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QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

CareSource Ohio Inc.

NAIC Group Code 03683 (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)

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	Scott R. Markovich #	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.

Stephen L. Ringel President, Ohio Market	Lawrence R. Smart Chief Financial Officer	Daniel J. McCabe 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	694,584,722		694,584,722	501,310,990
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	134,729,213		134,729,213	116,198,465
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5. Cash ($ 502,032,584), cash equivalents ($ 531,811,632) and short-term investments ($ 1,649,422)	1,035,493,638		1,035,493,638	1,210,144,043
6. Contract loans (including $ ..... premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	2,905,027		2,905,027	405,027
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,867,712,600	0	1,867,712,600	1,828,058,524
13. Title plants less $ ..... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	4,568,703		4,568,703	3,607,690
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	441,657,099	895,298	440,761,801	393,177,470
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ 21,247,723)	21,247,723		21,247,723	18,520,391
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	35,199,360		35,199,360	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	41,141,153		41,141,153	32,819,259
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ .....)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ 150,883,812) and other amounts receivable	182,551,180	31,667,369	150,883,811	163,838,995
25. Aggregate write-ins for other-than-invested assets	1,954,152	1,954,152	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,596,031,970	34,516,819	2,561,515,151	2,440,022,329
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,596,031,970	34,516,819	2,561,515,151	2,440,022,329
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepaid Assets	1,954,152	1,954,152	0	0
2502.			0	0
2503.			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,954,152	1,954,152	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1. Claims unpaid (less $ 29,208,051 reinsurance ceded)	868,664,840		868,664,840	867,031,912
2. Accrued medical incentive pool and bonus amounts	33,000,493		33,000,493	35,679,931
3. Unpaid claims adjustment expenses	9,831,645		9,831,645	19,389,053
4. Aggregate health policy reserves including the liability of $ for medical loss ratio rebate per the Public Health Service Act	209,321,848		209,321,848	107,048,818
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	33,463,167		33,463,167	51,278,063
9. General expenses due or accrued	346,898,919		346,898,919	278,531,084
10.1 Current federal and foreign income tax payable and interest thereon (including $ on realized gains (losses))			0	0
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable			0	0
12. Amounts withheld or retained for the account of others			0	0
13. Remittances and items not allocated			0	0
14. Borrowed money (including $ current) and interest thereon $ (including $ current)			0	0
15. Amounts due to parent, subsidiaries and affiliates	3,527,506		3,527,506	18,588,984
16. Derivatives			0	0
17. Payable for securities	38,788,983		38,788,983	46,157
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with $ authorized reinsurers, $ unauthorized reinsurers and $ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified ($) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	3,428,723		3,428,723	2,600,684
23. Aggregate write-ins for other liabilities (including $ current)	0	0	0	0
24. Total liabilities (Lines 1 to 23)	1,546,926,124	0	1,546,926,124	1,380,194,686
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX		0
27. Preferred capital stock	XXX	XXX		0
28. Gross paid in and contributed surplus	XXX	XXX	17,200,000	17,200,000
29. Surplus notes	XXX	XXX		0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	997,389,025	1,042,627,643
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 $)	XXX	XXX		0
32.2 shares preferred (value included in Line 27 $)	XXX	XXX		0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,014,589,025	1,059,827,643
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,561,515,149	2,440,022,329
DETAILS OF WRITE-INS				
2301.			0	0
2302.			0	0
2303.			0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	0	0	0	0
2501.	XXX	XXX		0
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	4,299,849	3,822,306	16,171,802
2. Net premium income (including $ non-health premium income)	XXX	2,397,794,662	2,357,453,275	9,656,162,717
3. Change in unearned premium reserves and reserve for rate credits	XXX	2,117,932	1,766,054	5,521,003
4. Fee-for-service (net of $ medical expenses)	XXX		0	0
5. Risk revenue	XXX		0	0
6. Aggregate write-ins for other health care related revenues	XXX	46,258,885	36,200,669	276,552,981
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	2,446,171,479	2,395,419,998	9,938,236,701
Hospital and Medical:				
9. Hospital/medical benefits		924,727,274	1,060,612,067	4,256,611,704
10. Other professional services		725,284,435	594,830,748	2,307,029,961
11. Outside referrals			0	0
12. Emergency room and out-of-area			0	0
13. Prescription drugs		509,783,286	454,763,343	1,859,737,694
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		12,422,437	5,921,033	22,929,481
16. Subtotal (Lines 9 to 15)	0	2,172,217,433	2,116,127,191	8,446,308,840
Less:				
17. Net reinsurance recoveries		12,653,398	13,817,307	72,585,276
18. Total hospital and medical (Lines 16 minus 17)	0	2,159,564,035	2,102,309,884	8,373,723,564
19. Non-health claims (net)			0	0
20. Claims adjustment expenses, including $ 34,648,127 cost containment expenses		40,675,412	45,302,094	169,027,598
21. General administrative expenses		302,649,666	281,956,441	1,258,286,048
22. Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)			0	0
23. Total underwriting deductions (Lines 18 through 22)	0	2,502,889,113	2,429,568,419	9,801,037,210
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(56,717,634)	(34,148,421)	137,199,491
25. Net investment income earned		4,103,586	7,221,497	23,164,142
26. Net realized capital gains (losses) less capital gains tax of $		0	261,590	1,404,245
27. Net investment gains (losses) (Lines 25 plus 26)	0	4,103,586	7,483,087	24,568,387
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]			0	0
29. Aggregate write-ins for other income or expenses	0	0	0	5,114,177
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(52,614,048)	(26,665,334)	166,882,055
31. Federal and foreign income taxes incurred	XXX		0	0
32. Net income (loss) (Lines 30 minus 31)	XXX	(52,614,048)	(26,665,334)	166,882,055
DETAILS OF WRITE-INS				
0601.	XXX		0	276,552,981
0602. Quality Withhold	XXX	46,258,885	36,200,669	0
0603.	XXX		0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	46,258,885	36,200,669	276,552,981
0701.	XXX		0	0
0702.	XXX		0	0
0703.	XXX		0	0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX	0	0	0
1401.			0	0
1402.			0	0
1403.			0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0	0
2901. Building Adjustment			0	5,114,177
2902.			0	0
2903.			0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0	0	5,114,177

