                                    | 05/30/2018         | 06/01/2030                                          |
| 06051G-EM-7.                                                                                                                                                                                                                                                                                                                                                  | BANK OF AMERICA CORP.       |       |                                      |                       | 1.F FE                                                                                               | 10,894,400              | 105.6830                                         | 10,568,310             | 10,000,000             | 10,262,080                                       | 0                                                            | (238,885)                                                | 0                                                                                     | 0                                                                   | 5.700                | 3.171                             | JJ                     | 248,583                                          | 570,000                                    | 04/10/2018         | 01/24/2022                                          |
| 09062X-AF-0.                                                                                                                                                                                                                                                                                                                                                  | BIOMER INC.                 |       |                                      | 1.2                   | 2.A FE                                                                                               | 10,252,920              | 114.4750                                         | 11,447,500             | 10,000,000             | 10,163,271                                       | 0                                                            | (33,168)                                                 | 0                                                                                     | 0                                                                   | 4.050                | 3.650                             | MS                     | 119,250                                          | 405,000                                    | 04/03/2018         | 09/15/2025                                          |
| BURLINGTON NORTHERN SANTA FE                                                                                                                                                                                                                                                                                                                                  |                             |       |                                      |                       |                                                                                                      |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 12189L-AQ-4.                                                                                                                                                                                                                                                                                                                                                  | LLC.                        |       |                                      | 1.2                   | 1.G FE                                                                                               | 6,792,500               | 108.3150                                         | 7,040,488              | 6,500,000              | 6,675,129                                        | 0                                                            | (69,398)                                                 | 0                                                                                     | 0                                                                   | 3.850                | 2.690                             | MS                     | 83,417                                           | 250,250                                    | 04/12/2019         | 09/01/2023                                          |
| 171340-AK-8.                                                                                                                                                                                                                                                                                                                                                  | CHURCH & DWIGHT CO INC.     |       |                                      | 1.2                   | 2.A FE                                                                                               | 10,864,040              | 103.0740                                         | 11,338,140             | 11,000,000             | 10,950,875                                       | 0                                                            | 29,945                                                   | 0                                                                                     | 0                                                                   | 2.450                | 2.740                             | FA                     | 112,292                                          | 269,500                                    | 01/08/2018         | 08/01/2022                                          |
| 17252W-AK-6.                                                                                                                                                                                                                                                                                                                                                  | CINTAS CORPORATION NO 2     |       |                                      | 1.                    | 1.G FE                                                                                               | 7,205,590               | 101.4120                                         | 7,098,805              | 7,000,000              | 7,039,255                                        | 0                                                            | (92,862)                                                 | 0                                                                                     | 0                                                                   | 4.300                | 2.928                             | JD                     | 25,083                                           | 301,000                                    | 03/06/2019         | 06/01/2021                                          |
| 189054-AU-3.                                                                                                                                                                                                                                                                                                                                                  | CLOROX CO.                  |       |                                      | 1.2                   | 2.A FE                                                                                               | 8,583,436               | 110.4910                                         | 9,391,752              | 8,500,000              | 8,549,617                                        | 0                                                            | (12,317)                                                 | 0                                                                                     | 0                                                                   | 3.500                | 3.332                             | JD                     | 13,222                                           | 297,500                                    | 02/26/2018         | 12/15/2024                                          |
| 268948-AA-4.                                                                                                                                                                                                                                                                                                                                                  | EAGLE BANCORP INC.          |       |                                      |                       | 1.A Z.                                                                                               | 5,087,500               | 105.4300                                         | 5,271,515              | 5,000,000              | 5,042,517                                        | 0                                                            | (10,238)                                                 | 0                                                                                     | 0                                                                   | 5.750                | 5.490                             | MS                     | 95,833                                           | 287,500                                    | 02/03/2016         | 09/01/2024                                          |
| 30219G-AF-5.                                                                                                                                                                                                                                                                                                                                                  | EXPRESS SCRIPTS HOLDING CO. |       |                                      | 1.                    | 2.B FE                                                                                               | 9,046,636               | 103.6300                                         | 9,308,047              | 8,982,000              | 9,004,492                                        | 0                                                            | (19,297)                                                 | 0                                                                                     | 0                                                                   | 3.900                | 3.670                             | FA                     | 132,335                                          | 350,298                                    | 10/12/2018         | 02/15/2022                                          |
| FIDELITY NATIONAL INFORMATION                                                                                                                                                                                                                                                                                                                                 |                             |       |                                      |                       |                                                                                                      |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 31620M-AR-7.                                                                                                                                                                                                                                                                                                                                                  | SERVICES.                   |       |                                      | 1.2                   | 2.B FE                                                                                               | 10,717,442              | 118.3470                                         | 11,834,670             | 10,000,000             | 10,470,590                                       | 0                                                            | (93,238)                                                 | 0                                                                                     | 0                                                                   | 5.000                | 3.860                             | AO                     | 105,556                                          | 500,000                                    | 04/04/2018         | 10/15/2025                                          |
| 337ESC-AB-3.                                                                                                                                                                                                                                                                                                                                                  | FIRST ENERGY SOLUTIONS ESC. |       |                                      |                       | 1.A Z.                                                                                               | 506,230                 | 93.2500                                          | 713,954                | 1,000,000              | 713,954                                          | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 6.050                | 0.000                             | N/A                    | 0                                                | 0                                          | 12/23/2009         | 08/15/2021                                          |
| 370334-BM-5.                                                                                                                                                                                                                                                                                                                                                  | GENERAL MILLS INC.          |       |                                      | 1.2                   | 2.B FE                                                                                               | 4,953,752               | 101.9560                                         | 5,128,372              | 5,030,000              | 5,005,260                                        | 0                                                            | 25,061                                                   | 0                                                                                     | 0                                                                   | 3.150                | 3.680                             | JD                     | 7,042                                            | 158,445                                    | 11/26/2018         | 12/15/2021                                          |
| 375558-AU-7.                                                                                                                                                                                                                                                                                                                                                  | GILEAD SCIENCES INC.        |       |                                      | 1.2                   | 2.A FE                                                                                               | 5,137,000               | 102.7400                                         | 5,050,752              | 5,000,000              | 5,050,752                                        | 0                                                            | (74,418)                                                 | 0                                                                                     | 0                                                                   | 4.400                | 2.852                             | JD                     | 18,333                                           | 220,000                                    | 03/07/2019         | 12/01/2021                                          |
| 375558-BF-9.                                                                                                                                                                                                                                                                                                                                                  | GILEAD SCIENCES INC.        |       |                                      | 1.2                   | 2.A FE                                                                                               | 9,117,150               | 113.4480                                         | 10,208,768             | 9,000,000              | 9,077,453                                        | 0                                                            | (14,226)                                                 | 0                                                                                     | 0                                                                   | 3.650                | 3.458                             | MS                     | 109,500                                          | 328,500                                    | 03/12/2018         | 03/01/2026                                          |
| 38141G-GS-7.                                                                                                                                                                                                                                                                                                                                                  | GOLDMAN SACHS GROUP INC.    |       |                                      |                       | 1.G FE                                                                                               | 10,844,400              | 105.7000                                         | 10,570,000             | 10,000,000             | 10,247,533                                       | 0                                                            | (225,204)                                                | 0                                                                                     | 0                                                                   | 5.750                | 3.358                             | JJ                     | 250,764                                          | 575,000                                    | 04/05/2018         | 01/24/2022                                          |
| 38259P-AB-8.                                                                                                                                                                                                                                                                                                                                                  | GOOGLE LLC.                 |       |                                      | 1.                    | 1.B FE                                                                                               | 1,977,684               | 101.2950                                         | 2,025,900              | 2,000,000              | 1,998,993                                        | 0                                                            | 2,583                                                    | 0                                                                                     | 0                                                                   | 3.625                | 3.760                             | MN                     | 8,458                                            | 72,500                                     | 05/19/2011         | 05/19/2021                                          |
| 40432X-7F-2.                                                                                                                                                                                                                                                                                                                                                  | HSBC USA INC.               |       |                                      | 2.                    | 1.G FE                                                                                               | 5,000,000               | 100.0220                                         | 5,001,100              | 5,000,000              | 5,000,000                                        | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 3.250                | 4.334                             | JJ                     | 70,868                                           | 162,500                                    | 01/09/2013         | 07/24/2025                                          |
| 458140-AJ-9.                                                                                                                                                                                                                                                                                                                                                  | INTEL CORP.                 |       |                                      | 1.                    | 1.E FE                                                                                               | 4,155,713               | 102.2140                                         | 4,088,564              | 4,000,000              | 4,020,567                                        | 0                                                            | (26,976)                                                 | 0                                                                                     | 0                                                                   | 3.300                | 2.600                             | AO                     | 33,000                                           | 132,000                                    | 09/09/2015         | 10/01/2021                                          |
| INTERNATIONAL BUSINESS                                                                                                                                                                                                                                                                                                                                        |                             |       |                                      |                       |                                                                                                      |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 459200-JG-7.                                                                                                                                                                                                                                                                                                                                                  | MACHINES CORP.              |       |                                      | 1.                    | 1.F FE                                                                                               | 5,091,100               | 112.8900                                         | 5,644,485              | 5,000,000              | 5,060,836                                        | 0                                                            | (10,745)                                                 | 0                                                                                     | 0                                                                   | 3.450                | 3.191                             | FA                     | 63,250                                           | 172,500                                    | 02/01/2018         | 02/19/2026                                          |
| 534187-BF-5.                                                                                                                                                                                                                                                                                                                                                  | LINCOLN NATIONAL CORP.      |       |                                      | 1.2                   | 2.A FE                                                                                               | 4,955,950               | 115.4300                                         | 5,771,500              | 5,000,000              | 4,968,667                                        | 0                                                            | 4,665                                                    | 0                                                                                     | 0                                                                   | 3.625                | 3.744                             | MS                     | 54,878                                           | 181,250                                    | 03/06/2018         | 12/12/2026                                          |
| MARSH & MCLENNAN COMPANIES                                                                                                                                                                                                                                                                                                                                    |                             |       |                                      |                       |                                                                                                      |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 571748-AZ-5.                                                                                                                                                                                                                                                                                                                                                  | INC.                        |       |                                      | 1.2                   | 1.G FE                                                                                               | 12,081,000              | 113.4620                                         | 13,615,440             | 12,000,000             | 12,054,254                                       | 0                                                            | (9,758)                                                  | 0                                                                                     | 0                                                                   | 3.750                | 3.650                             | MS                     | 133,750                                          | 450,000                                    | 02/21/2018         | 03/14/2026                                          |
| 58013M-EL-4.                                                                                                                                                                                                                                                                                                                                                  | MCDONALD'S CORP.            |       |                                      | 1.                    | 2.A FE                                                                                               | 7,186,427               | 101.2530                                         | 7,087,710              | 7,000,000              | 7,022,243                                        | 0                                                            | (57,080)                                                 | 0                                                                                     | 0                                                                   | 3.625                | 2.786                             | MN                     | 28,899                                           | 253,750                                    | 01/11/2018         | 05/20/2021                                          |
| 59408T-AA-8.                                                                                                                                                                                                                                                                                                                                                  | MICHAEL KORS (USA) INC.     |       |                                      | 1.2                   | 3.A FE                                                                                               | 8,150,646               | 103.7500                                         | 8,403,750              | 8,100,000              | 8,130,367                                        | 0                                                            | (7,505)                                                  | 0                                                                                     | 0                                                                   | 4.500                | 4.388                             | MN                     | 60,750                                           | 334,145                                    | 02/26/2018         | 11/01/2024                                          |
| 615369-AB-1.                                                                                                                                                                                                                                                                                                                                                  | MOODY'S CORP.               |       |                                      | 1.2                   | 2.A FE                                                                                               | 3,097,755               | 105.6320                                         | 3,168,960              | 3,000,000              | 3,016,774                                        | 0                                                            | (11,219)                                                 | 0                                                                                     | 0                                                                   | 4.500                | 4.092                             | MS                     | 45,000                                           | 135,000                                    | 08/20/2012         | 09/01/2022                                          |
| 655664-AP-5.                                                                                                                                                                                                                                                                                                                                                  | NORDSTROM INC.              |       |                                      | 1.2                   | 3.A FE                                                                                               | 7,905,913               | 101.2500                                         | 7,842,825              | 7,746,000              | 7,783,706                                        | 0                                                            | (68,688)                                                 | 0                                                                                     | 0                                                                   | 4.000                | 3.080                             | AO                     | 65,411                                           | 309,840                                    | 03/08/2019         | 10/15/2021                                          |
| 67103H-AB-3.                                                                                                                                                                                                                                                                                                                                                  | O'REILLY AUTOMOTIVE INC.    |       |                                      | 1.2                   | 2.B FE                                                                                               | 2,102,146               | 101.9950                                         | 2,055,193              | 2,015,000              | 2,028,037                                        | 0                                                            | (28,239)                                                 | 0                                                                                     | 0                                                                   | 4.625                | 3.174                             | MS                     | 27,440                                           | 93,194                                     | 04/24/2018         | 09/15/2021                                          |
| 68217F-AA-0.                                                                                                                                                                                                                                                                                                                                                  | OMNICO GROUP INC.           |       |                                      | 1.2                   | 2.A FE                                                                                               | 4,987,443               | 113.9380                                         | 5,810,818              | 5,100,000              | 5,022,748                                        | 0                                                            | 12,933                                                   | 0                                                                                     | 0                                                                   | 3.600                | 3.920                             | AO                     | 38,760                                           | 183,600                                    | 03/06/2018         | 04/15/2026                                          |
| 68389X-BR-5.                                                                                                                                                                                                                                                                                                                                                  | ORACLE CORP.                |       |                                      | 1.2                   | 1.G FE                                                                                               | 10,032,100              | 104.7110                                         | 10,471,120             | 10,000,000             | 10,013,972                                       | 0                                                            | (6,540)                                                  | 0                                                                                     | 0                                                                   | 2.625                | 2.555                             | FA                     | 99,167                                           | 262,500                                    | 01/05/2018         | 02/15/2023                                          |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 1

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

| 1                                                                                                         | 2                                      | Codes |                                      |                       | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative Symbol | 7<br><br>Actual<br>Cost | Fair Value                                       |                        | 10<br><br>Par<br>Value | 11<br><br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                     |                                                          |                                                                                       |                                                                     | Interest             |                                   |                        |                                                  |                                            | Dates              |                                                     |  |
|-----------------------------------------------------------------------------------------------------------|----------------------------------------|-------|--------------------------------------|-----------------------|---------------------------------------------------------------------------------------------------|-------------------------|--------------------------------------------------|------------------------|------------------------|--------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------------------------------------|---------------------------------------------------------------------|----------------------|-----------------------------------|------------------------|--------------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------------|--|
|                                                                                                           |                                        | 3     | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 5<br><br>Bond<br>CHAR |                                                                                                   |                         | 8<br><br>Rate Used<br>to Obtain<br>Fair<br>Value | 9<br><br>Fair<br>Value |                        |                                                  | 12<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br><br>Current Year's<br>(Amortization)/<br>Accretion | 14<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br><br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br><br>Rate<br>of | 17<br><br>Effective<br>Rate<br>of | 18<br><br>When<br>Paid | 19<br><br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br><br>Amount<br>Rec.<br>During<br>Year | 21<br><br>Acquired | 22<br><br>Stated<br>Contractual<br>Maturity<br>Date |  |
| CUSIP<br>Identification                                                                                   | Description                            | Code  |                                      |                       |                                                                                                   |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |  |
| 717081-DH-3.                                                                                              | PFIZER INC.....                        |       |                                      | 1.                    | 1 F FE...                                                                                         | 10,212,500              | 106,5070                                         | 10,650,740             | 10,000,000             | 10,099,709                                       | 0                                                            | (38,893)                                                 | 0                                                                                     | 0                                                                   | 3.000                | 2.578                             | JD                     | 13,333                                           | 300,000                                    | 01/08/2018         | 06/15/2023.                                         |  |
| 747525-AE-3.                                                                                              | QUALCOMM INC.....                      |       |                                      | 1.                    | 1 G FE...                                                                                         | 3,916,672               | 103.5970                                         | 4,143,860              | 4,000,000              | 3,981,230                                        | 0                                                            | 13,051                                                   | 0                                                                                     | 0                                                                   | 3.000                | 3.350                             | MM                     | 13,667                                           | 120,000                                    | 09/09/2015         | 05/20/2022.                                         |  |
| 74834L-AV-2.                                                                                              | QUEST DIAGNOSTICS INC.....             |       |                                      | 1,2.                  | 2 B FE...                                                                                         | 6,289,158               | 110.2450                                         | 6,664,304              | 6,045,000              | 6,176,582                                        | 0                                                            | (40,944)                                                 | 0                                                                                     | 0                                                                   | 4.250                | 3.480                             | AO                     | 64,228                                           | 256,913                                    | 02/26/2018         | 04/01/2024.                                         |  |
| 78008S-LL-8.                                                                                              | ROYAL BANK OF CANADA.....              | C.    |                                      | 2.                    | 1 D FE...                                                                                         | 5,000,000               | 100.6620                                         | 5,033,100              | 5,000,000              | 5,000,000                                        | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 2.500                | 3.630                             | JD                     | 1,389                                            | 125,000                                    | 12/06/2012         | 12/27/2027.                                         |  |
| 78409V-AD-6.                                                                                              | S&P GLOBAL INC.....                    |       |                                      | 1,2.                  | 1 G FE...                                                                                         | 4,726,980               | 113.6600                                         | 5,114,682              | 4,500,000              | 4,639,964                                        | 0                                                            | (30,606)                                                 | 0                                                                                     | 0                                                                   | 4.000                | 3.204                             | JD                     | 8,000                                            | 180,000                                    | 01/23/2018         | 06/15/2025.                                         |  |
| 822582-AV-4.                                                                                              | SHELL INTERNATIONAL FINANCE<br>BV..... | C.    |                                      | 1.                    | 1 D FE...                                                                                         | 19,674,400              | 103.8620                                         | 20,772,400             | 20,000,000             | 19,863,532                                       | 0                                                            | 65,183                                                   | 0                                                                                     | 0                                                                   | 2.250                | 2.600                             | JJ                     | 218,750                                          | 450,000                                    | 01/08/2018         | 01/06/2023.                                         |  |
| 824348-BF-2.                                                                                              | SHERWIN-WILLIAMS CO.<br>SIEMENS.....   |       |                                      | 1,2.                  | 2 B FE...                                                                                         | 10,270,726              | 114.0190                                         | 11,401,900             | 10,000,000             | 10,177,273                                       | 0                                                            | (33,327)                                                 | 0                                                                                     | 0                                                                   | 3.950                | 3.545                             | JJ                     | 182,139                                          | 395,000                                    | 02/02/2018         | 01/15/2026.                                         |  |
| 82620K-AJ-2.                                                                                              | FINANCIERINGSMAATSCHAPPIJ NV.....      | C.    |                                      | 1.                    | 1 E FE...                                                                                         | 6,037,250               | 100.9690                                         | 6,260,078              | 6,200,000              | 6,167,886                                        | 0                                                            | 44,951                                                   | 0                                                                                     | 0                                                                   | 1.700                | 2.450                             | MS                     | 31,034                                           | 105,400                                    | 01/08/2018         | 09/15/2021.                                         |  |
| 883203-BV-2.                                                                                              | TEXTRON INC.....                       |       |                                      | 1,2.                  | 2 B FE...                                                                                         | 5,045,350               | 109.7290                                         | 5,486,460              | 5,000,000              | 5,028,162                                        | 0                                                            | (6,530)                                                  | 0                                                                                     | 0                                                                   | 3.875                | 3.720                             | MS                     | 64,583                                           | 193,750                                    | 04/03/2018         | 03/01/2025.                                         |  |
| 913017-AS-8.                                                                                              | RAYTHEON TECHNOLOGIES CORP.....        |       |                                      |                       | 2 A FE...                                                                                         | 2,969,103               | 101.2050                                         | 2,697,121              | 2,665,000              | 2,687,630                                        | 0                                                            | (137,160)                                                | 0                                                                                     | 0                                                                   | 8.750                | 3.450                             | MS                     | 77,729                                           | 233,188                                    | 11/26/2018         | 03/01/2021.                                         |  |
| 3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer<br>Obligations                     |                                        |       |                                      |                       |                                                                                                   | 311,990,871             | XXX                                              | 328,122,747            | 307,108,000            | 309,155,772                                      | 0                                                            | (1,237,670)                                              | 0                                                                                     | 0                                                                   | XXX                  | XXX                               | XXX                    | 3,080,200                                        | 11,327,447                                 | XXX                | XXX                                                 |  |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities              |                                        |       |                                      |                       |                                                                                                   |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |  |
| 03463W-AA-1.                                                                                              | AOMT 2019-2 A1 - CMO/RMBS.....         |       |                                      | 4.                    | 1 A FE...                                                                                         | 96,944                  | 102.2750                                         | 101,954                | 99,686                 | 96,980                                           | 0                                                            | 36                                                       | 0                                                                                     | 0                                                                   | 3.628                | 3.770                             | MON                    | 301                                              | 2,411                                      | 04/01/2020         | 03/25/2049.                                         |  |
| 03464R-AB-9.                                                                                              | AOMT 2020-1 A2 - RMBS.....             |       |                                      | 4.                    | 1 C FE...                                                                                         | 1,208,337               | 101.6390                                         | 1,228,334              | 1,208,526              | 1,208,552                                        | 0                                                            | 215                                                      | 0                                                                                     | 0                                                                   | 2.672                | 2.673                             | MON                    | 2,691                                            | 16,146                                     | 06/24/2020         | 12/26/2059.                                         |  |
| 03465L-AA-3.                                                                                              | AOMT 2020-3 A1 - CMO/RMBS.....         |       |                                      | 4.                    | 1 A FE...                                                                                         | 1,176,623               | 100.6560                                         | 1,184,070              | 1,176,353              | 1,176,613                                        | 0                                                            | (11)                                                     | 0                                                                                     | 0                                                                   | 1.691                | 1.687                             | MON                    | 1,658                                            | 9,946                                      | 06/26/2020         | 04/27/2065.                                         |  |
| 04285C-AB-7.                                                                                              | ARRW 201 A2 - CMO/RMBS.....            |       |                                      | 4.                    | 1 C FE...                                                                                         | 999,949                 | 103.8740                                         | 1,038,740              | 1,000,000              | 999,852                                          | 0                                                            | (97)                                                     | 0                                                                                     | 0                                                                   | 2.927                | 2.919                             | MON                    | 2,439                                            | 14,635                                     | 06/24/2020         | 03/25/2055.                                         |  |
| 19685T-AA-6.                                                                                              | COLT 2019-2 A1 - CMO/RMBS.....         |       |                                      | 4.                    | 1 A FE...                                                                                         | 297,672                 | 100.5980                                         | 300,579                | 298,792                | 298,792                                          | 0                                                            | 1,120                                                    | 0                                                                                     | 0                                                                   | 3.337                | 0.000                             | MON                    | 831                                              | 6,647                                      | 04/01/2020         | 05/25/2049.                                         |  |
| 64830U-AA-3.                                                                                              | NRZT 20NQM2 A1 - CMO/RMBS.....         |       |                                      | 4.                    | 1 A FE...                                                                                         | 1,221,607               | 100.6700                                         | 1,229,792              | 1,221,607              | 1,221,596                                        | 0                                                            | (10)                                                     | 0                                                                                     | 0                                                                   | 1.650                | 1.646                             | MON                    | 1,680                                            | 10,079                                     | 06/19/2020         | 05/25/2060.                                         |  |
| 92537F-AA-3.                                                                                              | VERUS 2019-1NV1 A1 - CMO/RMBS.....     |       |                                      | 4.                    | 1 A FE...                                                                                         | 565,255                 | 101.0130                                         | 575,296                | 569,527                | 566,847                                          | 0                                                            | 1,592                                                    | 0                                                                                     | 0                                                                   | 3.402                | 4.451                             | MON                    | 1,615                                            | 12,917                                     | 04/01/2020         | 12/26/2058.                                         |  |
| 92837K-AB-7.                                                                                              | VISIO 201 A2 - RMBS.....               |       |                                      | 4.                    | 1 C FE...                                                                                         | 1,399,991               | 102.4120                                         | 1,433,769              | 1,400,000              | 1,399,978                                        | 0                                                            | (13)                                                     | 0                                                                                     | 0                                                                   | 2.504                | 2.497                             | MON                    | 2,921                                            | 14,607                                     | 07/24/2020         | 08/25/2055.                                         |  |
| 3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) -<br>Residential Mortgage-Backed Securities |                                        |       |                                      |                       |                                                                                                   | 6,966,378               | XXX                                              | 7,092,533              | 6,974,491              | 6,969,211                                        | 0                                                            | 2,833                                                    | 0                                                                                     | 0                                                                   | XXX                  | XXX                               | XXX                    | 14,136                                           | 87,388                                     | XXX                | XXX                                                 |  |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities               |                                        |       |                                      |                       |                                                                                                   |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |  |
| 05490R-AA-4.                                                                                              | BAML 2015-ASTR A - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 1,202,702               | 111.3670                                         | 1,236,174              | 1,110,000              | 1,195,537                                        | 0                                                            | (7,166)                                                  | 0                                                                                     | 0                                                                   | 3.819                | 2.529                             | MON                    | 3,533                                            | 24,728                                     | 05/27/2020         | 07/16/2037.                                         |  |
| 05547H-AC-5.                                                                                              | BBCMS 2015-SRCH A2 - CMBS.....         |       |                                      | 4.                    | 1 A FE...                                                                                         | 898,748                 | 112.3610                                         | 916,866                | 816,000                | 891,418                                          | 0                                                            | (7,329)                                                  | 0                                                                                     | 0                                                                   | 4.197                | 2.665                             | MON                    | 2,378                                            | 22,832                                     | 04/16/2020         | 08/10/2035.                                         |  |
| 12531W-BB-7.                                                                                              | CFCRE 2016-C3 A3 - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 646,830                 | 112.1790                                         | 678,683                | 605,000                | 642,152                                          | 0                                                            | (4,678)                                                  | 0                                                                                     | 0                                                                   | 3.865                | 2.597                             | MON                    | 1,949                                            | 15,589                                     | 04/16/2020         | 01/10/2048.                                         |  |
| 12532B-AD-9.                                                                                              | CFCRE 2016-C7 A3 - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 796,425                 | 113.4100                                         | 839,234                | 740,000                | 791,025                                          | 0                                                            | (5,400)                                                  | 0                                                                                     | 0                                                                   | 3.839                | 2.572                             | MON                    | 2,367                                            | 18,937                                     | 04/28/2020         | 12/11/2054.                                         |  |
| 12592T-AA-3.                                                                                              | COMM 2015-3BP A - CMBS.....            |       |                                      | 4.                    | 1 A FE...                                                                                         | 963,427                 | 107.7930                                         | 1,013,254              | 940,000                | 960,641                                          | 0                                                            | (2,785)                                                  | 0                                                                                     | 0                                                                   | 3.178                | (4,231)                           | MON                    | 2,489                                            | 19,915                                     | 03/30/2020         | 02/12/2035.                                         |  |
| 12593G-AF-9.                                                                                              | COMM 2015-PC1 A5 - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 878,496                 | 111.8450                                         | 942,357                | 842,556                | 873,536                                          | 0                                                            | (4,960)                                                  | 0                                                                                     | 0                                                                   | 3.902                | 2.989                             | MON                    | 2,740                                            | 21,918                                     | 04/07/2020         | 07/12/2050.                                         |  |
| 12634N-AS-7.                                                                                              | CSAIL 2015-C2 A3 - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 1,299,802               | 108.5870                                         | 1,453,955              | 1,338,977              | 1,306,147                                        | 0                                                            | 6,345                                                    | 0                                                                                     | 0                                                                   | 3.231                | 3.979                             | MON                    | 3,605                                            | 32,449                                     | 03/19/2020         | 06/15/2057.                                         |  |
| 17327F-AD-8.                                                                                              | CGCMT 2018-B2 A4 - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 564,824                 | 116.4930                                         | 582,465                | 500,000                | 560,223                                          | 0                                                            | (4,601)                                                  | 0                                                                                     | 0                                                                   | 4.009                | 2.168                             | MON                    | 1,670                                            | 10,023                                     | 05/28/2020         | 03/17/2051.                                         |  |
| 23307C-AA-3.                                                                                              | DBWF 2016-85T A - CMBS.....            |       |                                      | 4.                    | 1 A FE...                                                                                         | 829,717                 | 113.0360                                         | 847,770                | 750,000                | 823,393                                          | 0                                                            | (6,323)                                                  | 0                                                                                     | 0                                                                   | 3.791                | 2.033                             | MON                    | 2,369                                            | 14,216                                     | 06/12/2020         | 12/11/2036.                                         |  |
| 23307E-AA-9.                                                                                              | DBGS 191735 A - CMBS.....              |       |                                      | 4.                    | 1 A FE...                                                                                         | 722,565                 | 112.9780                                         | 723,059                | 640,000                | 720,945                                          | 0                                                            | (1,620)                                                  | 0                                                                                     | 0                                                                   | 3.843                | 2.869                             | MON                    | 1,435                                            | 10,248                                     | 07/29/2020         | 04/10/2037.                                         |  |
| 36252C-AA-0.                                                                                              | GSMS 2017-485L A - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 750,066                 | 110.7230                                         | 775,061                | 700,000                | 745,519                                          | 0                                                            | (4,547)                                                  | 0                                                                                     | 0                                                                   | 3.721                | 2.566                             | MON                    | 2,171                                            | 15,194                                     | 05/01/2020         | 02/12/2037.                                         |  |
| 36252C-AG-7.                                                                                              | GSMS 2017-485L B - CMBS.....           |       |                                      | 4.                    | 1 D FE...                                                                                         | 665,604                 | 107.8870                                         | 668,899                | 620,000                | 662,868                                          | 0                                                            | (2,736)                                                  | 0                                                                                     | 0                                                                   | 3.871                | 2.642                             | MON                    | 2,000                                            | 10,000                                     | 07/28/2020         | 02/12/2037.                                         |  |
| 36254X-AA-2.                                                                                              | GSMS 2017-FARM A - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 1,213,989               | 110.0240                                         | 1,237,770              | 1,125,000              | 1,207,348                                        | 0                                                            | (6,641)                                                  | 0                                                                                     | 0                                                                   | 3.541                | 2.394                             | MON                    | 3,319                                            | 20,248                                     | 05/28/2020         | 01/12/2043.                                         |  |
| 36255W-AA-3.                                                                                              | GSMS 2018-R1VR A - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 703,320                 | 95.9280                                          | 718,223                | 748,710                | 726,930                                          | 0                                                            | 23,610                                                   | 0                                                                                     | 0                                                                   | 1.109                | 6.672                             | MON                    | 392                                              | 4,959                                      | 05/21/2020         | 07/16/2035.                                         |  |
| 36260J-AD-9.                                                                                              | GSMS 2019-GC39 A4 - CMBS.....          |       |                                      | 4.                    | 1 A FE...                                                                                         | 731,927                 | 115.3370                                         | 778,525                | 675,000                | 727,986                                          | 0                                                            | (3,941)                                                  | 0                                                                                     | 0                                                                   | 3.567                | 2.512                             | MON                    | 2,006                                            | 16,052                                     | 04/23/2020         | 05/10/2052.                                         |  |
| 45378Y-AA-2.                                                                                              | IPT 2018-1NDP A - CMBS.....            |       |                                      | 4.                    | 1 A FE...                                                                                         | 718,633                 | 106.7640                                         | 725,995                | 680,000                | 715,386                                          | 0                                                            | (3,246)                                                  | 0                                                                                     | 0                                                                   | 3.763                | 2.445                             | MON                    | 2,132                                            | 8,906                                      | 08/31/2020         | 07/12/2025.                                         |  |
| 46639E-AJ-0.                                                                                              | JPMCC 2012-LC9 AS - CMBS.....          |       |                                      | 4.                    | 1 A FE...                                                                                         | 1,019,688               | 102.5800                                         | 1,025,800              | 1,000,000              | 1,016,371                                        | 0                                                            | (3,317)                                                  | 0                                                                                     | 0                                                                   | 3.353                | 2.399                             | MON                    | 2,794                                            | 11,178                                     | 08/19/2020         | 12/17/2047.                                         |  |
| 46640N-AJ-7.                                                                                              | JPMBB 2013-C15 AS - CMBS.....          |       |                                      | 4.                    | 1 A FE...                                                                                         | 640,523                 | 109.0730                                         | 654,438                | 600,000                | 634,294                                          | 0                                                            | (6,229)                                                  | 0                                                                                     | 0                                                                   | 4.420                | 2.231                             | MON                    | 2,210                                            | 13,259                                     | 06/25/2020         | 11/17/2045.                                         |  |
| 55375K-AS-5.                                                                                              | MSSG 2017-237P A - CMBS.....           |       |                                      | 4.                    | 1 A FE...                                                                                         | 753,758                 | 108.3350                                         | 758,345                | 700,000                | 750,950                                          | 0                                                            | (2,807)                                                  | 0                                                                                     | 0                                                                   | 3.397                | 2.046                             | MON                    | 1,982                                            | 7,926                                      | 08/27/2020         | 09/15/2039.                                         |  |
| 563136-AG-5.                                                                                              | OMW 2020-1MW C - CMBS.....             |       |                                      | 4.                    | 1 G FE...                                                                                         | 1,377,271               | 103.4540                                         | 1,448,356              | 1,400,000              | 1,378,220                                        | 0                                                            | 949                                                      | 0                                                                                     | 0                                                                   | 2.335                | 2.627                             | MON                    | 2,724                                            |                                            |                    |                                                     |  |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 1