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CAPITAL & SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,059,827,639	842,005,866	842,005,866
34.	Net income or (loss) from Line 32	(52,614,048)	(26,665,334)	166,882,055
35.	Change in valuation basis of aggregate policy and claim reserves		0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	7,145,111	(22,988,526)	9,782,872
37.	Change in net unrealized foreign exchange capital gain or (loss)		0	0
38.	Change in net deferred income tax		0	0
39.	Change in nonadmitted assets	230,320	11,535,727	43,549,788
40.	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles		0	0
44.	Capital Changes:			
	44.1 Paid in		0	0
	44.2 Transferred from surplus (Stock Dividend)		0	0
	44.3 Transferred to surplus		0	0
45.	Surplus adjustments:			
	45.1 Paid in		0	0
	45.2 Transferred to capital (Stock Dividend)	0	0	0
	45.3 Transferred from capital		(388,348)	(2,392,941)
46.	Dividends to stockholders		0	0
47.	Aggregate write-ins for gains or (losses) in surplus	0	0	0
48.	Net change in capital and surplus (Lines 34 to 47)	(45,238,617)	(38,506,481)	217,821,773
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,014,589,023	803,499,385	1,059,827,639
	DETAILS OF WRITE-INS			
4701.			0	0
4702.			0	0
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,488,521,111	2,457,894,282	9,929,536,553
2. Net investment income	3,523,105	9,486,856	28,689,822
3. Miscellaneous income	(8,824,411)	(4,157,871)	152,558,969
4. Total (Lines 1 to 3)	2,483,219,805	2,463,223,267	10,110,785,344
5. Benefit and loss related payments	2,181,706,614	1,993,360,344	8,219,775,878
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	307,069,985	356,009,107	1,360,042,962
8. Dividends paid to policyholders		0	0
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	0	0	0
10. Total (Lines 5 through 9)	2,488,776,599	2,349,369,451	9,579,818,840
11. Net cash from operations (Line 4 minus Line 10)	(5,556,794)	113,853,816	530,966,504
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	20,836,423	130,283,287	316,598,331
12.2 Stocks	0	0	14,533,570
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	32,020	0
12.7 Miscellaneous proceeds	38,742,827	963,427	78,177
12.8 Total investment proceeds (Lines 12.1 to 12.7)	59,579,250	131,278,735	331,210,078
13. Cost of investments acquired (long-term only):			
13.1 Bonds	214,490,686	9,354,655	154,358,475
13.2 Stocks	11,385,638	296,343	22,022,696
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	2,500,000	157,218	405,027
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	228,376,324	9,808,217	176,786,199
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(168,797,074)	121,470,518	154,423,879
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	(2,000,000)
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(296,537)	(4,938,875)	2,218,681
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(296,537)	(4,938,875)	218,681
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(174,650,406)	230,385,459	685,609,064
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,210,144,041	524,534,977	524,534,977
19.2 End of period (Line 18 plus Line 19.1)	1,035,493,636	754,920,436	1,210,144,041

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	1,421,451	51,316	0	0	0	0	0	23,926	1,346,209	0
2. First Quarter	1,441,206	45,208	0	0	0	0	0	22,031	1,373,967	0
3. Second Quarter	0	0	0	0	0	0	0	0	0	0
4. Third Quarter	0	0	0	0	0	0	0	0	0	0
5. Current Year	0									
6. Current Year Member Months	4,299,849	136,410						66,548	4,096,891	
Total Member Ambulatory Encounters for Period:										
7. Physician	1,790,728	41,947						559,877	1,188,904	
8. Non-Physician	3,350,762	39,243						900,989	2,410,530	
9. Total	5,141,490	81,190	0	0	0	0	0	1,460,866	3,599,434	0
10. Hospital Patient Days Incurred	113,984	2,644						16,764	94,576	
11. Number of Inpatient Admissions	44,224	637						3,007	40,580	
12. Health Premiums Written (a)	2,413,476,018	63,801,825						97,009,067	2,252,665,126	
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	2,415,593,949	63,801,825						99,126,998	2,252,665,126	
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	2,208,439,026	62,670,566						105,684,445	2,040,084,015	
18. Amount Incurred for Provision of Health Care Services	2,172,194,070	51,276,563						97,493,561	2,023,423,946	

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 97,009,067

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims unpaid (Reported)						
0199999 Individually listed claims unpaid	0	0	0	0	0	0
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered	146,539,952	8,301,845	2,440,675	(179,689)	5,388,212	162,490,996
0499999 Subtotals	146,539,952	8,301,845	2,440,675	(179,689)	5,388,212	162,490,996
0599999 Unreported claims and other claim reserves	XXX	XXX	XXX	XXX	XXX	735,381,896
0699999 Total amounts withheld	XXX	XXX	XXX	XXX	XXX	
0799999 Total claims unpaid	XXX	XXX	XXX	XXX	XXX	897,872,892
0899999 Accrued medical incentive pool and bonus amounts	XXX	XXX	XXX	XXX	XXX	33,000,493

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical)	11,640,201	39,178,091	4,514,350	15,511,550	16,154,551	19,541,653
2. Medicare Supplement					0	0
3. Dental only					0	0
4. Vision only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare	33,030,517	69,042,315	8,487,541	38,828,297	41,518,058	46,615,906
7. Title XIX - Medicaid	518,856,402	1,484,930,529	192,787,701	608,535,403	711,644,103	800,874,354
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	563,527,120	1,593,150,935	205,789,592	662,875,250	769,316,712	867,031,914
10. Health care receivables (a)	21,430,641		893,935	9,844,457	22,324,576	20,999,649
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	14,844,525	257,350	21,468,495	11,531,999	36,313,020	35,679,931
13. Totals (Lines 9-10+11+12)	556,941,004	1,593,408,285	226,364,152	664,562,792	783,305,156	881,712,195

(a) Excludes $ 30,773,434 loans or advances to providers not yet expensed.