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

| 1                                                                                                 | 2                           | Codes |                                      |                       | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrat-<br>ive Symbol | 7<br><br>Actual<br>Cost | Fair Value                                       |                        | 10<br><br>Par<br>Value | 11<br><br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                     |                                                          |                                                                                       |                                                                     | Interest             |                                   |                        |                                                  |                                            | Dates              |                                                     |
|---------------------------------------------------------------------------------------------------|-----------------------------|-------|--------------------------------------|-----------------------|--------------------------------------------------------------------------------------------------------|-------------------------|--------------------------------------------------|------------------------|------------------------|--------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------------------------------------|---------------------------------------------------------------------|----------------------|-----------------------------------|------------------------|--------------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------------|
|                                                                                                   |                             | 3     | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 5<br><br>Bond<br>CHAR |                                                                                                        |                         | 8<br><br>Rate Used<br>to Obtain<br>Fair<br>Value | 9<br><br>Fair<br>Value |                        |                                                  | 12<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br><br>Current Year's<br>(Amortization)/<br>Accretion | 14<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br><br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br><br>Rate<br>of | 17<br><br>Effective<br>Rate<br>of | 18<br><br>When<br>Paid | 19<br><br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br><br>Amount<br>Rec.<br>During<br>Year | 21<br><br>Acquired | 22<br><br>Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP<br>Identification                                                                           | Description                 | Code  |                                      |                       |                                                                                                        |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |                             |       |                                      |                       |                                                                                                        |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 00217T-AC-9.                                                                                      | ARIFL 2020-A A3 - ABS.      |       |                                      | 4.                    | 1.A FE.                                                                                                | 264,375                 | 102.4800                                         | 307,440                | 300,000                | 270,578                                          | 0                                                            | 6,203                                                    | 0                                                                                     | 0                                                                   | 1.800                | 5.075                             | MON                    | 240                                              | 4,320                                      | 03/19/2020         | 08/15/2028                                          |
| 00833L-AA-4.                                                                                      | AFFRM 20A A - ABS.          |       |                                      | 4.                    | 1.F FE.                                                                                                | 1,039,873               | 100.5700                                         | 1,045,928              | 1,040,000              | 1,039,884                                        | 0                                                            | 12                                                       | 0                                                                                     | 0                                                                   | 2.100                | 2.103                             | MON                    | 971                                              | 7,947                                      | 07/28/2020         | 02/18/2025                                          |
| 03066L-AD-0.                                                                                      | AMCAR 2018-2 A3 - ABS.      |       |                                      | 4.                    | 1.A FE.                                                                                                | 181,126                 | 100.8610                                         | 187,490                | 185,889                | 183,517                                          | 0                                                            | 2,391                                                    | 0                                                                                     | 0                                                                   | 3.150                | 6.922                             | MON                    | 211                                              | 4,392                                      | 03/23/2020         | 03/20/2023                                          |
| 03067D-AD-7.                                                                                      | AMCAR 2020-1 A3 - ABS.      |       |                                      | 4.                    | 1.A FE.                                                                                                | 284,468                 | 100.9200                                         | 297,714                | 295,000                | 288,293                                          | 0                                                            | 3,826                                                    | 0                                                                                     | 0                                                                   | 1.110                | 2.850                             | MON                    | 118                                              | 2,538                                      | 03/13/2020         | 08/19/2024                                          |
| 04033J-AB-7.                                                                                      | ARIFL 2019-A A2A - ABS.     |       |                                      | 4.                    | 1.A FE.                                                                                                | 242,552                 | 101.3670                                         | 255,737                | 252,289                | 244,776                                          | 0                                                            | 2,224                                                    | 0                                                                                     | 0                                                                   | 2.410                | 6.789                             | MON                    | 270                                              | 4,560                                      | 03/19/2020         | 11/15/2027                                          |
| 05493C-AD-8.                                                                                      | BCC FUNDING XVII LLC - ABS. |       |                                      | 4.                    | 2.B FE.                                                                                                | 699,978                 | 100.7310                                         | 705,117                | 700,000                | 699,978                                          | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 2.500                | 2.501                             | MON                    | 535                                              | 2,431                                      | 10/21/2020         | 09/22/2025                                          |
| 12509D-AE-2.                                                                                      | CCG 2020-1 D - ABS.         |       |                                      | 4.                    | 2.B FE.                                                                                                | 714,855                 | 101.9300                                         | 728,800                | 715,000                | 714,770                                          | 0                                                            | (85)                                                     | 0                                                                                     | 0                                                                   | 2.680                | 2.703                             | MON                    | 905                                              | 6,387                                      | 08/04/2020         | 12/14/2027                                          |
| 12530M-AD-7.                                                                                      | SORT 2020-1 B2 - ABS.       |       |                                      | 4.                    | 1.G FE.                                                                                                | 667,949                 | 100.9710                                         | 674,552                | 668,065                | 667,954                                          | 0                                                            | 5                                                        | 0                                                                                     | 0                                                                   | 2.600                | 2.617                             | MON                    | 772                                              | 6,877                                      | 07/14/2020         | 07/15/2060                                          |
| 12563L-AS-6.                                                                                      | CLIF 203 A - ABS.           |       |                                      | 4.                    | 1.F FE.                                                                                                | 680,610                 | 100.8570                                         | 686,584                | 680,750                | 680,610                                          | 0                                                            | 1                                                        | 0                                                                                     | 0                                                                   | 2.070                | 2.071                             | MON                    | 1,174                                            | 2,349                                      | 10/02/2020         | 10/18/2045                                          |
| 14576A-AC-6.                                                                                      | CARM 201 A3 - RMBS.         |       |                                      | 4.                    | 1.F FE.                                                                                                | 699,577                 | 99.9400                                          | 699,580                | 700,000                | 699,577                                          | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 3.100                | 3.103                             | MON                    | 964                                              | 0                                          | 11/18/2020         | 12/15/2050                                          |
| 165183-AP-9.                                                                                      | CFII 2017-2 D - ABS.        |       |                                      | 4.                    | 2.B FE.                                                                                                | 221,684                 | 100.4960                                         | 221,091                | 220,000                | 220,712                                          | 0                                                            | (972)                                                    | 0                                                                                     | 0                                                                   | 3.710                | 2.702                             | MON                    | 363                                              | 3,401                                      | 07/22/2020         | 05/15/2029                                          |
| 165183-CM-4.                                                                                      | CFII 201 C - ABS.           |       |                                      | 4.                    | 1.F FE.                                                                                                | 999,986                 | 101.8270                                         | 1,018,270              | 1,000,000              | 999,988                                          | 0                                                            | 2                                                        | 0                                                                                     | 0                                                                   | 2.140                | 2.150                             | MON                    | 951                                              | 8,679                                      | 07/14/2020         | 08/15/2032                                          |
| 20267X-AD-5.                                                                                      | CBSLT 2018-C-GS C - ABS.    |       |                                      | 4.                    | 1.D FE.                                                                                                | 131,341                 | 102.2910                                         | 133,400                | 130,412                | 131,460                                          | 0                                                            | 119                                                      | 0                                                                                     | 0                                                                   | 4.350                | 4.268                             | MON                    | 95                                               | 1,891                                      | 09/17/2020         | 02/26/2046                                          |
| 24704D-AE-0.                                                                                      | DEFT 2018-2 A3 - ABS.       |       |                                      | 4.                    | 1.A FE.                                                                                                | 340,028                 | 100.5540                                         | 342,019                | 340,134                | 340,107                                          | 0                                                            | (113)                                                    | 0                                                                                     | 0                                                                   | 3.370                | 3.437                             | MON                    | 287                                              | 9,552                                      | 03/17/2020         | 10/23/2023                                          |
| 24704G-AF-0.                                                                                      | DEFT 202 D - ABS.           |       |                                      | 4.                    | 2.B FE.                                                                                                | 299,982                 | 100.8980                                         | 302,694                | 300,000                | 299,983                                          | 0                                                            | 2                                                        | 0                                                                                     | 0                                                                   | 1.920                | 1.930                             | MON                    | 144                                              | 1,424                                      | 09/15/2020         | 03/23/2026                                          |
| 25216A-AC-8.                                                                                      | DEXT ABS 2020-1 LLC - ABS.  |       |                                      | 4.                    | 1.A Z.                                                                                                 | 349,882                 | 100.8050                                         | 352,818                | 350,000                | 349,884                                          | 0                                                            | 2                                                        | 0                                                                                     | 0                                                                   | 3.030                | 3.035                             | N/A                    | 884                                              | 1,208                                      | 10/28/2020         | 11/15/2027                                          |
| 25755T-AF-7.                                                                                      | DPABS 2017-1 A21 - RMBS.    |       |                                      | 4.                    | 2.A FE.                                                                                                | 702,210                 | 100.0980                                         | 703,939                | 703,250                | 702,426                                          | 0                                                            | 216                                                      | 0                                                                                     | 0                                                                   | 1.465                | 3.293                             | JAJO                   | 1,917                                            | 2,686                                      | 07/28/2020         | 07/25/2047                                          |
| 26209X-AA-9.                                                                                      | HONK 201 A2 - RMBS.         |       |                                      | 4.                    | 2.C FE.                                                                                                | 498,750                 | 103.9980                                         | 518,690                | 498,750                | 498,750                                          | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 3.786                | 3.786                             | JAJO                   | 3,724                                            | 5,455                                      | 06/26/2020         | 07/20/2050                                          |
| 289338-AB-1.                                                                                      | MDCP 2020-3A A2 - ABS.      |       |                                      | 4.                    | 1.A Z.                                                                                                 | 699,983                 | 100.9440                                         | 706,608                | 700,000                | 699,984                                          | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 2.954                | 2.954                             | MON                    | 574                                              | 6,203                                      | 08/26/2020         | 08/20/2029                                          |
| 35041K-AA-0.                                                                                      | FFIN 2020-1 A - ABS.        |       |                                      | 4.                    | 1.A Z.                                                                                                 | 577,719                 | 103.4760                                         | 597,866                | 577,782                | 577,720                                          | 0                                                            | 1                                                        | 0                                                                                     | 0                                                                   | 3.540                | 3.541                             | MON                    | 909                                              | 10,397                                     | 06/04/2020         | 07/16/2040                                          |
| 361886-BW-3.                                                                                      | GFORT 184 C - ABS.          |       |                                      | 4.                    | 1.F FE.                                                                                                | 907,594                 | 101.9260                                         | 917,334                | 900,000                | 904,462                                          | 0                                                            | (3,132)                                                  | 0                                                                                     | 0                                                                   | 3.880                | 3.189                             | MON                    | 1,552                                            | 17,460                                     | 06/26/2020         | 09/15/2023                                          |
| 36259P-AG-1.                                                                                      | GMALT 2020-2 C - ABS.       |       |                                      | 4.                    | 1.C FE.                                                                                                | 999,837                 | 103.4080                                         | 1,034,080              | 1,000,000              | 999,871                                          | 0                                                            | 33                                                       | 0                                                                                     | 0                                                                   | 2.560                | 2.580                             | MON                    | 711                                              | 13,013                                     | 06/08/2020         | 07/22/2024                                          |
| 40438D-AB-5.                                                                                      | HPEFS 191 A2 - ABS.         |       |                                      | 4.                    | 1.A FE.                                                                                                | 382,132                 | 100.4040                                         | 386,332                | 384,777                | 383,899                                          | 0                                                            | 1,768                                                    | 0                                                                                     | 0                                                                   | 2.190                | 3.424                             | MON                    | 257                                              | 6,320                                      | 04/01/2020         | 09/20/2029                                          |
| 40438P-AE-2.                                                                                      | HPEFS 202 C - ABS.          |       |                                      | 4.                    | 1.F FE.                                                                                                | 1,423,938               | 101.6110                                         | 1,446,941              | 1,424,000              | 1,423,953                                        | 0                                                            | 14                                                       | 0                                                                                     | 0                                                                   | 2.000                | 2.010                             | MON                    | 870                                              | 13,449                                     | 06/23/2020         | 07/22/2030                                          |
| 42771L-AB-8.                                                                                      | HERO 172A A1 - ABS.         | C.    |                                      | 4.                    | 1.A FE.                                                                                                | 146,216                 | 103.3320                                         | 146,576                | 141,849                | 146,144                                          | 0                                                            | (72)                                                     | 0                                                                                     | 0                                                                   | 3.280                | 3.026                             | MS                     | 1,292                                            | 0                                          | 09/17/2020         | 09/20/2048                                          |
| 42771L-AC-6.                                                                                      | HERO 172A A2 - ABS.         | C.    |                                      | 4.                    | 1.A FE.                                                                                                | 371,668                 | 104.2770                                         | 371,763                | 356,515                | 371,549                                          | 0                                                            | (119)                                                    | 0                                                                                     | 0                                                                   | 4.070                | 3.822                             | MS                     | 4,031                                            | 5,966                                      | 09/17/2020         | 09/20/2048                                          |
| 43813V-AD-0.                                                                                      | HAROT 2019-4 A4 - ABS.      |       |                                      | 4.                    | 1.A FE.                                                                                                | 619,331                 | 103.3870                                         | 703,032                | 680,000                | 631,886                                          | 0                                                            | 12,555                                                   | 0                                                                                     | 0                                                                   | 1.870                | 4.694                             | MON                    | 459                                              | 9,537                                      | 03/23/2020         | 01/20/2026                                          |
| 46616V-AA-8.                                                                                      | HENDR 2012-1 A - RMBS.      |       |                                      | 2.                    | 1.A FE.                                                                                                | 204,978                 | 117.1850                                         | 227,495                | 194,134                | 204,667                                          | 0                                                            | (310)                                                    | 0                                                                                     | 0                                                                   | 4.210                | 3.234                             | MON                    | 363                                              | 5,461                                      | 05/04/2020         | 02/16/2065                                          |
| 46618A-AA-2.                                                                                      | HENDR 2014-2 A - RMBS.      |       |                                      | 2.                    | 1.A FE.                                                                                                | 78,764                  | 111.6150                                         | 86,683                 | 77,662                 | 78,733                                           | 0                                                            | (31)                                                     | 0                                                                                     | 0                                                                   | 3.610                | 3.424                             | MON                    | 125                                              | 1,869                                      | 05/04/2020         | 01/17/2073                                          |
| 46619R-AA-4.                                                                                      | HENDR 2015-2 A - RMBS.      |       |                                      | 4.                    | 1.A FE.                                                                                                | 164,815                 | 114.7760                                         | 183,116                | 159,542                | 164,679                                          | 0                                                            | (136)                                                    | 0                                                                                     | 0                                                                   | 3.870                | 3.416                             | MON                    | 274                                              | 4,116                                      | 05/04/2020         | 03/15/2058                                          |
| 46620V-AA-2.                                                                                      | HENDR 172 A - RMBS.         |       |                                      | 4.                    | 1.A FE.                                                                                                | 142,318                 | 111.8280                                         | 144,370                | 129,100                | 142,282                                          | 0                                                            | (36)                                                     | 0                                                                                     | 0                                                                   | 3.530                | 3.131                             | MON                    | 203                                              | 1,494                                      | 08/20/2020         | 09/15/2072                                          |
| 57108R-AC-5.                                                                                      | MFT 202 B - ABS.            |       |                                      | 4.                    | 1.A Z.                                                                                                 | 699,911                 | 101.0540                                         | 707,378                | 700,000                | 699,914                                          | 0                                                            | 3                                                        | 0                                                                                     | 0                                                                   | 1.830                | 1.831                             | N/A                    | 569                                              | 4,377                                      | 08/06/2020         | 09/16/2030                                          |
| 61946N-AA-6.                                                                                      | MSAIC 2020-1 A - ABS.       |       |                                      | 4.                    | 1.A Z.                                                                                                 | 580,263                 | 102.0660                                         | 592,272                | 580,283                | 580,263                                          | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 2.100                | 2.110                             | MON                    | 372                                              | 5,924                                      | 06/12/2020         | 04/20/2046                                          |
| 63938P-BP-3.                                                                                      | NAVMT 201 C - ABS.          |       |                                      | 4.                    | 1.F FE.                                                                                                | 1,200,000               | 100.8160                                         | 1,209,792              | 1,200,000              | 1,200,000                                        | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 2.298                | 2.306                             | MON                    | 306                                              | 11,615                                     | 07/17/2020         | 07/25/2025                                          |
| 68269B-AA-6.                                                                                      | OMFIT 192 A - ABS.          |       |                                      | 4.                    | 1.A FE.                                                                                                | 1,417,773               | 107.9880                                         | 1,511,832              | 1,400,000              | 1,416,652                                        | 0                                                            | (1,121)                                                  | 0                                                                                     | 0                                                                   | 3.140                | 2.941                             | MON                    | 2,076                                            | 18,317                                     | 07/15/2020         | 10/14/2036                                          |
| 68269C-AA-4.                                                                                      | OMFIT 2018-2 A - ABS.       |       |                                      | 4.                    | 1.A FE.                                                                                                | 714,328                 | 105.6590                                         | 739,613                | 700,000                | 711,949                                          | 0                                                            | (2,379)                                                  | 0                                                                                     | 0                                                                   | 3.570                | 2.940                             | MON                    | 1,180                                            | 14,578                                     | 06/03/2020         | 03/14/2033                                          |
| 69335P-CQ-6.                                                                                      | PFSFC 18B A - ABS.          |       |                                      | 4.                    | 1.A FE.                                                                                                | 298,676                 | 100.2080                                         | 300,624                | 300,000                | 299,821                                          | 0                                                            | 1,145                                                    | 0                                                                                     | 0                                                                   | 2.890                | 3.404                             | MON                    | 385                                              | 6,503                                      | 03/17/2020         | 02/15/2023                                          |
| 69335P-DT-9.                                                                                      | PFSFC 20E A - ABS.          |       |                                      | 4.                    | 1.A FE.                                                                                                | 699,937                 | 100.7170                                         | 705,019                | 700,000                | 699,944                                          | 0                                                            | 8                                                        | 0                                                                                     | 0                                                                   | 1.000                | 1.005                             | MON                    | 311                                              | 2,392                                      | 08/04/2020         | 10/15/2025                                          |
| 78403D-AR-1.                                                                                      | SBATOW 2020-2 2C - RMBS.    |       |                                      | 4.                    | 1.F FE.                                                                                                | 750,000                 | 100.7920                                         | 755,940                | 750,000                | 750,000                                          | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 2.328                | 2.339                             | MON                    | 776                                              | 7,324                                      | 07/08/2020         | 07/15/2052                                          |
| 80287A-AE-3.                                                                                      | SDART 2020-1 B - ABS.       |       |                                      | 4.                    | 1.C FE.                                                                                                | 349,941                 | 103.5350                                         | 362,373                | 350,000                | 349,957                                          | 0                                                            | 16                                                       | 0                                                                                     | 0                                                                   | 3.030                | 3.056                             | MON                    | 471                                              | 6,864                                      | 04/16/2020         | 11/15/2024                                          |
| 83405T-AA-1.                                                                                      | SCLP 2019-3 A - ABS.        |       |                                      | 4.                    | 1.A FE.                                                                                                | 191,893                 | 101.0520                                         | 199,235                | 197,161                | 193,589                                          | 0                                                            | 1,697                                                    | 0                                                                                     | 0                                                                   | 2.900                | 6.517                             | MON                    | 95                                               | 4,288                                      | 04/02/2020         | 05/25/2028                                          |
| 88165G-AG-5.                                                                                      | TESLA 2019-A D - ABS.       |       |                                      | 4.                    | 2.B FE.                                                                                                | 701,969                 | 103.6750                                         | 725,725                | 700,000                | 701,485                                          | 0                                                            | (483)                                                    | 0                                                                                     | 0                                                                   | 3.370                | 3.259                             | MON                    | 7                                                |                                            |                    |                                                     |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

|    |                      |    |                     |    |                    |    |                     |    |                     |    |                     |    |                     |
|----|----------------------|----|---------------------|----|--------------------|----|---------------------|----|---------------------|----|---------------------|----|---------------------|
| 1A | \$ 174,594,899 ..... | 1B | \$ 15,026,671 ..... | 1C | \$ 5,218,210 ..... | 1D | \$ 25,657,861 ..... | 1E | \$ 20,145,068 ..... | 1F | \$ 41,144,094 ..... | 1G | \$ 71,909,018 ..... |
| 2A | \$ 72,273,030 .....  | 2B | \$ 58,929,316 ..... | 2C | \$ 498,750 .....   |    |                     |    |                     |    |                     |    |                     |
| 3A | \$ 15,914,073 .....  | 3B | \$ 0 .....          | 3C | \$ 0 .....         |    |                     |    |                     |    |                     |    |                     |
| 4A | \$ 0 .....           | 4B | \$ 0 .....          | 4C | \$ 0 .....         |    |                     |    |                     |    |                     |    |                     |
| 5A | \$ 0 .....           | 5B | \$ 0 .....          | 5C | \$ 0 .....         |    |                     |    |                     |    |                     |    |                     |
| 6  | \$ 0 .....           |    |                     |    |                    |    |                     |    |                     |    |                     |    |                     |

## SCHEDULE D - PART 2 - SECTION 1

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 3

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

| 1                                                                                                                                                                            | 2                                | 3       | 4             | 5                                    | 6                         | 7           | 8          | 9                                       |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------|---------|---------------|--------------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification                                                                                                                                                         | Description                      | Foreign | Date Acquired | Name of Vendor                       | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Governments                                                                                                                                                     |                                  |         |               |                                      |                           |             |            |                                         |
| 38380J-ZH-4                                                                                                                                                                  | GNR 2018-057 A - CMBS            |         | 09/24/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 882,001     | 838,535    | 1,957                                   |
| 0599999 - Bonds - U.S. Governments                                                                                                                                           |                                  |         |               |                                      |                           | 882,001     | 838,535    | 1,957                                   |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions           |                                  |         |               |                                      |                           |             |            |                                         |
| 3132D5-6V-9                                                                                                                                                                  | FH SB8084 - RMBS                 |         | 12/23/2020    | HUTCHINSON, SHOCKEY, ERLEY & C.      | XXX                       | 37,141,875  | 35,500,000 | 55,222                                  |
| 3132DV-5K-7                                                                                                                                                                  | FH SD8050 - RMBS                 |         | 03/16/2020    | OPPENHEIMER & CO. INC.               | XXX                       | 768,899     | 747,354    | 1,806                                   |
| 3134GX-FZ-2                                                                                                                                                                  | FEDERAL HOME LOAN MORTGAGE CORP. |         | 12/15/2020    | Fifth Third Bank Sec.                | XXX                       | 3,502,223   | 3,500,000  | 165                                     |
| 3140HF-NL-9                                                                                                                                                                  | FN BK2194 - RMBS                 |         | 03/19/2020    | CHASE SECURITIES                     | XXX                       | 1,408,750   | 1,400,000  | 2,567                                   |
| 3140K3-K7-6                                                                                                                                                                  | FN B07517 - RMBS                 |         | 04/01/2020    | Morgan Stanley                       | XXX                       | 1,392,907   | 1,321,074  | 1,541                                   |
| 3140K5-FK-8                                                                                                                                                                  | FN B09169 - RMBS                 |         | 06/05/2020    | PERSHING LLC                         | XXX                       | 1,407,035   | 1,335,264  | 1,113                                   |
| 3140KA-DP-8                                                                                                                                                                  | FN BP2809 - RMBS                 |         | 06/04/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 1,440,319   | 1,391,402  | 966                                     |
| 3140KD-NW-6                                                                                                                                                                  | FN BP5804 - RMBS                 |         | 06/04/2020    | Morgan Stanley                       | XXX                       | 1,447,756   | 1,397,532  | 971                                     |
| 3140X4-UW-4                                                                                                                                                                  | FN FM1496 - RMBS                 |         | 04/01/2020    | PERSHING LLC                         | XXX                       | 1,325,173   | 1,251,547  | 1,703                                   |
| 31418D-GK-2                                                                                                                                                                  | FN MA3801 - RMBS                 |         | 04/01/2020    | Nomura International Trust Co.       | XXX                       | 402,848     | 400,222    | 389                                     |
| 31418D-HK-1                                                                                                                                                                  | FN MA3833 - RMBS                 |         | 05/01/2020    | Morgan Stanley                       | XXX                       | 1,381,522   | 1,328,336  | 1,107                                   |
| 31418D-KQ-4                                                                                                                                                                  | FN MA3902 - RMBS                 |         | 04/01/2020    | Nomura International Trust Co.       | XXX                       | 136,759     | 135,846    | 132                                     |
| 31418D-P9-7                                                                                                                                                                  | FN MA4047 - RMBS                 |         | 05/07/2020    | BARCLAYS CAPITAL INC FIXED INC.      | XXX                       | 1,408,220   | 1,384,000  | 923                                     |
| 31418D-Q7-0                                                                                                                                                                  | FN MA4077 - RMBS                 |         | 06/12/2020    | CITIGROUP GBL MKTS/SALOMON, NEW YORK | XXX                       | 2,038,587   | 1,996,015  | 1,442                                   |
| 31418D-RW-4                                                                                                                                                                  | FN MA4100 - RMBS                 |         | 07/21/2020    | Morgan Stanley                       | XXX                       | 1,438,377   | 1,396,695  | 931                                     |
| 31418D-VX-7                                                                                                                                                                  | FNMA - RMBS                      |         | 12/23/2020    | HUTCHINSON, SHOCKEY, ERLEY & C.      | XXX                       | 37,141,875  | 35,500,000 | 55,222                                  |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                                  |         |               |                                      |                           | 93,783,124  | 89,985,288 | 126,200                                 |
| Bonds - Industrial and Miscellaneous (Unaffiliated)                                                                                                                          |                                  |         |               |                                      |                           |             |            |                                         |
| 00217T-AC-9                                                                                                                                                                  | ARIFL 20A A3 - ABS               |         | 03/19/2020    | CHASE SECURITIES                     | XXX                       | 264,375     | 300,000    | 390                                     |
| 00833L-AA-4                                                                                                                                                                  | AFFRM 20A A - ABS                |         | 07/28/2020    | BARCLAYS CAPITAL INC FIXED INC.      | XXX                       | 1,039,873   | 1,040,000  | .0                                      |
| 03066L-AD-0                                                                                                                                                                  | AMCAR 182 A3 - ABS               |         | 03/23/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 389,750     | 400,000    | 245                                     |
| 03067D-AD-7                                                                                                                                                                  | AMCAR 201 A3 - ABS               |         | 03/13/2020    | DEUTSCHE BANK SECURITIES, INC.       | XXX                       | 284,468     | 295,000    | 55                                      |
| 03463W-AA-1                                                                                                                                                                  | ACMT 2019-2 A1 - CMO/RMBS        |         | 04/01/2020    | CITIGROUP GBL MKTS/SALOMON, NEW YORK | XXX                       | 140,505     | 144,478    | 29                                      |
| 03464R-AB-9                                                                                                                                                                  | ACMT 201 A2 - CMO/RMBS           |         | 06/24/2020    | Morgan Stanley                       | XXX                       | 1,423,751   | 1,423,974  | 2,642                                   |
| 03465L-AA-3                                                                                                                                                                  | ACMT 2020-3 A1 - CMO/RMBS        |         | 06/26/2020    | Nomura International Trust Co.       | XXX                       | 1,400,322   | 1,400,000  | 1,644                                   |
| 04033J-AB-7                                                                                                                                                                  | ARIFL 2019-A A2A - ABS           |         | 03/19/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 394,177     | 410,000    | 220                                     |
| 04285C-AB-7                                                                                                                                                                  | ARRW 201 A2 - CMO/RMBS           |         | 06/24/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 999,949     | 1,000,000  | 2,277                                   |
| 05490R-AA-4                                                                                                                                                                  | BAMLL 2015-ASTR A - CMBS         |         | 05/27/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 1,202,702   | 1,110,000  | 3,297                                   |
| 05493C-AD-8                                                                                                                                                                  | BCC FUNDING XVII LLC - ABS       |         | 10/21/2020    | BNY/SUNTRUST CAPITAL MARKETS         | XXX                       | 699,978     | 700,000    | .0                                      |
| 05547H-AC-5                                                                                                                                                                  | BBCMS 2015-SRCH A2 - CMBS        |         | 04/16/2020    | BARCLAYS CAPITAL INC FIXED INC.      | XXX                       | 898,748     | 816,000    | 1,332                                   |
| 12509D-AE-2                                                                                                                                                                  | CCG 2020-1 D - ABS               |         | 08/04/2020    | NESBITT BURNS SECS INC.              | XXX                       | 714,855     | 715,000    | .0                                      |
| 12530M-AD-7                                                                                                                                                                  | SORT 201 B2 - RMBS               |         | 07/14/2020    | GOLDMAN                              | XXX                       | 699,878     | 700,000    | .0                                      |
| 12531W-BB-7                                                                                                                                                                  | CFCRE 2016-C3 A3 - CMBS          |         | 04/16/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 646,830     | 605,000    | 1,234                                   |
| 12532B-AD-9                                                                                                                                                                  | CFCRE 2016-C7 A3 - CMBS          |         | 04/28/2020    | BARCLAYS CAPITAL INC FIXED INC.      | XXX                       | 796,425     | 740,000    | 2,288                                   |
| 12563L-AS-6                                                                                                                                                                  | CLIF 203 A - ABS                 |         | 10/02/2020    | DEUTSCHE BANK SECURITIES, INC.       | XXX                       | 699,856     | 700,000    | .0                                      |
| 12592T-AA-3                                                                                                                                                                  | COMM 153BP A - CMBS              |         | 03/30/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 963,427     | 940,000    | .0                                      |
| 12593G-AF-9                                                                                                                                                                  | COMM 2015-PC1 A5 - CMBS          |         | 04/07/2020    | NESBITT BURNS SECS INC.              | XXX                       | 878,496     | 842,556    | 731                                     |
| 12634N-AS-7                                                                                                                                                                  | CSAIL 15C2 A3 - CMBS             |         | 03/19/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 1,299,802   | 1,338,977  | 2,644                                   |
| 14576A-AC-6                                                                                                                                                                  | CARM 201 A3 - RMBS               |         | 11/18/2020    | GOLDMAN                              | XXX                       | 699,577     | 700,000    | .0                                      |
| 165183-AP-9                                                                                                                                                                  | CFII 2017-2 D - ABS              |         | 07/22/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 221,684     | 220,000    | 204                                     |
| 165183-CM-4                                                                                                                                                                  | CFII 201 C - ABS                 |         | 07/14/2020    | MIZUHO SECURITIES USA INC.           | XXX                       | 999,986     | 1,000,000  | .0                                      |
| 17327F-AD-8                                                                                                                                                                  | CGCMT 2018-B2 A4 - CMBS          |         | 05/28/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 564,824     | 500,000    | .0                                      |
| 19685T-AA-6                                                                                                                                                                  | COLT 2019-2 A1 - CMO/RMBS        |         | 04/01/2020    | NOMURA SECURITIES INTL INC.          | XXX                       | 457,320     | 459,041    | .85                                     |
| 20267X-AD-5                                                                                                                                                                  | CBSLT 2018-C-GS C - ABS          |         | 09/17/2020    | CANTOR FITZGERALD & CO. INC.         | XXX                       | 160,156     | 159,023    | 500                                     |
| 23307C-AA-3                                                                                                                                                                  | DBWF 2016-85T A - CMBS           |         | 06/12/2020    | DEUTSCHE BANK SECURITIES, INC.       | XXX                       | 829,717     | 750,000    | 1,185                                   |
| 23307E-AA-9                                                                                                                                                                  | DBGS 191735 A - CMBS             |         | 07/29/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 722,565     | 640,000    | 1,435                                   |
| 24704D-AE-0                                                                                                                                                                  | DEFT 182 A3 - ABS                |         | 03/17/2020    | CANTOR FITZGERALD & CO. INC.         | XXX                       | 699,781     | 700,000    | 1,769                                   |
| 24704G-AF-0                                                                                                                                                                  | DEFT 202 D - ABS                 |         | 09/15/2020    | RBC Dain Rauscher (US)               | XXX                       | 299,982     | 300,000    | .0                                      |
| 25216A-AC-8                                                                                                                                                                  | DEXT ABS 2020-1 LLC - ABS        |         | 10/28/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 349,882     | 350,000    | .0                                      |
| 25755T-AF-7                                                                                                                                                                  | DPABS 2017-1 A21 - ABS           |         | 07/28/2020    | BARCLAYS CAPITAL INC FIXED INC.      | XXX                       | 704,019     | 705,063    | .88                                     |
| 26209X-AA-9                                                                                                                                                                  | HONK 201 A2 - RMBS               |         | 06/26/2020    | BARCLAYS CAPITAL INC FIXED INC.      | XXX                       | 500,000     | 500,000    | .0                                      |
| 289338-AB-1                                                                                                                                                                  | MDCP 2020-3A A2 - ABS            |         | 08/26/2020    | PERSHING LLC                         | XXX                       | 699,983     | 700,000    | .0                                      |
| 337ESC-AB-3                                                                                                                                                                  | FIRST ENERGY SOLUTIONS ESC       |         | 03/03/2020    | Unknown                              | XXX                       | 713,954     | 1,000,000  | .0                                      |
| 35041K-AA-0                                                                                                                                                                  | FFIN 2020-1 A - ABS              |         | 06/04/2020    | GOLDMAN                              | XXX                       | 699,923     | 700,000    | .0                                      |
| 361886-BW-3                                                                                                                                                                  | GFOR 184 C - ABS                 |         | 06/26/2020    | BARCLAYS CAPITAL INC FIXED INC.      | XXX                       | 907,594     | 900,000    | 1,455                                   |
| 36252C-AA-0                                                                                                                                                                  | GSMS 2017-485L A - CMBS          |         | 05/01/2020    | CITIGROUP GBL MKTS/SALOMON, NEW YORK | XXX                       | 750,066     | 700,000    | 289                                     |
| 36252C-AG-7                                                                                                                                                                  | GSMS 2017-485L B - CMBS          |         | 07/28/2020    | GOLDMAN                              | XXX                       | 665,604     | 620,000    | 1,933                                   |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 3