1A. Summary of Significant Accounting Policies

Basis of Presentation – CareSource Ohio's (CSOH) statutory-basis financial statements are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (ODI). The ODI requires that insurance companies domiciled in the State of Ohio prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners *Accounting Practices and Procedures Manual* (NAIC AP&P) subject to any deviation prescribed or permitted by the ODI.

Accounting practices and procedures of the NAIC, as prescribed or permitted by the insurance department of the applicable states of domicile, comprise a comprehensive basis of accounting other than accounting principles generally accepted in the United States (GAAP). The more significant differences are as follows:

Non-admitted Assets: Certain assets designated as "non-admitted," principally prepaid assets, past due healthcare receivables, uncollectable member receivables, and other assets not specifically identified as an admitted asset within the NAIC AP&P are excluded from the accompanying balance sheets and are charged directly to unassigned surplus. In accordance with GAAP, such assets are included in the balance sheet to the extent that those assets are not impaired.

Reinsurance: Unpaid claims liabilities and premiums received in advance ceded to reinsurers have been reported as reductions of the related balances rather than as assets as would be required in accordance with GAAP.

Statements of Cash Flows: Cash, cash equivalents, and short-term investments in the statements of cash flows represent cash balances and investments with initial maturities of one year or less. In accordance with GAAP, the corresponding caption of cash and cash equivalents includes cash balances and investments with initial maturities of three months or less.

The effects of the foregoing variances from GAAP on the accompanying statutory-basis financial statements total ($6,209,741) in net income and ($16,673,313) in net statutory surplus.

No significant differences exist between prescribed or permitted practices by the State of Ohio and NAIC SAP which materially affect the statutory basis net income or capital and surplus, as illustrated in the table below.

	March 31, 2021	December 31, 2020
NET INCOME		
1) State of Ohio Basis	$ (52,614,048)	$ 166,882,055
2) State prescribed practices that increase/(decrease) SAP	$ -	$ -
3) State permitted practices that increase/(decrease) SAP	$ -	$ -
4) NAIC SAP	$ (52,614,048)	$ 166,882,055
SURPLUS		
1) State of Ohio Basis	$ 1,014,589,025	$ 1,059,827,643
2) State prescribed practices that increase/(decrease) SAP	$ -	$ -
3) State permitted practices that increase/(decrease) SAP	$ -	$ -
4) NAIC SAP	$ 1,014,589,025	$ 1,059,827,643

1B. Use of Estimates –No change

1C. Accounting Policy –

2. Bonds not backed by other loans are principally stated at amortized cost using the interest method. Realized capital gains and losses are determined using the first in, first out method.

6. Single class and multi-class mortgage-backed/asset-backed securities are valued at amortized cost using the interest method including anticipated prepayments. Prepayment assumptions are obtained from dealer surveys and are based on the current interest rate and economic environment. The retrospective adjustment method is used to value all such securities.

1D. Going Concern – Management has determined that there is no doubt about the entity's ability to continue as a going concern.
(1) – N/A
(2) – N/A
(3) – N/A
(4) – N/A

2. Accounting Changes and Correction of Errors – None
3. Business Combinations and Goodwill – None
4. Discontinued Operations – None

5. Investments
A. Mortgage Loans - None
B. Debt Restructuring - None
C. Reverse Mortgage - None
D. Loan-Backed Securities:
(1) Prepayment Assumptions - For fixed-rate agency mortgage-backed securities, Clearwater AnalytiCSOH calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model

and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Securities with a recognized OTTI - None
(3) Securities by CUSIP with a recognized OTTI - None
(4) Impaired Securities without recognized OTTI -

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a.	The aggregate amount of unrealized losses:		
		1. Less than 12 Months	1,576,203
		2. 12 Months or Longer	0
b.	The aggregate related fair value of securities with unrealized losses:		
		1. Less than 12 Months	105,822,952
		2. 12 Months or Longer	0

(5) Additional information –

Management regularly reviews the value of CS's investments. If the value of any investment falls below its cost basis, the decline in value is analyzed to determine whether it is other-than-temporary impairment. The decision to record an impairment loss incorporates both quantitative criteria and qualitative information. CSOH considers a number of factors including, but not limited to: (a) the length of time and the extent to which the fair value has been less than book value, (b) the financial condition and near term prospects of the issuer, (c.i.) for non-interest-related declines in corporate and government bonds, the intent and ability of CSOH to retain its investment for a period of time sufficient to allow for any anticipated recovery in value, (c.ii.) for interest related declines in corporate and government bonds, the intent of CSOH to sell the investment at the reporting date, (c.iii.) for mortgage-backed securities, whether CSOH expects to recover the entire amortized cost basis of the security and whether CSOH has the intent to sell or intent and ability to hold the investments for a period of time sufficient to allow for any anticipated recovery in value, (d) whether the debtor is current on interest and principal payments, and (e) general market conditions and industry or sector specific factors. As of March 31, 2021 CSOH holds $144.3 million of mortgage or other loan backed securities.