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

| 1                                                                                     | 2                             | 3       | 4             | 5                                    | 6                         | 7           | 8           | 9                                       |
|---------------------------------------------------------------------------------------|-------------------------------|---------|---------------|--------------------------------------|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification                                                                  | Description                   | Foreign | Date Acquired | Name of Vendor                       | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| 36254X-AA-2                                                                           | GSMS 2017-FARM A - CMBS       |         | 05/28/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 1,213,989   | 1,125,000   | .0                                      |
| 36255W-AA-3                                                                           | GSMS 18R1VR A - CMBS          |         | 05/21/2020    | GOLDMAN                              | XXX                       | 703,320     | 748,710     | .259                                    |
| 36259P-AG-1                                                                           | GMALT 2020-2 C - ABS          |         | 06/08/2020    | BARCLAYS CAPITAL INC FIXED INC       | XXX                       | 999,837     | 1,000,000   | .0                                      |
| 36260J-AD-9                                                                           | GSMS 2019-GC39 A4 - CMBS      |         | 04/23/2020    | CITIGROUP GBL MKTS/SALOMON, NEW YORK | XXX                       | 731,927     | 675,000     | 1,739                                   |
| 40438D-AB-5                                                                           | HPEFS 191 A2 - ABS            |         | 04/01/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 1,092,438   | 1,100,000   | .870                                    |
| 40438P-AE-2                                                                           | HPEFS 202 C - ABS             |         | 06/23/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 1,423,938   | 1,424,000   | .0                                      |
| 42771L-AB-8                                                                           | HERO 172A A1 - ABS            | C       | 09/17/2020    | Cantor Fitzgerald                    | XXX                       | 155,292     | 150,655     | .0                                      |
| 42771L-AC-6                                                                           | HERO 172A A2 - ABS            |         | 09/17/2020    | Various                              | XXX                       | 425,141     | 407,888     | 3,511                                   |
| 43813V-AD-0                                                                           | HAROT 194 A4 - ABS            | C       | 03/23/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 619,331     | 680,000     | .247                                    |
| 45378Y-AA-2                                                                           | IPT 2018-INDP A - CMBS        |         | 07/16/2020    | Various                              | XXX                       | 718,633     | 680,000     | .824                                    |
| 46616V-AA-8                                                                           | HENDR 2012-1 A - ABS          |         | 05/04/2020    | BAIRD, ROBERT W., & COMPANY IN.      | XXX                       | 219,492     | 207,879     | .511                                    |
| 46618A-AA-2                                                                           | HENDR 2014-2 A - ABS          |         | 05/04/2020    | BAIRD, ROBERT W., & COMPANY IN.      | XXX                       | 82,352      | .81,201     | .171                                    |
| 46619R-AA-4                                                                           | HENDR 2015-2 A - ABS          |         | 05/04/2020    | BAIRD, ROBERT W., & COMPANY IN.      | XXX                       | 172,247     | 166,737     | .376                                    |
| 46620V-AA-2                                                                           | HENDR 172 A - RMBS            |         | 08/20/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 145,265     | 131,774     | .90                                     |
| 46639E-AJ-0                                                                           | JPMCC 2012-LC9 AS - CMBS      |         | 08/19/2020    | NESBITT BURNS SECS INC.              | XXX                       | 1,019,688   | 1,000,000   | 1,863                                   |
| 46640N-AJ-7                                                                           | JPMBB 2013-C15 AS - CMBS      |         | 06/25/2020    | CHASE SECURITIES                     | XXX                       | 640,523     | 600,000     | 2,062                                   |
| 55375K-AS-5                                                                           | MSSG 2017-237P A - CMBS       |         | 08/27/2020    | CITIGROUP GBL MKTS/SALOMON, NEW YORK | XXX                       | 753,758     | 700,000     | 1,982                                   |
| 563136-AG-5                                                                           | OMW 200MW C - CMO/RMBS        |         | 08/17/2020    | DEUTSCHE BANK SECURITIES, INC        | XXX                       | 1,377,271   | 1,400,000   | 2,531                                   |
| 57108R-AC-5                                                                           | MFT 202 B - ABS               |         | 08/06/2020    | GOLDMAN                              | XXX                       | 699,911     | 700,000     | .0                                      |
| 61691D-AA-5                                                                           | MSC 2018-MP A - CMBS          |         | 06/23/2020    | NESBITT BURNS SECS INC.              | XXX                       | 791,602     | 700,000     | 1,995                                   |
| 61691Q-AD-0                                                                           | MSC 2018-L1 A3 - CMBS         |         | 08/14/2020    | Morgan Stanley                       | XXX                       | 809,484     | 700,000     | 1,368                                   |
| 61766N-BA-2                                                                           | MSBAM 16C30 A4 - CMBS         |         | 03/13/2020    | Morgan Stanley                       | XXX                       | 554,684     | 550,000     | .636                                    |
| 61946N-AA-6                                                                           | MSA1C 201 A - ABS             |         | 06/12/2020    | DEUTSCHE BANK SECURITIES, INC        | XXX                       | 649,977     | 650,000     | .0                                      |
| 63875B-AA-3                                                                           | NCMS 1776 A - CMBS            |         | 04/07/2020    | Bank of New York Mellon              | XXX                       | 871,453     | 900,000     | .501                                    |
| 63938P-BP-3                                                                           | NAVMT 201 C - ABS             |         | 07/17/2020    | BANC OF AMERICA SECURITIES LLC       | XXX                       | 1,200,000   | 1,200,000   | .0                                      |
| 64830U-AA-3                                                                           | NRZT 20NQW2 A1 - CMO/RMBS     |         | 11/25/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 1,400,000   | 1,400,000   | 1,476                                   |
| 68162M-AA-0                                                                           | OT 2017-OT A - CMBS           |         | 09/03/2020    | GOLDMAN                              | XXX                       | 756,219     | 700,000     | .485                                    |
| 68269B-AA-6                                                                           | OMFIT 192 A - ABS             |         | 07/15/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 1,417,773   | 1,400,000   | .366                                    |
| 68269C-AA-4                                                                           | OMFIT 2018-2 A - ABS          |         | 06/03/2020    | CITIGROUP GBL MKTS/SALOMON, NEW YORK | XXX                       | 714,328     | 700,000     | 1,458                                   |
| 69335P-CQ-6                                                                           | PFSFC 18B A - ABS             |         | 03/17/2020    | BNP PARIBAS SEC SVCS                 | XXX                       | 298,676     | 300,000     | .96                                     |
| 69335P-DT-9                                                                           | PFSFC 20E A - ABS             |         | 08/04/2020    | CHASE SECURITIES                     | XXX                       | 699,937     | 700,000     | .0                                      |
| 78403D-AR-1                                                                           | SBATOW 2020-2 2C - RMBS       |         | 07/08/2020    | BARCLAYS CAPITAL INC FIXED INC       | XXX                       | 750,000     | 750,000     | .0                                      |
| 80287A-AE-3                                                                           | SDART 2020-1 B - ABS          |         | 04/16/2020    | CHASE SECURITIES                     | XXX                       | 349,941     | 350,000     | .0                                      |
| 83405T-AA-1                                                                           | SCLP 2019-3 A - ABS           |         | 04/02/2020    | DEUTSCHE BANK SECURITIES, INC        | XXX                       | 402,810     | 413,868     | .367                                    |
| 88165G-AG-5                                                                           | TESLA 2019-A D - ABS          |         | 06/10/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 701,969     | 700,000     | 1,442                                   |
| 902055-AA-0                                                                           | LBTY 2016-225L A - CMBS       |         | 05/28/2020    | CHASE SECURITIES                     | XXX                       | 1,067,344   | 1,000,000   | .0                                      |
| 902055-AE-2                                                                           | LBTY 2016-225L C - CMBS       |         | 06/22/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 212,594     | 200,000     | .575                                    |
| 92347Y-AA-2                                                                           | VZOT 19A A1A - ABS            |         | 03/23/2020    | DEUTSCHE BANK SECURITIES, INC        | XXX                       | 578,438     | 600,000     | .244                                    |
| 92537F-AA-3                                                                           | VERUS 2019-INV1 A1 - CMO/RMBS |         | 04/01/2020    | NOMURA SECURITIES INTL INC           | XXX                       | 780,714     | 786,613     | .149                                    |
| 92837K-AB-7                                                                           | VISIO 201 A2 - RMBS           |         | 07/24/2020    | Nomura International Trust Co        | XXX                       | 1,399,991   | 1,400,000   | 2,824                                   |
| 92938E-AM-5                                                                           | WFRBS 2013-C16 A4 - CMBS      |         | 06/23/2020    | CREDIT SUISSE SECURITIES (USA)       | XXX                       | 281,309     | 265,934     | .733                                    |
| 95002D-BG-3                                                                           | WFCM 2018-C47 A4 - CMBS       |         | 04/09/2020    | CITIGROUP GBL MKTS/SALOMON, NEW YORK | XXX                       | 804,699     | 700,000     | 1,123                                   |
| 95058X-AH-1                                                                           | WEN 2019-1 A22 - ABS          |         | 07/21/2020    | DEUTSCHE BANK SECURITIES, INC        | XXX                       | 231,047     | 217,560     | .937                                    |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)                         |                               |         |               |                                      |                           | 58,404,123  | 57,486,932  | 61,781                                  |
| 8399997 - Bonds - Subtotals - Bonds - Part 3                                          |                               |         |               |                                      |                           | 153,069,248 | 148,310,755 | 189,938                                 |
| 8399998 - Bonds - Summary item from Part 5 for Bonds                                  |                               |         |               |                                      |                           | 1,289,227   | 1,300,259   | 1,020                                   |
| 8399999 - Bonds - Subtotals - Bonds                                                   |                               |         |               |                                      |                           | 154,358,475 | 149,611,014 | 190,958                                 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded           |                               |         |               |                                      |                           |             |             |                                         |
| 29279N-10-2                                                                           | ENERGY HBR ORD                |         | 03/03/2020    | Unknown                              | 32,019,460                | 32,020      | XXX         | .0                                      |
| 9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                               |         |               |                                      |                           | 32,020      | XXX         | .0                                      |
| Common Stocks - Mutual Funds                                                          |                               |         |               |                                      |                           |             |             |                                         |
| 00900W-62-1                                                                           | INVSC OPPEN INTL GRO R6       |         | 12/15/2020    | NO BROKER                            | 21,098,560                | 963,068     | XXX         | .0                                      |
| 015566-76-3                                                                           | ALGER II SPECTRA Z            |         | 12/17/2020    | NO BROKER                            | 9,772,180                 | 296,879     | XXX         | .0                                      |
| 091936-29-4                                                                           | BLACKROCK:IS RUS MC INST      |         | 12/10/2020    | NO BROKER                            | 39,305,050                | 440,018     | XXX         | .0                                      |
| 09253F-40-8                                                                           | BLACKROCK:IS EAFE INST        |         | 12/10/2020    | NO BROKER                            | 80,487,980                | 1,013,392   | XXX         | .0                                      |
| 115233-77-7                                                                           | BROWN ADV SC FV INST          |         | 01/01/2020    | NO BROKER                            | (382,470)                 | (9,803)     | XXX         | .0                                      |
| 24610C-85-7                                                                           | DELAWARE VALUE INST           |         | 12/18/2020    | NO BROKER                            | 28,884,620                | 538,941     | XXX         | .0                                      |
| 316071-10-9                                                                           | FIDELITY CONTRAFUND           |         | 12/14/2020    | NO BROKER                            | 16,975,220                | 272,897     | XXX         | .0                                      |
| 316389-77-4                                                                           | FIDELITY ADV SC VAL I         |         | 12/21/2020    | NO BROKER                            | 157,328,810               | 2,072,920   | XXX         | .0                                      |
| 339128-10-0                                                                           | JPMORGAN:MDCP VAL L           |         | 12/21/2020    | NO BROKER                            | 25,857,460                | 900,197     | XXX         | .0                                      |
| 413838-72-3                                                                           | OAKMARK INTERNATL INST        |         | 12/11/2020    | NO BROKER                            | 2,200                     | 56          | XXX         | .0                                      |