CSOH does not hold any investments as of March 31, 2021 that are subject to redemption restrictions or penalties therefore all holdings can be liquidated immediately upon request, without penalty.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – None
F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
H. Repurchase Agreements Transactions Accounted for as a Sale – None
I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None
J. Real estate - None
K. Low income housing – None
L. Restricted assets (Including Pledged)

	1	2	3	4	5	6	7
	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/ Decrease (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
d. Subject to reverse repurchse agreements	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
i. FHLB capital stock	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
j. On deposit with states	$ 3,500,000	$ 3,500,000	$ -	$ -	$ 3,500,000	0.1%	0.1%
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
l. Pledged as collateral to FHLB (including assets backing fundng agreements)	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
o. Total Restricted Assets	$ 3,500,000	$ 3,500,000	$ -	$ -	$ 3,500,000	0.1%	0.1%

M. Working Capital Finance Investments – None
N. Offsetting and Netting of Assets and Liabilities –None
O. 5GI Securities –None
P. Short Sales-None
Q. Prepayment Penalty and Acceleration Fees – None
R. Entity's share of cash pool by Asset type - None

6. Joint Ventures, Partnerships and Limited Liability Companies – None

7. Investment Income – All investment income admitted is due within 90 days.

8. Derivative Instruments – None

9. Income Taxes – No change

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. CSOH's corporate parent is CareSource. Effective March 1, 2012, CSOH entered into a reinsurance agreement with PartnerRe America Insurance Company whereby CareSource Reinsurance serves as a direct reinsurer to PartnerRe America Insurance Company, and no premiums are paid directly to CareSource Reinsurance.

B. For the periods ended March 31, 2021 and March 31, 2020, CSOH incurred management fees of $197.1 million to CareSource Management Services and $190.2 million to CareSource, respectively.

C. None

D. As of March 31, 2021 CSOH owed CSMS $3.5 million, and as of March 31, 2020 CSOH owed CareSource $13.4 million for employee compensation and other administrative expenses incurred by the related party on behalf of CSOH. The terms of the settlement require that these amounts be settled within 30 days.

E. Effective January 1, 2020, CSOH entered into an Administrative Services Agreement (ASA) with CareSource Management Services (CSMS). This ASA was approved by the ODI on March 20, 2020. Costs are allocated to CSOH based on the line of business and annual net revenues and ranges from 8% to 12.5% of annual net revenues.

F. None
G. None
H. None
I. None
J. None
K. None
L. None
M. None
N. None
O. None

11. Debt – None

12. Retirement Plans, Deferred Compensation, Post-Employment Benefits and Compensated Absences and Other Post Retirement Benefit Plans – None

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

1) CSOH has no shares outstanding.
2) CSOH has no preferred stock outstanding.
3) Distribution restrictions – N/A
4) Dividend or distributions paid – N/A
5) Portion of income payable as ordinary dividends – N/A
6) Restrictions on unassigned funds (surplus) – None
7) Mutual reciprocals – N/A
8) Stock held – N/A
9) Special surplus funds change – None
10) The portion of unassigned funds (surplus) reduced by cumulative unrealized loss is $7,145,111
12) Quasi-reorganization – N/A
13) Quasi-reorganization date – N/A

14. Contingencies – No change

15. Leases- No Change

16. Information about financial instruments with off-balance sheet risk and financial instruments with concentrations of credit risk – Not applicable

17. Sale, transfer and servicing of financial assets and extinguishments of liabilities

a. Transfers of receivables reported as sales - None
b. Transfer and servicing of financial assets - None
c. Wash sales - None

18. Gain or Loss to the reporting entity from uninsured plans and the uninsured portion of partially insured plans – Not applicable

19. Direct premium written/produced by managing general agents/third party administrators – Not applicable

20. Fair Value Measurements –

A. CSOH uses fair value measurements to record the fair value of certain assets and to estimate the fair value of financial instruments not recorded at fair value but required to be disclosed at fair value.

(1) Fair value is defined as the price that would be received to sell an asset or transfer a liability in an orderly transaction between market participants at the measurement date. CSOH's financial assets carried at fair value have been classified, for disclosure purposes, based on a hierarchy that prioritizes inputs to valuation techniques used to measure fair value into three levels.

- Level 1 – Quoted prices (unadjusted) in active markets for identical assets or liabilities. CSOH's Level 1 assets and liabilities primarily include exchange-traded equity securities.

- Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads, and yield curves.

- Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect CSOH's best estimate of what hypothetical market participants would use to determine a transaction price for the asset or liability at the reporting date.

The following discussion described the valuation methodologies utilized by CSOH for assets measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows, and the credit standing of the issuer.

Debt and Equity Securities

The fair values of actively traded debt and equity securities are determined through the use of third-party pricing services utilizing market observable inputs. Certain mortgage-backed securities for which CSOH does not receive public quotations or for which CSOH believes market activity to reflect distressed sales are valued using current market-consistent rates applicable to yield, credit quality and maturity of each security. When available, market observable inputs are used to estimate the fair values of these securities.

Cash, Cash Equivalents, and Short-Term Investments

The fair values of cash and cash equivalents are based on quoted market prices. Short term investments are stated at amortized cost, which approximates fair value.

Fair Value Measurements at Reporting Date

STATEMENT AS OF March 31, 2021 OF Entity 95201 - CareSource Ohio

STAT Base Notes to Financials 20 A 1

Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	(NAV)	Total
a. Assets at fair value					
Cash Equivalent (E-2)					
Exempt MM Mutual Fund	4,037,575	0	0	0	4,037,575
Other MM Mutual Fund	527,774,058	0	0	0	527,774,058
Total Cash Equivalent (E-2)	531,811,632	0	0	0	531,811,632
Long Term (D-1)					
Indust. & Misc.	1,047,951	0	0	0	1,047,951
Total Long Term (D-1)	1,047,951	0	0	0	1,047,951
Common Stock (D-2.2)					
Indust. & Misc.	864,194	0	0	0	864,194
Mutual Funds	133,865,019	0	0	0	133,865,019
Total Common Stock (D-2.2)	134,729,213	0	0	0	134,729,213
Separate account assets	---	---	---	---	---
Total assets at fair value	667,588,797	0	0	0	667,588,797
b. Liabilities at fair value					
Derivative liabilities	---	---	---	---	---
Total Liabilities at fair value	---	---	---	---	---

STATEMENT AS OF December 31, 2020 OF Entity 95201 - CareSource Ohio

STAT Base Notes to Financials 20 A 1

Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	(NAV)	Total
a. Assets at fair value					
Cash Equivalent (E-2)					
Exempt MM Mutual Fund	262,041,953	0	0	0	262,041,953
Other MM Mutual Fund	270,912,571	0	0	0	270,912,571
Total Cash Equivalent (E-2)	532,954,524	0	0	0	532,954,524
Common Stock (D-2.2)					
Indust. & Misc.	820,743	0	0	0	820,743
Mutual Funds	115,377,722	0	0	0	115,377,722
Total Common Stock (D-2.2)	116,198,465	0	0	0	116,198,465
Separate account assets	---	---	---	---	---
Total assets at fair value	649,152,989	0	0	0	649,152,989
b. Liabilities at fair value					
Derivative liabilities	---	---	---	---	---
Total Liabilities at fair value	---	---	---	---	---

CSOH did not have any significant assets or liabilities measured at fair value on a nonrecurring basis as of March 31, 2021 or 2020 or December 31, 2020. There were no transfers between Level 1 and Level 2 securities for the period ended March 31, 2021

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy – None

(3) CareSource recognizes transfers between fair value levels at the end of each reporting period.

(4) CareSource does not have any assets with fair value measurements categorized within Level 2 and Level 3.

(5) Derivative Assets/Liabilities – Not applicable

B) Other Fair Value Measurements – Not applicable

C) Aggregate Value of All Financial Instruments

March 31, 2021	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	709,782,046	694,584,722	709,782,046	-	-	-	-
Common Stock	134,729,213	134,729,213	134,729,213	-	-	-	-
Cash, Cash Equivalents, and Short-Term Investments	1,035,493,637	1,035,493,637	1,035,493,637	-	-	-	-

December 31, 2020	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	524,228,290	501,310,990	524,228,290	-	-	-	-
Common Stock	116,198,465	116,198,465	116,198,465	-	-	-	-
Cash, Cash Equivalents, and Short-Term Investments	1,210,144,043	1,210,144,043	1,210,144,043	-	-	-	-

D) Fair Value Not estimable – Not applicable

E) Instruments using NAV– Not applicable

21. Other Items –

A.-I. – None

22. Events subsequent – Subsequent events have been considered through May 14, 2021 for the statutory statements issued on that date.

A. Type I – Recognized Subsequent Events – None

B. Type II – Nonrecognized Subsequent Events – None

23. Reinsurance – No change

24. Retrospectively rated contracts & contracts subject to redetermination –

A.-D. – None

E. Risk-Sharing Provisions of the Affordable Care Act(ACA) –

(1) Did the entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions?- Yes – CSOH is not subject to the annual fee under section 9010 of the Affordable Care Act. CSOH is incorporated as a nonprofit in the state of Ohio and receives greater than 80% of gross revenues from government programs that target low-income, elderly or disabled populations.

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1 Premium adjustments receivable due to ACA Risk Adjustment	$ -
Liabilities	
2 Risk adjustment user fees payable for ACA Risk Adjustment	$ 93,728
3 Premium adjustments payable due to ACA Risk Adjustment	$ (9,921,640)
Operations (Revenue & Expense)	
4 Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (3,643,780)
5 Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 16,369
b. Transitional ACA Reinsurance Program	
Assets	
1 Amounts recoverable for claims paid due to ACA Reinsurance	$ -
2 Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	$ -
3 Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$ -
Liabilities	
4 Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ -
5 Ceded reinsurance premiums payable due to ACA Reinsurance	$ -
6 Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$ -
Operations (Revenue & Expense)	
7 Ceded reinsurance premiums due to ACA Reinsurance	$ -
8 Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$ -
9 ACA Reinsurance contributions - not reported as ceded premium	$ -
c. Temporary ACA Risk Corridors Program	
Assets	
1 Accrued retrospective premium due to ACA Risk Corridors	$ -
Liabilities	
2 Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$ -
Operations (Revenue & Expense)	
3 Effect of ACA Risk Corridors on net premium income	$ -
4 Effect of ACA Risk Corridors on change in reserves for rate	$ -

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balances.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reported Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustment receivable	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	A	$ -	$ -
2. Premium adjustments (payable)	$ -	$ (6,277,860)	$ -	$ -	$ -	$ (6,277,860)	$ -	$ 1,135,756	B	$ -	$ (5,142,104)
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$ (6,277,860)	$ -	$ -	$ -	$ (6,277,860)	$ -	$ 1,135,756		$ -	$ (5,142,104)
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	C	$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	D	$ -	$ -
3. Amounts receivable relating to uninsured plans	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	E	$ -	$ -
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	F	$ -	$ -
5. Ceded reinsurance premiums payable	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	G	$ -	$ -
6. Liability for amounts hold under uninsured plans	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	H	$ -	$ -
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	I	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	J	$ -	$ -
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk Sharing Provisions	$ -	$ (6,277,860)	$ -	$ -	$ -	$ (6,277,860)	$ -	$ 1,135,756		$ -	$ (5,142,104)

Explanation of Adjustments

A.
B. Current year adjustment to the 2020 high cost risk pool
C.
D.
E.
F.
G.
H.
I.
J.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year –

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reported Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	A	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	B	$ -	$ -
b. 2015											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	C	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	D	$ -	$ -
c. 2016											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	E	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	F	$ -	$ -
d. Total for Risk Corridors	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -

Explanation of Adjustments

A.
B.
C.
D.
E.
F.

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4-5)
a. 2014	$ -	$ -	$ -	$ -	$ -	$ -
b. 2015	$ -	$ -	$ -	$ -	$ -	$ -
c. 2016	$ -	$ -	$ -	$ -	$ -	$ -
d. Total (a+b+c)	$ -	$ -	$ -	$ -	$ -	$ -

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
25E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Claims and Claims Adjustment Expenses

Reserves as of December 31, 2020 were $881.7 million. As of March 31, 2021, $556.9 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $226.4 million, therefore, there has been a $98.4 million favorable prior-year development since December 31, 2020 to March 31, 2021. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. CSOH experienced $111.2 million of favorable prior year claim development, offset by $12.8 million in unfavorable experience of recoveries and healthcare receivables.