## E13.2

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## E13.2

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                            | 2                                                                   | 3                               | 4                | 5                 | 6                               | 7             | 8          | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                              |                                                                        |                                               |                                                     | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                             | 21                                        |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|---------------------------------|------------------|-------------------|---------------------------------|---------------|------------|-------------|------------------------------------------------------|----------------------------------------------------|----------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|----------------------------------------------------------------|-------------------------------------------|
| CUSIP<br>Identi-<br>fication                                                                                                                                                 | Description                                                         | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | 11                                                 | 12                                           | 13                                                                     | 14                                            | 15                                                  | Book/<br>Adjusted<br>Carrying Value<br>at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
|                                                                                                                                                                              |                                                                     |                                 |                  |                   |                                 |               |            |             |                                                      | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| Bonds - U.S. Governments                                                                                                                                                     |                                                                     |                                 |                  |                   |                                 |               |            |             |                                                      |                                                    |                                              |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| 36202F-C6-1                                                                                                                                                                  | G2 004593 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 3,521         | 3,521      | 3,651       | 3,626                                                | .0                                                 | (105)                                        | .0                                                                     | (105)                                         | .0                                                  | 3,521                                                      | .0                                                | .0                                     | .0                                  | .76                                                            | 12/20/2039                                |
| 38380J-ZH-4                                                                                                                                                                  | GNR 2018-057 A - CMBS                                               |                                 | 12/01/2020       | Paydown           | XXX                             | 121,622       | 121,622    | 127,926     | .0                                                   | .0                                                 | (6,304)                                      | .0                                                                     | (6,304)                                       | .0                                                  | 121,622                                                    | .0                                                | .0                                     | .0                                  | .901                                                           | 03/16/2057                                |
| 0599999 - Bonds - U.S. Governments                                                                                                                                           |                                                                     |                                 |                  |                   |                                 | 125,143       | 125,143    | 131,577     | 3,626                                                | 0                                                  | (6,410)                                      | 0                                                                      | (6,410)                                       | 0                                                   | 125,143                                                    | 0                                                 | 0                                      | 0                                   | 977                                                            | XXX                                       |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)                                                                           |                                                                     |                                 |                  |                   |                                 |               |            |             |                                                      |                                                    |                                              |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| 512804-YE-9                                                                                                                                                                  | LAKOTA OHIO LOC SCH DIST                                            |                                 | 12/01/2020       | Call @ 100.00     | XXX                             | 165,000       | 165,000    | 165,000     | 165,000                                              | .0                                                 | .0                                           | .0                                                                     | .0                                            | .0                                                  | 165,000                                                    | .0                                                | .0                                     | .0                                  | .8,894                                                         | 12/01/2025                                |
| 593325-JK-0                                                                                                                                                                  | MIAMI CNTY OHIO                                                     |                                 | 12/01/2020       | Call @ 100.00     | XXX                             | 120,000       | 120,000    | 122,314     | 120,122                                              | .0                                                 | (122)                                        | .0                                                                     | (122)                                         | .0                                                  | 120,000                                                    | .0                                                | .0                                     | .0                                  | .6,600                                                         | 12/01/2022                                |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)                                                                 |                                                                     |                                 |                  |                   |                                 | 285,000       | 285,000    | 287,314     | 285,122                                              | 0                                                  | (122)                                        | 0                                                                      | (122)                                         | 0                                                   | 285,000                                                    | 0                                                 | 0                                      | 0                                   | 15,494                                                         | XXX                                       |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions           |                                                                     |                                 |                  |                   |                                 |               |            |             |                                                      |                                                    |                                              |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| 123563-CD-8                                                                                                                                                                  | BUTLER CNTY OHIO TRANS IMPT DIST                                    |                                 | 01/13/2020       | Call @ 100.00     | XXX                             | 1,000,000     | 1,000,000  | 1,016,920   | 1,000,000                                            | .0                                                 | .0                                           | .0                                                                     | .0                                            | .0                                                  | 1,000,000                                                  | .0                                                | .0                                     | .0                                  | .6,854                                                         | 12/01/2024                                |
| 3128KU-G5-0                                                                                                                                                                  | FH A63820 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 3,100         | 3,100      | 3,103       | 3,101                                                | .0                                                 | (2)                                          | .0                                                                     | (2)                                           | .0                                                  | 3,100                                                      | .0                                                | .0                                     | .0                                  | .84                                                            | 08/01/2037                                |
| 3128MJ-2C-3                                                                                                                                                                  | FH 608770 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 2,169,321     | 2,169,321  | 2,249,189   | 2,242,124                                            | .0                                                 | (72,803)                                     | .0                                                                     | (72,803)                                      | .0                                                  | 2,169,321                                                  | .0                                                | .0                                     | .0                                  | 44,836                                                         | 07/01/2047                                |
| 3128MJ-2G-4                                                                                                                                                                  | FH 608774 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 4,588,367     | 4,588,367  | 4,757,276   | 4,739,481                                            | .0                                                 | (151,114)                                    | .0                                                                     | (151,114)                                     | .0                                                  | 4,588,367                                                  | .0                                                | .0                                     | .0                                  | 95,812                                                         | 08/01/2047                                |
| 3128MJ-2M-1                                                                                                                                                                  | FH 608779 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 6,134,748     | 6,134,748  | 6,361,994   | 6,337,392                                            | .0                                                 | (202,644)                                    | .0                                                                     | (202,644)                                     | .0                                                  | 6,134,748                                                  | .0                                                | .0                                     | .0                                  | 128,835                                                        | 09/01/2047                                |
| 3128MJ-2S-8                                                                                                                                                                  | FH 608784 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 10,846,512    | 10,846,512 | 11,244,783  | 11,197,741                                           | .0                                                 | (351,228)                                    | .0                                                                     | (351,228)                                     | .0                                                  | 10,846,512                                                 | .0                                                | .0                                     | .0                                  | 231,473                                                        | 10/01/2047                                |
| 3128MJ-2W-9                                                                                                                                                                  | FH 608788 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 510,584       | 510,584    | 525,901     | 524,252                                              | .0                                                 | (13,668)                                     | .0                                                                     | (13,668)                                      | .0                                                  | 510,584                                                    | .0                                                | .0                                     | .0                                  | 10,900                                                         | 11/01/2047                                |
| 3132DV-5K-7                                                                                                                                                                  | FH SD8050 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 224,646       | 224,646    | 231,122     | .0                                                   | (6,476)                                            | .0                                           | (6,476)                                                                | .0                                            | 224,646                                             | .0                                                         | .0                                                | .0                                     | .3,623                              | 03/01/2050                                                     |                                           |
| 31335H-UN-1                                                                                                                                                                  | FH C90589 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 10,552        | 10,552     | 10,710      | 10,585                                               | .0                                                 | (33)                                         | .0                                                                     | (33)                                          | .0                                                  | 10,552                                                     | .0                                                | .0                                     | .0                                  | .314                                                           | 11/01/2022                                |
| 31371K-KE-0                                                                                                                                                                  | FN 254193 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 10,969        | 10,969     | 11,134      | 10,983                                               | .0                                                 | (14)                                         | .0                                                                     | (14)                                          | .0                                                  | 10,969                                                     | .0                                                | .0                                     | .0                                  | .341                                                           | 02/01/2022                                |
| 31371N-H2-4                                                                                                                                                                  | FN 256849 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 2,003         | 2,003      | 2,012       | 2,010                                                | .0                                                 | (6)                                          | .0                                                                     | (6)                                           | .0                                                  | 2,003                                                      | .0                                                | .0                                     | .0                                  | .61                                                            | 08/01/2037                                |
| 3140H1-K2-5                                                                                                                                                                  | FN BJ0312 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 259,428       | 259,428    | 266,238     | 265,735                                              | .0                                                 | (6,307)                                      | .0                                                                     | (6,307)                                       | .0                                                  | 259,428                                                    | .0                                                | .0                                     | .0                                  | .6,542                                                         | 10/01/2047                                |
| 3140HF-NL-9                                                                                                                                                                  | FN BK2194 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 287,745       | 287,745    | 289,543     | .0                                                   | .0                                                 | (1,798)                                      | .0                                                                     | (1,798)                                       | .0                                                  | 287,745                                                    | .0                                                | .0                                     | .0                                  | 4,511                                                          | 03/01/2050                                |
| 3140K3-K7-6                                                                                                                                                                  | FN B07517 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 174,449       | 174,449    | 183,935     | .0                                                   | .0                                                 | (9,486)                                      | .0                                                                     | (9,486)                                       | .0                                                  | 174,449                                                    | .0                                                | .0                                     | .0                                  | 2,294                                                          | 01/01/2050                                |
| 3140K5-FK-8                                                                                                                                                                  | FN B09169 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 175,295       | 175,295    | 184,718     | .0                                                   | .0                                                 | (9,422)                                      | .0                                                                     | (9,422)                                       | .0                                                  | 175,295                                                    | .0                                                | .0                                     | .0                                  | 1,845                                                          | 12/01/2049                                |
| 3140KA-DP-8                                                                                                                                                                  | FN BP2809 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 63,246        | 63,245     | 65,469      | .0                                                   | .0                                                 | (2,223)                                      | .0                                                                     | (2,223)                                       | .0                                                  | 63,245                                                     | .0                                                | .0                                     | .0                                  | .508                                                           | 05/01/2050                                |
| 3140KD-NW-6                                                                                                                                                                  | FN BP5804 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 61,311        | 61,311     | 63,514      | .0                                                   | .0                                                 | (2,203)                                      | .0                                                                     | (2,203)                                       | .0                                                  | 61,311                                                     | .0                                                | .0                                     | .0                                  | .604                                                           | 05/01/2050                                |
| 3140XA-UW-4                                                                                                                                                                  | FN FM1496 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 328,577       | 328,577    | 347,907     | .0                                                   | .0                                                 | (19,330)                                     | .0                                                                     | (19,330)                                      | .0                                                  | 328,577                                                    | .0                                                | .0                                     | .0                                  | 4,409                                                          | 09/01/2049                                |
| 31411N-WW-3                                                                                                                                                                  | FN 912461 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 4,229         | 4,229      | 4,225       | 4,209                                                | .0                                                 | 20                                           | .0                                                                     | 20                                            | .0                                                  | 4,229                                                      | .0                                                | .0                                     | .0                                  | .97                                                            | 03/01/2037                                |
| 31418C-PE-8                                                                                                                                                                  | FN MA3120 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 7,219,118     | 7,219,118  | 7,479,401   | 7,449,273                                            | .0                                                 | (230,155)                                    | .0                                                                     | (230,155)                                     | .0                                                  | 7,219,118                                                  | .0                                                | .0                                     | .0                                  | 154,806                                                        | 09/01/2047                                |
| 31418C-R8-9                                                                                                                                                                  | FN MA3210 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 518,950       | 518,950    | 527,545     | 526,783                                              | .0                                                 | (7,833)                                      | .0                                                                     | (7,833)                                       | .0                                                  | 518,950                                                    | .0                                                | .0                                     | .0                                  | 11,075                                                         | 12/01/2047                                |
| 31418D-GK-2                                                                                                                                                                  | FN MA3801 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 136,505       | 136,505    | 137,401     | .0                                                   | .0                                                 | (896)                                        | .0                                                                     | (896)                                         | .0                                                  | 136,505                                                    | .0                                                | .0                                     | .0                                  | 1,419                                                          | 10/01/2049                                |
| 31418D-HK-1                                                                                                                                                                  | FN MA3833 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 406,802       | 406,802    | 423,089     | .0                                                   | .0                                                 | (16,288)                                     | .0                                                                     | (16,288)                                      | .0                                                  | 406,802                                                    | .0                                                | .0                                     | .0                                  | 3,781                                                          | 11/01/2049                                |
| 31418D-KQ-4                                                                                                                                                                  | FN MA3902 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 37,166        | 37,166     | 37,416      | .0                                                   | .0                                                 | (250)                                        | .0                                                                     | (250)                                         | .0                                                  | 37,166                                                     | .0                                                | .0                                     | .0                                  | .413                                                           | 01/01/2050                                |
| 31418D-P9-7                                                                                                                                                                  | FN MA4047 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 94,365        | 94,365     | 96,016      | .0                                                   | .0                                                 | (1,651)                                      | .0                                                                     | (1,651)                                       | .0                                                  | 94,365                                                     | .0                                                | .0                                     | .0                                  | .841                                                           | 06/01/2050                                |
| 31418D-Q7-0                                                                                                                                                                  | FN MA4077 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 85,476        | 85,476     | 87,299      | .0                                                   | .0                                                 | (1,823)                                      | .0                                                                     | (1,823)                                       | .0                                                  | 85,476                                                     | .0                                                | .0                                     | .0                                  | .507                                                           | 07/01/2050                                |
| 31418D-RW-4                                                                                                                                                                  | FN MA4100 - RMBS                                                    |                                 | 12/01/2020       | Paydown           | XXX                             | 39,307        | 39,307     | 40,480      | .0                                                   | .0                                                 | (1,173)                                      | .0                                                                     | (1,173)                                       | .0                                                  | 39,307                                                     | .0                                                | .0                                     | .0                                  | .183                                                           | 08/01/2050                                |
| 34926L-BX-0                                                                                                                                                                  | FORT WAYNE IND MUN BLDG CORP REV<br>KANKAKEE VY IND MIDDLE SCH BLDG |                                 | 07/10/2020       | Call @ 100.00     | XXX                             | 1,465,000     | 1,465,000  | 1,465,000   | 1,465,000                                            | .0                                                 | .0                                           | .0                                                                     | .0                                            | .0                                                  | 1,465,000                                                  | .0                                                | .0                                     | .0                                  | 46,717                                                         | 12/15/2024                                |
| 48451R-AK-9                                                                                                                                                                  | CORP                                                                |                                 | 01/22/2020       | Call @ 100.00     | XXX                             | 1,000,000     | 1,000,000  | 1,000,000   | 1,000,000                                            | .0                                                 | .0                                           | .0                                                                     | .0                                            | .0                                                  | 1,000,000                                                  | .0                                                | .0                                     | .0                                  | 26,200                                                         | 07/15/2020                                |
| 677555-S3-9                                                                                                                                                                  | OHIO ST ECONOMIC DEV REV                                            |                                 | 06/01/2020       | Maturity @ 100.00 | XXX                             | 340,000       | 340,000    | 376,261     | 342,159                                              | .0                                                 | (2,159)                                      | .0                                                                     | (2,159)                                       | .0                                                  | 340,000                                                    | .0                                                | .0                                     | .0                                  | .6,800                                                         | 06/01/2020                                |
| 677555-SA-7                                                                                                                                                                  | OHIO ST ECONOMIC DEV REV                                            |                                 | 12/01/2020       | Maturity @ 100.00 | XXX                             | 335,000       | 335,000    | 371,046     | 339,450                                              | .0                                                 | (4,450)                                      | .0                                                                     | (4,450)                                       | .0                                                  | 335,000                                                    | .0                                                | .0                                     | .0                                  | 13,400                                                         | 12/01/2020                                |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                                                                     |                                 |                  |                   |                                 | 38,532,769    | 38,532,769 | 39,860,645  | 37,460,279                                           | 0                                                  | (1,115,418)                                  | 0                                                                      | (1,115,418)                                   | 0                                                   | 38,532,769                                                 | 0                                                 | 0                                      | 0                                   | 810,086                                                        | XXX                                       |
| Bonds - Industrial and Miscellaneous (Unaffiliated)                                                                                                                          |                                                                     |                                 |                  |                   |                                 |               |            |             |                                                      |                                                    |                                              |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| 03066L-AD-0                                                                                                                                                                  | AMCAR 2018-2 A3 - ABS                                               |                                 | 12/18/2020       | Paydown           | XXX                             | 214,111       | 214,111    | 208,624     | .0                                                   | .0                                                 | 5,487                                        | .0                                                                     | 5,487                                         | .0                                                  | 214,111                                                    | .0                                                | .0                                     | .0                                  | .3,128                                                         | 03/20/2023                                |
| 031162-BM-1                                                                                                                                                                  | AMGEN INC.                                                          |                                 | 12/16/2020       | Various           | XXX                             | 4,104,102     | 4,000,000  | 4,186,472   | 4,054,497                                            | .0                                                 | (27,604)                                     | .0                                                                     | (27,604)                                      | .0                                                  | 4,026,894                                                  | .0                                                | 77,209                                 | 77,209                              | 172,519                                                        | 11/15/2021                                |
| 03463W-AA-1                                                                                                                                                                  | AOMT 2019-2 A1 - CMO/RMBS                                           |                                 | 12/01/2020       | Paydown           | XXX                             | 44,792        | 44,792     | 43,560      | .0                                                   | .0                                                 | 1,232                                        | .0                                                                     | 1,232                                         | .0                                                  | 44,792                                                     | .0                                                | .0                                     | .0                                  | .612                                                           | 03/25/2049                                |
| 03464R-AB-9                                                                                                                                                                  | AOMT 2020-1 A2 - RMBS                                               |                                 | 12/01/2020       | Paydown           | XXX                             | 215,448       | 215,448    | 215,414     | .0                                                   | .0                                                 | 34                                           | .0                                                                     | 34                                            | .0                                                  | 215,448                                                    | .0                                                | .0                                     | .0                                  | 1,694                                                          | 12/26/2059                                |
| 03465L-AA-3                                                                                                                                                                  | AOMT 2020-3 A1 - CMO/RMBS                                           |                                 | 12/01/2020       | Paydown           | XXX                             | 223,647       | 223,647    | 223,698     | .0                                                   | .0                                                 | (51)                                         | .0                                                                     | (51)                                          | .0                                                  | 223,647                                                    | .0                                                | .0                                     | .0                                  | 1,197                                                          | 04/27/2065                                |
| 04033J-AB-7                                                                                                                                                                  | ARIFL 2019-A A2A - ABS                                              |                                 | 12/15/2020       | Paydown           | XXX                             | 157,711       | 157,711    | 151,625     | .0                                                   | .0                                                 | 6,087                                        | .0                                                                     | 6,087                                         | .0                                                  | 157,711                                                    | .0                                                | .0                                     | .0                                  | 1,644                                                          | 11/15/2027                                |
| 06048W-VJ-6                                                                                                                                                                  | BANK OF AMERICA CORP                                                |                                 | 11/30/2020       | Call @ 100.00     | XXX                             | 15,000,000    | 15,000,000 | 15,000,000  | 15,000,000                                           | .0                                                 | .0                                           | .0                                                                     | .0                                            | .0                                                  | 15,000,000                                                 | .0                                                | .0                                     | .0                                  | 525,000                                                        | 11/30/2032                                |
| 06366R-LS-2                                                                                                                                                                  | BANK OF MONTREAL                                                    | C.                              | 02/24/2020       | Call @ 100.00     | XXX                             | 5,000,000     | 5,000,000  | 5,000,000   | 5,000,000                                            | .0                                                 | .0                                           | .0                                                                     | .0                                            | .0                                                  | 5,000,000                                                  | .0                                                | .0                                     | .0                                  | 85,000                                                         | 02/22/2033                                |
| 064159-CG-9                                                                                                                                                                  | BANK OF NOVA SCOTIA                                                 | C.                              | 12/13/2020       | Call @ 100.00     | XXX                             | 10,000,000    | 10,000,000 | 10,000,000  | 10,000,000                                           | .0                                                 | .0                                           | .0                                                                     | .0                                            | .0                                                  | 10,000,000                                                 | .0                                                | .0                                     | .0                                  | 375,000                                                        | 06/13/2033                                |
| 06744C-PD-7                                                                                                                                                                  | BARCLAYS BANK PLC                                                   | C.                              | 12/29/2020/      |                   |                                 |               |            |             |                                                      |                                                    |                                              |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 4