26. Intercompany Pooling Arrangements – None

27. Structured Settlements – Not applicable

28. Health Care Receivables- No change

29. Participating Policies – Not applicable

30. Premium Deficiency Reserves – Not deemed necessary

31. Anticipated Salvage and Subrogation – No change

NOTES TO FINANCIAL STATEMENTS

These items are based on illustrations taken from the NAIC Annual Statement Instructions

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ (52,614,048)	$ 166,882,055
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				$	$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$	$
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (52,614,048)	$ 166,882,055
SURPLUS					
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,014,589,025	$ 1,059,827,643
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				$	$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$	$
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,014,589,025	$ 1,059,827,643

2. Accounting Changes and Corrections of Errors

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The transaction was accounted for as a statutory purchase, and reflects the following:

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

(1) List of Discontinued Operations Disposed of or Classified as Held for Sale

(3) Loss Recognized on Discontinued Operations

(4) Carrying Amount and Fair Value of Discontinued Operations and the Effect on Assets, Liabilities, Surplus and Income

a. Carrying Amount of Discontinued Operations

b. Effect of Discontinued Operations on Assets, Liabilities, Surplus and Income

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
1. Assets				
2. Liabilities				
3. Surplus				
4. Income				

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$	$ 0

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year Recorded Investment (All)							
1.							
(a) Current	$	$	$	$	$	$	$
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due							
Accruing Interest 90-179 Days Past Due							
2.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
Accruing Interest 180+ Days Past Due							
3.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
Interest Reduced							
4.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
Participant or Co-lender in a Mortgage Loan Agreement							
5. (a) Recorded Investment	$	$	$	$	$	$	$
b. Prior Year Recorded Investment							
1.							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
Accruing Interest 90-179 Days Past Due							
2.							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	0	0	0	0	0	0	0
Accruing Interest 180+ Days Past Due							
3.							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	0	0	0	0	0	0	0
Interest Reduced							
4.							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$	$	$	$	$	$	$
2. No Allowance for Credit Losses							
3. Total (1+2)							
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
b. Prior Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total (1+2)	0	0	0	0	0	0	0
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	0	0	0	0	0	0	0

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$	$	$	$	$	$	$
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							
b. Prior Year							
1. Average Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

(7) Allowance for Credit Losses:

	Current Year	Prior Year
a. Balance at beginning of period	$ 0	$ 0
b. Additions charged to operations	$	$ 0
c. Direct write-downs charged against the allowances	$	$ 0
d. Recoveries of amounts previously charged off	$	$ 0
e. Balance at end of period	$ 0	$ 0

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year
a. Aggregate amount of mortgage loans derecognized	$
b. Real Estate collateral recognized	$
c. Other collateral recognized	$
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	$

B. Debt Restructuring

	Current Year	Prior Year
(1) The total recorded investment in restructured loans, as of year end	$	0
(2) The realized capital losses related to these loans	$	0
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$	0

C. Reverse Mortgages

(3) At December 31, 2021, the actuarial reserve of $ reduced the asset value of the group of reverse mortgages.
(4) The Company recorded an unrealized loss of $ as a result of the re-estimate of the cash flows.

D. Loan-Backed Securities

(2)

	(1) Amortized Cost Basis Before Other-Than-Temporary Impairment	(2) Other-Than-Temporary Impairment Recognized In Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$
c. Total 1st Quarter	$	$	$
OTTI recognized 2nd Quarter			
d. Intent to sell	$	$	$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$
f. Total 2nd Quarter	$	$	$
OTTI recognized 3rd Quarter			
g. Intent to sell	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$
i. Total 3rd Quarter	$	$	$
OTTI recognized 4th Quarter			
j. Intent to sell	$	$	$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$
l. Total 4th Quarter	$	$	$
m. Annual Aggregate Total		$	

(3)

(4)

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 1,576,203
2. 12 Months or Longer	$ 0

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 105,822,952
2. 12 Months or Longer	$ 0

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

a. Aggregate Amount Collateral Received

	Fair Value
1. Securities Lending	
(a) Open	$
(b) 30 Days or Less	
(c) 31 to 60 Days	
(d) 61 to 90 Days	
(e) Greater Than 90 Days	
(f) Sub-Total	$
(g) Securities Received	
(h) Total Collateral Received	$
2. Dollar Repurchase Agreement	
(a) Open	$
(b) 30 Days or Less	
(c) 31 to 60 Days	
(d) 61 to 90 Days	
(e) Greater Than 90 Days	
(f) Sub-Total	$
(g) Securities Received	
(h) Total Collateral Received	$

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	$	$
(b) 30 Days or Less		
(c) 31 to 60 Days		
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(i) 2 to 3 Years		
(j) Greater Than 3 Years		
(k) Sub-Total	$	$
(l) Securities Received		
(m) Total Collateral Reinvested	$	$
2. Dollar Repurchase Agreement		
(a) Open	$	$
(b) 30 Days or Less		
(c) 31 to 60 Days		
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(i) 2 to 3 Years		
(j) Greater Than 3 Years		
(k) Sub-Total	$	$
(l) Securities Received		
(m) Total Collateral Reinvested	$	$

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV				
q. Total Assets – FV				

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV				
q. Total Assets – FV				

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
b. Ending Balance				
1. Cash				
2. Securities (FV)				

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)				

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)				

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	
c. 31 to 90 Days	
d. > 90 Days	

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years		
h. 2 to 3 Years		
i. > 3 Years		

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)				
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)				
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				

(5) Fair Value of Securities Acquired Under Repo - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
b. Ending Balance				

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)				

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)				

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash				
2. Securities (FV)				
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. Overnight and Continuous		
b. 30 Days or Less		
c. 31 to 90 Days		
d. > 90 Days		

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
b. Ending Balance				
1. Cash				
2. Securities (FV)				

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral				
2. Repo Securities Sold/Acquired with Securities Collateral (FV)				
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral				
2. Repo Securities Sold/Acquired with Securities Collateral (FV)				

H. Repurchase Agreements Transactions Accounted for as a Sale

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SALE TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				

7. > 1 Year

(5) Securities "Sold" Under Repo - Sale

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				

(6) Securities Sold Under Repo – Sale by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV				
q. Total Assets – FV				

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV				
q. Total Assets – FV				

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Proceeds Received - Sale

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
3. Nonadmitted				
b. Ending Balance				
1. Cash				
2. Securities (FV)				
3. Nonadmitted				

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)				

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – FV				
b. LB & SS – FV				
c. Preferred Stock – FV				
d. Common Stock				
e. Mortgage Loans – FV				
f. Real Estate – FV				
g. Derivatives – FV				
h. Other Invested Assets – FV				
i. Total Assets – FV (Sum of a through h)				

(9) Recognized Forward Resale Commitment

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
b. Ending Balance				

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SALE TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year				
7. > 1 Year				

b. Ending Balance
1. Open – No Maturity
2. Overnight
3. 2 Days to 1 Week
4. > 1 Week to 1 Month
5. > 1 Month to 3 Months
6. > 3 Months to 1 Year
7. > 1 Year

(5) Securities Acquired Under Repo - Sale

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value				

(6) Securities Acquired Under Repo – Sale by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV				
q. Total Assets – FV				

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV				
q. Total Assets – FV				

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Proceeds Provided - Sale

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash				
2. Securities (FV)				
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash				
2. Securities (FV)				
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

(8) Recognized Forward Resale Commitment

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
b. Ending Balance				

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	3 Increase/ (Decrease) (1 minus 2)	4 Total Current Year Nonadmitted Restricted	5 Total Current Year Admitted Restricted (1 minus 4)	6 Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	7 Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown	$	$ 0	$ 0	$	$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0		0	0.0	0.0
c. Subject to repurchase agreements		0	0		0	0.0	0.0
d. Subject to reverse repurchase agreements		0	0		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0		0	0.0	0.0
g. Placed under option contracts		0	0		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0		0	0.0	0.0
i. FHLB capital stock		0	0		0	0.0	0.0
j. On deposit with states	3,500,000	3,500,000	0		3,500,000	0.1	0.1
k. On deposit with other regulatory bodies		0	0		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		0	0		0	0.0	0.0

Restricted Asset Category	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	3 Increase/ (Decrease) (1 minus 2)	4 Total Current Year Nonadmitted Restricted	5 Total Current Year Admitted Restricted (1 minus 4)	6 Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	7 Admitted Restricted to Total Admitted Assets (b)
m. Pledged as collateral not captured in other categories		0	0		0	0.0	0.0
n. Other restricted assets		0	0		0	0.0	0.0
o. Total Restricted Assets	$ 3,500,000	$ 3,500,000	$ 0	$	$ 3,500,000	0.1 %	0.1 %

(a) Column 1 divided by Asset Page, Column 1, Line 28
(b) Column 5 divided by Asset Page, Column 3, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

(a) Total Line for Columns 1 through 3 should equal 5L(1)m Columns 1 through 3 respectively and Total Line for Column 4 should equal 5L(1)m Column 5

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

(a) Total Line for Columns 1 through 3 should equal 5L(1)n Columns 1 through 3 respectively and Total Line for Column 4 should equal 5L(1)n Column 5

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
a. Cash, Cash Equivalents and Short-Term Investments	$	$	0.0 %	0.0 %
b. Schedule D, Part 1			0.0 %	0.0 %
c. Schedule D, Part 2, Section 1			0.0 %	0.0 %
d. Schedule D, Part 2, Section 2			0.0 %	0.0 %
e. Schedule B			0.0 %	0.0 %
f. Schedule A			0.0 %	0.0 %
g. Schedule BA, Part 1			0.0 %	0.0 %
h. Schedule DL, Part 1			0.0 %	0.0 %
i. Other			0.0 %	0.0 %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$	$	0.0 %	0.0 %

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
k. Recognized Obligation to Return Collateral Asset	$	0.0 %

* Column 1 divided by Liability Page, Line 24 (Column 3)

M. Working Capital Finance Investments

(1) Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation:

	Gross Asset CY	Non-admitted Asset CY	Net Admitted Asset CY
a. WCFI Designation 1	$	$	$
b. WCFI Designation 2			
c. WCFI Designation 3			
d. WCFI Designation 4			
e. WCFI Designation 5			
f. WCFI Designation 6			
g. Total	$	$	$

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs:

	Book/Adjusted Carrying Value
a. Up to 180 Days	
b. 181 Days to 365 Days	
c. Total	$

N. Offsetting and Netting of Assets and Liabilities

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC		0	$	$ 0	$	$ 0
(2) Bonds - FV		0		0		0
(3) LB&SS – AC		0		0		0
(4) LB&SS – FV		0		0		0
(5) Preferred Stock – AC		0		0		0
(6) Preferred Stock – FV		0		0		0
(7) Total (1+2+3+4+5+6)		0	$	$ 0	$	$ 0

AC – Amortized Cost FV – Fair Value

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

	Proceeds Received	Current Year Value of Securities Sold Short	Unrealized Gain or Loss	Expected Settlement (# of Days)	Fair Value of Short Sales Exceeding (or expected to exceed) 3 Settlement Days	Fair Value of Short Sales Expected to be Settled by Secured Borrowing
a. Bonds	$					
b. Preferred Stock						
c. Common Stock						
d. Totals (a+b+c)	$	$	$	XXX	$	$

(2) Settled Short Sale Transactions

	Proceeds Received	Current Year Value of Securities Sold Short	Realized Gain or Loss on Transactions	Fair Value of Short Sales that Exceeded 3 Settlement Days	Fair Value of Short Sales Settled by Secured Borrowing
a. Bonds	$	$	$	$	$
b. Preferred Stock					
c. Common Stock					
d. Totals (a+b+c)	$	$	$	$	$

Q. Prepayment Penalty and Acceleration Fees

	General Account
(1) Number of CUSIPs	
(2) Aggregate Amount of Investment Income	

R. Reporting Entity's Share of Cash Pool by Asset type.

Asset Type	Percent Share
(1) Cash	%
(2) Cash Equivalents	%
(3) Short-Term Investments	%
(4) Total	%

6. Joint Ventures, Partnerships and Limited Liability Companies

7. Investment Income

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 - Derivatives*

(8)
a.