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

| CUSIP Identification | Description                           | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br><br>Disposal Date | 5<br><br>Name of Purchaser | 6<br><br>Number of Shares of Stock | 7<br><br>Consideration | 8<br><br>Par Value | 9<br><br>Actual Cost | 10<br><br>Prior Year Book/<br>Adjusted Carrying Value | Change in Book/Adjusted Carrying Value             |                                                  |                                                                     |                                                |                                                      | 16<br><br>Book/<br>Adjusted Carrying Value at Disposal Date | 17<br><br>Foreign Exchange Gain (Loss) on Disposal | 18<br><br>Realized Gain (Loss) on Disposal | 19<br><br>Total Gain (Loss) on Disposal | 20<br><br>Bond Interest/Stock Dividends Received During Year | 21<br><br>Stated Contractual Maturity Date |
|----------------------|---------------------------------------|--------------------------------------|------------------------|----------------------------|------------------------------------|------------------------|--------------------|----------------------|-------------------------------------------------------|----------------------------------------------------|--------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|--------------------------------------------|-----------------------------------------|--------------------------------------------------------------|--------------------------------------------|
|                      |                                       |                                      |                        |                            |                                    |                        |                    |                      |                                                       | 11<br><br>Unrealized Valuation Increase/(Decrease) | 12<br><br>Current Year (Amortization)/ Accretion | 13<br><br>Current Year's Other-Than-Temporary Impairment Recognized | 14<br><br>Total Change in B./A.C.V. (11+12-13) | 15<br><br>Total Foreign Exchange Change in B./A.C.V. |                                                             |                                                    |                                            |                                         |                                                              |                                            |
| 19122T-AB-5          | COCA-COLA ENTERPRISES INC.            | C.                                   | 02/06/2020..           | Call @ 100.00              | XXX                                | 4,180,651              | 4,000,000          | 4,359,438            | 4,094,485                                             | .0                                                 | (6,454)                                          | .0                                                                  | (6,454)                                        | .0                                                   | 4,088,031                                                   | .0                                                 | (88,031)                                   | (88,031)                                | 258,151                                                      | 09/01/2021..                               |
| 19685T-AA-6          | COLT 2019-2 A1 - CMO/RMBS             |                                      | 12/01/2020..           | Paydown                    | XXX                                | 160,249                | 160,249            | 159,648              | .0                                                    | .0                                                 | 601                                              | .0                                                                  | 601                                            | .0                                                   | 160,249                                                     | .0                                                 | .0                                         | .0                                      | 1,949                                                        | 05/25/2049..                               |
| 20267X-AD-5          | CBSLT 2018-C-GS C - ABS               |                                      | 12/25/2020..           | Paydown                    | XXX                                | 28,611                 | 28,611             | 28,815               | .0                                                    | .0                                                 | (204)                                            | .0                                                                  | (204)                                          | .0                                                   | 28,611                                                      | .0                                                 | .0                                         | .0                                      | 255                                                          | 02/26/2046..                               |
| 225480-7D-1          | CREDIT SUISSE AG (NASSAU BRANCH)      | C.                                   | 05/29/2020..           | Call @ 100.00              | XXX                                | 10,176,500             | 10,000,000         | 10,000,000           | 10,000,000                                            | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 10,000,000                                                  | .0                                                 | .0                                         | .0                                      | 176,500                                                      | 05/31/2030..                               |
| 24704D-AE-0          | DEFT 2018-2 A3 - ABS                  |                                      | 12/22/2020..           | Paydown                    | XXX                                | 359,866                | 359,866            | 359,753              | .0                                                    | .0                                                 | 304                                              | .0                                                                  | 304                                            | .0                                                   | 359,866                                                     | .0                                                 | .0                                         | .0                                      | 8,165                                                        | 10/23/2023..                               |
| 25755T-AF-7          | DPABS 2017-1 A21 - RMBS               |                                      | 10/26/2020..           | Paydown                    | XXX                                | 1,813                  | 1,813              | 1,810                | .0                                                    | .0                                                 | 3                                                | .0                                                                  | 3                                              | .0                                                   | 1,813                                                       | .0                                                 | .0                                         | .0                                      | 7                                                            | 07/25/2047..                               |
| 26054L-B3-6          | DOW CHEMICAL CO.                      |                                      | 03/16/2020..           | Call @ 100.00              | XXX                                | 10,000,000             | 10,000,000         | 10,000,000           | 10,000,000                                            | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 10,000,000                                                  | .0                                                 | .0                                         | .0                                      | 150,000                                                      | 03/15/2022..                               |
| 26078J-AA-8          | DUPONT DE NEMOURS INC.                |                                      | 11/15/2020..           | Maturity @ 100.00          | XXX                                | 5,000,000              | 5,000,000          | 5,063,800            | 5,031,518                                             | .0                                                 | (31,518)                                         | .0                                                                  | (31,518)                                       | .0                                                   | 5,000,000                                                   | .0                                                 | .0                                         | .0                                      | 188,300                                                      | 11/15/2020..                               |
| 26209X-AA-9          | HONK 201 A2 - RMBS                    |                                      | 10/20/2020..           | Paydown                    | XXX                                | 1,250                  | 1,250              | 1,250                | .0                                                    | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 1,250                                                       | .0                                                 | .0                                         | .0                                      | 14                                                           | 07/20/2050..                               |
| 268648-AQ-5          | EMC CORP.                             |                                      | 06/01/2020..           | Various                    | XXX                                | 5,026,470              | 5,000,000          | 5,049,789            | 5,000,000                                             | 4,513                                              | (1,865)                                          | .0                                                                  | 2,649                                          | .0                                                   | 5,002,649                                                   | .0                                                 | (2,649)                                    | (2,649)                                 | 44,675                                                       | 06/01/2020..                               |
| 33766J-AD-5          | FIRSTENERGY SOLUTIONS CORP.           |                                      | 03/03/2020..           | Unknown                    | XXX                                | 713,954                | 1,000,000          | 506,230              | 688,505                                               | .0                                                 | 25,449                                           | .0                                                                  | 25,449                                         | .0                                                   | 713,954                                                     | .0                                                 | .0                                         | .0                                      | 0                                                            | 08/15/2021..                               |
| 337738-AN-8          | FISERV INC.                           |                                      | 06/01/2020..           | Maturity @ 100.00          | XXX                                | 4,600,000              | 4,600,000          | 4,600,000            | 4,600,000                                             | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 4,600,000                                                   | .0                                                 | .0                                         | .0                                      | 62,100                                                       | 06/01/2020..                               |
| 35041K-AA-0          | FFIN 2020-1 A - ABS                   |                                      | 12/15/2020..           | Paydown                    | XXX                                | 122,218                | 122,218            | 122,205              | .0                                                    | .0                                                 | 13                                               | .0                                                                  | 13                                             | .0                                                   | 122,218                                                     | .0                                                 | .0                                         | .0                                      | 1,269                                                        | 07/16/2040..                               |
| 38148T-MS-5          | GOLDMAN SACHS GROUP INC.              |                                      | 03/02/2020..           | Call @ 100.00              | XXX                                | 10,000,000             | 10,000,000         | 10,000,000           | 10,000,000                                            | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 10,000,000                                                  | .0                                                 | .0                                         | .0                                      | 80,347                                                       | 05/31/2028..                               |
| 38148T-MU-0          | GOLDMAN SACHS GROUP INC.              |                                      | 02/25/2020..           | Call @ 100.00              | XXX                                | 5,000,000              | 5,000,000          | 5,000,000            | 5,000,000                                             | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 5,000,000                                                   | .0                                                 | .0                                         | .0                                      | 40,625                                                       | 05/25/2029..                               |
| 40438D-AB-5          | HPEFS 191 A2 - ABS                    |                                      | 12/20/2020..           | Paydown                    | XXX                                | 715,223                | 715,223            | 710,306              | .0                                                    | .0                                                 | 4,917                                            | .0                                                                  | 4,917                                          | .0                                                   | 715,223                                                     | .0                                                 | .0                                         | .0                                      | 7,537                                                        | 09/20/2029..                               |
| 42771L-AB-8          | HERO 172A A1 - ABS                    | C.                                   | 12/20/2020..           | Paydown                    | XXX                                | 8,806                  | 8,806              | 9,077                | .0                                                    | .0                                                 | (271)                                            | .0                                                                  | (271)                                          | .0                                                   | 8,806                                                       | .0                                                 | .0                                         | .0                                      | 0                                                            | 09/20/2048..                               |
| 42771L-AC-6          | HERO 172A A2 - ABS                    | C.                                   | 12/20/2020..           | Paydown                    | XXX                                | 51,373                 | 51,373             | 53,473               | .0                                                    | .0                                                 | (2,100)                                          | .0                                                                  | (2,100)                                        | .0                                                   | 51,373                                                      | .0                                                 | .0                                         | .0                                      | 370                                                          | 09/20/2048..                               |
| 46616V-AA-8          | HENDR 2012-1 A - RMBS                 |                                      | 12/15/2020..           | Paydown                    | XXX                                | 13,746                 | 13,746             | 14,514               | .0                                                    | .0                                                 | (768)                                            | .0                                                                  | (768)                                          | .0                                                   | 13,746                                                      | .0                                                 | .0                                         | .0                                      | 212                                                          | 02/16/2065..                               |
| 46618A-AA-2          | HENDR 2014-2 A - RMBS                 |                                      | 12/15/2020..           | Paydown                    | XXX                                | 3,538                  | 3,538              | 3,588                | .0                                                    | .0                                                 | (50)                                             | .0                                                                  | (50)                                           | .0                                                   | 3,538                                                       | .0                                                 | .0                                         | .0                                      | 50                                                           | 01/17/2073..                               |
| 46619R-AA-4          | HENDR 2015-2 A - RMBS                 |                                      | 12/15/2020..           | Paydown                    | XXX                                | 7,195                  | 7,195              | 7,432                | .0                                                    | .0                                                 | (238)                                            | .0                                                                  | (238)                                          | .0                                                   | 7,195                                                       | .0                                                 | .0                                         | .0                                      | 108                                                          | 03/15/2058..                               |
| 46620V-AA-2          | HENDR 172 A - RMBS                    |                                      | 12/15/2020..           | Paydown                    | XXX                                | 2,674                  | 2,674              | 2,948                | .0                                                    | .0                                                 | (274)                                            | .0                                                                  | (274)                                          | .0                                                   | 2,674                                                       | .0                                                 | .0                                         | .0                                      | 18                                                           | 09/15/2072..                               |
| 478375-AD-0          | JOHNSON CONTROLS INTERNATIONAL PLC.   | C.                                   | 03/30/2020..           | Maturity @ 100.00          | XXX                                | 3,000,000              | 3,000,000          | 3,116,400            | 3,015,036                                             | .0                                                 | (15,036)                                         | .0                                                                  | (15,036)                                       | .0                                                   | 3,000,000                                                   | .0                                                 | .0                                         | .0                                      | 75,000                                                       | 03/30/2020..                               |
| 48126D-SU-9          | JPMORGAN CHASE & CO.                  |                                      | 08/05/2020..           | Call @ 100.00              | XXX                                | 5,000,000              | 5,000,000          | 5,000,000            | 5,000,000                                             | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 5,000,000                                                   | .0                                                 | .0                                         | .0                                      | 187,500                                                      | 08/05/2028..                               |
| 48126D-6L-8          | JPMORGAN CHASE & CO.                  |                                      | 09/04/2020..           | Call @ 100.00              | XXX                                | 5,000,000              | 5,000,000          | 4,962,500            | 4,978,310                                             | .0                                                 | 1,691                                            | .0                                                                  | 1,691                                          | .0                                                   | 4,980,001                                                   | .0                                                 | 19,999                                     | 19,999                                  | 200,000                                                      | 09/04/2028..                               |
| 48126D-6V-6          | JPMORGAN CHASE & CO.                  |                                      | 09/18/2020..           | Call @ 100.00              | XXX                                | 5,000,000              | 5,000,000          | 4,925,000            | 4,948,573                                             | .0                                                 | 2,680                                            | .0                                                                  | 2,680                                          | .0                                                   | 4,951,253                                                   | .0                                                 | 48,747                                     | 48,747                                  | 200,000                                                      | 09/18/2033..                               |
| 48126N-SY-4          | JPMORGAN CHASE & CO.                  |                                      | 10/30/2020..           | Call @ 100.00              | XXX                                | 3,000,000              | 3,000,000          | 2,970,000            | 2,982,342                                             | .0                                                 | 1,659                                            | .0                                                                  | 1,659                                          | .0                                                   | 2,984,001                                                   | .0                                                 | 15,999                                     | 15,999                                  | 120,000                                                      | 10/30/2028..                               |
| 501044-CH-2          | THE KROGER CO.                        |                                      | 01/15/2020..           | Maturity @ 100.00          | XXX                                | 12,861,000             | 12,861,000         | 13,312,238           | 12,875,683                                            | .0                                                 | (14,683)                                         | .0                                                                  | (14,683)                                       | .0                                                   | 12,861,000                                                  | .0                                                 | .0                                         | .0                                      | 395,476                                                      | 01/15/2020..                               |
| 512807-AM-0          | LAM RESEARCH CORP.                    |                                      | 03/15/2020..           | Maturity @ 100.00          | XXX                                | 5,000,000              | 5,000,000          | 5,019,936            | 5,000,545                                             | .0                                                 | (545)                                            | .0                                                                  | (545)                                          | .0                                                   | 5,000,000                                                   | .0                                                 | .0                                         | .0                                      | 68,750                                                       | 03/15/2020..                               |
| 571748-AY-8          | MARSH &AMPCLENNAN COMPANIES INC.      |                                      | 03/06/2020..           | Maturity @ 100.00          | XXX                                | 7,600,000              | 7,600,000          | 7,535,486            | 7,589,977                                             | .0                                                 | 10,023                                           | .0                                                                  | 10,023                                         | .0                                                   | 7,600,000                                                   | .0                                                 | .0                                         | .0                                      | 89,300                                                       | 03/06/2020..                               |
| 581550-AD-5          | MCKESSON CORP.                        |                                      | 12/01/2020..           | Call @ 100.00              | XXX                                | 4,000,000              | 4,000,000          | 4,386,043            | 4,071,890                                             | .0                                                 | (71,890)                                         | .0                                                                  | (71,890)                                       | .0                                                   | 4,000,000                                                   | .0                                                 | .0                                         | .0                                      | 237,500                                                      | 03/01/2021..                               |
| 60856B-AA-2          | MOLEX INC.                            |                                      | 03/16/2020..           | Call @ 100.00              | XXX                                | 3,174,000              | 3,174,000          | 3,180,792            | 3,174,304                                             | .0                                                 | (304)                                            | .0                                                                  | (304)                                          | .0                                                   | 3,174,000                                                   | .0                                                 | .0                                         | .0                                      | 38,062                                                       | 04/15/2020..                               |
| 61946N-AA-6          | MSAIC 2020-1 A - ABS                  |                                      | 12/20/2020..           | Paydown                    | XXX                                | 69,717                 | 69,717             | 69,715               | .0                                                    | .0                                                 | 2                                                | .0                                                                  | 2                                              | .0                                                   | 69,717                                                      | .0                                                 | .0                                         | .0                                      | 428                                                          | 04/20/2046..                               |
| 64830U-AA-3          | NRZT ZONM2 A1 - CMO/RMBS              |                                      | 12/01/2020..           | Paydown                    | XXX                                | 178,393                | 178,393            | 178,393              | .0                                                    | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 178,393                                                     | .0                                                 | .0                                         | .0                                      | 1,005                                                        | 05/25/2060..                               |
| 651229-AA-2          | NEWELL BRANDS INC.                    |                                      | 08/15/2020..           | Maturity @ 100.00          | XXX                                | 3,050,000              | 3,050,000          | 3,354,288            | 3,088,344                                             | .0                                                 | (38,344)                                         | .0                                                                  | (38,344)                                       | .0                                                   | 3,050,000                                                   | .0                                                 | .0                                         | .0                                      | 143,350                                                      | 08/15/2020..                               |
| 67073Y-AA-4          | NV ENERGY INC.                        |                                      | 11/15/2020..           | Maturity @ 100.00          | XXX                                | 10,000,000             | 10,000,000         | 10,792,500           | 10,275,346                                            | .0                                                 | (275,346)                                        | .0                                                                  | (275,346)                                      | .0                                                   | 10,000,000                                                  | .0                                                 | .0                                         | .0                                      | 625,000                                                      | 11/15/2020..                               |
| 714264-AA-6          | PERNOD RICARD SA                      | C.                                   | 11/06/2020..           | Various                    | XXX                                | 1,475,235              | 1,430,000          | 1,499,183            | 1,467,840                                             | .0                                                 | (19,371)                                         | .0                                                                  | (19,371)                                       | .0                                                   | 1,448,469                                                   | .0                                                 | (3,529)                                    | (3,529)                                 | 103,332                                                      | 04/07/2021..                               |
| 740189-AL-9          | PRECISION CASTPARTS CORP.             |                                      | 05/15/2020..           | Call @ 100.00              | XXX                                | 6,900,000              | 6,900,000          | 6,874,349            | 6,897,525                                             | .0                                                 | 2,013                                            | .0                                                                  | 2,013                                          | .0                                                   | 6,899,538                                                   | .0                                                 | 462                                        | 462                                     | 64,688                                                       | 06/15/2020..                               |
| 743263-AR-6          | PROGRESS ENERGY INC.                  |                                      | 10/29/2020..           | Call @ 100.00              | XXX                                | 5,000,000              | 5,000,000          | 5,111,100            | 5,055,826                                             | .0                                                 | (55,826)                                         | .0                                                                  | (55,826)                                       | .0                                                   | 5,000,000                                                   | .0                                                 | .0                                         | .0                                      | 283,556                                                      | 01/15/2021..                               |
| 74834L-AP-5          | QUEST DIAGNOSTICS INC.                |                                      | 01/15/2020..           | Call @ 100.00              | XXX                                | 8,675,787              | 8,665,000          | 8,803,293            | 8,675,375                                             | .0                                                 | (5,009)                                          | .0                                                                  | (5,009)                                        | .0                                                   | 8,670,367                                                   | .0                                                 | (5,367)                                    | (5,367)                                 | 199,432                                                      | 01/30/2020..                               |
| 78012K-AH-0          | ROYAL BANK OF CANADA                  | C.                                   | 02/19/2020..           | Call @ 100.00              | XXX                                | 10,000,000             | 10,000,000         | 10,000,000           | 10,000,000                                            | .0                                                 | .0                                               | .0                                                                  | .0                                             | .0                                                   | 10,000,000                                                  | .0                                                 | .0                                         | .0                                      | 150,000                                                      | 02/19/2030..                               |
| 78573A-AA-8          | ANHEUSER-BUSCH NORTH AMERICAN HOLDING |                                      | 08/12/2020..           | Call @ 104.71              | XXX                                | 4,188,280              | 4,000,000          | 4,129,780            | 4,044,645                                             | .0                                                 | (13,159)                                         | .0                                                                  | (13,159)                                       | .0                                                   | 4,031,486                                                   | .0                                                 | 156,794                                    | 156,794                                 |                                                              |                                            |

## E14.2

## E14.2

## E14.2

## E14.2

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE CareSource Ohio Inc.

## SCHEDULE D - PART 5

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

[illegible]

Schedule D - Part 6 - Section 1

**NONE**

Schedule D - Part 6 - Section 2

**NONE**

Schedule DA - Part 1

**NONE**

Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part A - Section 2

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part B - Section 2

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DB - Part E

**NONE**

Schedule DL - Part 1

**NONE**

Schedule DL - Part 2

**NONE**



## SCHEDULE E - PART 2 - CASH EQUIVALENTS

|                                                                            |               |               |               |               |               |
|----------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|
| <b>Book/Adjusted Carrying Value by NAIC Designation Category Footnote:</b> |               |               |               |               |               |
| 1A \$ 0 .....                                                              | 1B \$ 0 ..... | 1C \$ 0 ..... | 1D \$ 0 ..... | 1E \$ 0 ..... | 1F \$ 0 ..... |
| 2A \$ 0 .....                                                              | 2B \$ 0 ..... | 2C \$ 0 ..... |               |               | 1G \$ 0 ..... |
| 3A \$ 0 .....                                                              | 3B \$ 0 ..... | 3C \$ 0 ..... |               |               |               |
| 4A \$ 0 .....                                                              | 4B \$ 0 ..... | 4C \$ 0 ..... |               |               |               |
| 5A \$ 0 .....                                                              | 5B \$ 0 ..... | 5C \$ 0 ..... |               |               |               |
| 6 \$ 0 .....                                                               |               |               |               |               |               |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, etc.                                                    | 1                   | 2                      | Deposits For<br>the Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|-----------------------------------------------------------------|---------------------|------------------------|--------------------------------------------------|--------------------|--------------------------------------|--------------------|
|                                                                 | Type of<br>Deposits | Purpose of<br>Deposits | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
| 1. Alabama .....                                                | AL                  |                        |                                                  |                    |                                      |                    |
| 2. Alaska .....                                                 | AK                  |                        |                                                  |                    |                                      |                    |
| 3. Arizona .....                                                | AZ                  |                        |                                                  |                    |                                      |                    |
| 4. Arkansas .....                                               | AR                  |                        |                                                  |                    |                                      |                    |
| 5. California .....                                             | CA                  |                        |                                                  |                    |                                      |                    |
| 6. Colorado .....                                               | CO                  |                        |                                                  |                    |                                      |                    |
| 7. Connecticut .....                                            | CT                  |                        |                                                  |                    |                                      |                    |
| 8. Delaware .....                                               | DE                  |                        |                                                  |                    |                                      |                    |
| 9. District of Columbia .....                                   | DC                  |                        |                                                  |                    |                                      |                    |
| 10. Florida .....                                               | FL                  |                        |                                                  |                    |                                      |                    |
| 11. Georgia .....                                               | GA                  |                        |                                                  |                    |                                      |                    |
| 12. Hawaii .....                                                | HI                  |                        |                                                  |                    |                                      |                    |
| 13. Idaho .....                                                 | ID                  |                        |                                                  |                    |                                      |                    |
| 14. Illinois .....                                              | IL                  |                        |                                                  |                    |                                      |                    |
| 15. Indiana .....                                               | IN                  |                        |                                                  |                    |                                      |                    |
| 16. Iowa .....                                                  | IA                  |                        |                                                  |                    |                                      |                    |
| 17. Kansas .....                                                | KS                  |                        |                                                  |                    |                                      |                    |
| 18. Kentucky .....                                              | KY                  |                        |                                                  |                    |                                      |                    |
| 19. Louisiana .....                                             | LA                  |                        |                                                  |                    |                                      |                    |
| 20. Maine .....                                                 | ME                  |                        |                                                  |                    |                                      |                    |
| 21. Maryland .....                                              | MD                  |                        |                                                  |                    |                                      |                    |
| 22. Massachusetts .....                                         | MA                  |                        |                                                  |                    |                                      |                    |
| 23. Michigan .....                                              | MI                  |                        |                                                  |                    |                                      |                    |
| 24. Minnesota .....                                             | MN                  |                        |                                                  |                    |                                      |                    |
| 25. Mississippi .....                                           | MS                  |                        |                                                  |                    |                                      |                    |
| 26. Missouri .....                                              | MO                  |                        |                                                  |                    |                                      |                    |
| 27. Montana .....                                               | MT                  |                        |                                                  |                    |                                      |                    |
| 28. Nebraska .....                                              | NE                  |                        |                                                  |                    |                                      |                    |
| 29. Nevada .....                                                | NV                  |                        |                                                  |                    |                                      |                    |
| 30. New Hampshire .....                                         | NH                  |                        |                                                  |                    |                                      |                    |
| 31. New Jersey .....                                            | NJ                  |                        |                                                  |                    |                                      |                    |
| 32. New Mexico .....                                            | NM                  |                        |                                                  |                    |                                      |                    |
| 33. New York .....                                              | NY                  |                        |                                                  |                    |                                      |                    |
| 34. North Carolina .....                                        | NC                  |                        |                                                  |                    |                                      |                    |
| 35. North Dakota .....                                          | ND                  |                        |                                                  |                    |                                      |                    |
| 36. Ohio .....                                                  | ST                  | On deposit with ODI    | 3,609,280                                        | 3,609,280          |                                      |                    |
| 37. Oklahoma .....                                              | OK                  |                        |                                                  |                    |                                      |                    |
| 38. Oregon .....                                                | OR                  |                        |                                                  |                    |                                      |                    |
| 39. Pennsylvania .....                                          | PA                  |                        |                                                  |                    |                                      |                    |
| 40. Rhode Island .....                                          | RI                  |                        |                                                  |                    |                                      |                    |
| 41. South Carolina .....                                        | SC                  |                        |                                                  |                    |                                      |                    |
| 42. South Dakota .....                                          | SD                  |                        |                                                  |                    |                                      |                    |
| 43. Tennessee .....                                             | TN                  |                        |                                                  |                    |                                      |                    |
| 44. Texas .....                                                 | TX                  |                        |                                                  |                    |                                      |                    |
| 45. Utah .....                                                  | UT                  |                        |                                                  |                    |                                      |                    |
| 46. Vermont .....                                               | VT                  |                        |                                                  |                    |                                      |                    |
| 47. Virginia .....                                              | VA                  |                        |                                                  |                    |                                      |                    |
| 48. Washington .....                                            | WA                  |                        |                                                  |                    |                                      |                    |
| 49. West Virginia .....                                         | WV                  |                        |                                                  |                    |                                      |                    |
| 50. Wisconsin .....                                             | WI                  |                        |                                                  |                    |                                      |                    |
| 51. Wyoming .....                                               | WY                  |                        |                                                  |                    |                                      |                    |
| 52. American Samoa .....                                        | AS                  |                        |                                                  |                    |                                      |                    |
| 53. Guam .....                                                  | GU                  |                        |                                                  |                    |                                      |                    |
| 54. Puerto Rico .....                                           | PR                  |                        |                                                  |                    |                                      |                    |
| 55. US Virgin Islands .....                                     | VI                  |                        |                                                  |                    |                                      |                    |
| 56. Northern Mariana Islands .....                              | MP                  |                        |                                                  |                    |                                      |                    |
| 57. Canada .....                                                | CAN                 |                        |                                                  |                    |                                      |                    |
| 58. Aggregate Alien and Other .....                             | XXX                 | XXX                    | 0                                                | 0                  | 0                                    | 0                  |
| 59. Total                                                       | XXX                 | XXX                    | 3,609,280                                        | 3,609,280          | 0                                    | 0                  |
| DETAILS OF WRITE-INS                                            |                     |                        |                                                  |                    |                                      |                    |
| 5801.                                                           |                     |                        |                                                  |                    |                                      |                    |
| 5802.                                                           |                     |                        |                                                  |                    |                                      |                    |
| 5803.                                                           |                     |                        |                                                  |                    |                                      |                    |
| 5898. Sum of remaining write-ins for Line 58 from overflow page | XXX                 | XXX                    | 0                                                | 0                  | 0                                    | 0                  |
| 5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)         | XXX                 | XXX                    | 0                                                | 0                  | 0                                    | 0                  |