	Fiscal Year	Derivative Premium Payments Due
1.	2021	$
2.	2022	
3.	2023	
4.	2024	
5.	Thereafter	
6.	Total Future Settled Premiums	$

b.

		Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
1.	Prior Year	$ 0	$ 0	$ 0
2.	Current Year	$	$	$

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

(2) Recognition of gains/losses and deferred assets and liabilities
a. Scheduled Amortization

	Amortization Year	Deferred Assets	Deferred Liabilities
1.	2021		
2.	2022		
3.	2023		
4.	2024		
5.	2025		
6.	2026		
7.	2027		
8.	2028		
9.	2029		
10.	2030		
11.	Total		

b. Total Deferred Balance* .....
* Should agree to Column 19 of Schedule DB, Part E

c. Reconciliation of Amortization:
1. Prior Year Total Deferred Balance $.....
2. Current Year Amortization $.....
3. Current Year Deferred Recognition $.....
4. Ending Deferred Balance [1-(2+3)] $.....

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86
1. Total Derivative Fair Value Change $.....
2. Change in Fair Value Reflected as a Natural Offset to VM21 Liability Under SSAP No. 108 $.....
3. Change in Fair Value Reflected as a Deferred Asset / Liability Under SSAP No. 108 $.....
4. Other Changes $.....
5. Unrealized Gain / Loss Recognized for Derivative Under SSAP No. 86 [1-(sum of 2 through 4)] $.....

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108
1. Total Derivative Fair Value Change $.....
2. Unrealized Gain / Loss Recognized Prior to the Reclassification to SSAP No. 108 $.....
3. Other Changes $.....
4. Fair Value Change Available for Application under SSAP No. 108 [1-(2+3)] $.....

(3) Hedging Strategies Identified as No Longer Highly Effective
b. Details of Hedging Strategies Identified as No Longer Highly Effective

c. Amortization

	Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1.	2021				
2.	2022				
3.	2023				
4.	2024				
5.	2025				

6. Total Adjusted Amortization .....

(4) Hedging Strategies Terminated
b. Details of Hedging Strategies Terminated

c. Amortization

	Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1.	2021				
2.	2022				
3.	2023				
4.	2024				
5.	2025				

6. Total Adjusted Amortization .....

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at March 31 are as follows:

1.

		3/31/2021		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$	$	$
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$	$	$
(d)	Deferred Tax Assets Nonadmitted	$	$	$
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$	$	$
(f)	Deferred Tax Liabilities	$	$	$
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$	$	$

	12/31/2020		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total

(a)	Gross Deferred Tax Assets	$ 0	$ 0	$ 0
(b)	Statutory Valuation Allowance Adjustments	$ 0	$ 0	$ 0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Nonadmitted	$ 0	$ 0	$ 0
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 0	$ 0	$ 0
(f)	Deferred Tax Liabilities	$ 0	$ 0	$ 0
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 0	$ 0	$ 0

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Gross Deferred Tax Assets	$ 0	$ 0	$ 0
(b)	Statutory Valuation Allowance Adjustments	$ 0	$ 0	$ 0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Nonadmitted	$ 0	$ 0	$ 0
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 0	$ 0	$ 0
(f)	Deferred Tax Liabilities	$ 0	$ 0	$ 0
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 0	$ 0	$ 0

2.

		3/31/2021		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
	Admission Calculation Components SSAP No. 101			
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$	$	$
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$	$	$
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$	$	$
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$	$	$

		12/31/2020		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 0	$ 0	$ 0
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 0	$ 0	$ 0
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 0	$ 0	$ 0
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 0
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 0	$ 0	$ 0

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 0	$ 0	$ 0
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 0	$ 0	$ 0
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 0	$ 0	$ 0
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 0
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 0	$ 0	$ 0

3.

		2021	2020
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.		0.000
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$	$ 0.000

4.

		3/31/2021	
		(1) Ordinary	(2) Capital
	Impact of Tax Planning Strategies		
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)		
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies		
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)		
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies		

		12/31/2020	
		(3) Ordinary	(4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	0	0
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.0	0.0
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	0	0
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.0	0.0

		Change	
		(5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital

(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.

1. Adjusted Gross DTAs Amount From Note 9A1(c)	0	0
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.0	0.0
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	0	0
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.0	0.0

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes .... No ....

C. Current income taxes incurred consist of the following major components:

	(1) 3/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$	$ 0	$ 0
(b) Foreign	$	$ 0	$ 0
(c) Subtotal	$	$ 0	$ 0
(d) Federal income tax on net capital gains	$	$ 0	$ 0
(e) Utilization of capital loss carry-forwards	$	$ 0	$ 0
(f) Other	$	$ 0	$ 0
(g) Federal and foreign income taxes incurred	$	$ 0	$ 0
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$	$ 0	$ 0
(2) Unearned premium reserve	$	$ 0	$ 0
(3) Policyholder reserves	$	$ 0	$ 0
(4) Investments	$	$ 0	$ 0
(5) Deferred acquisition costs	$	$ 0	$ 0
(6) Policyholder dividends accrual	$	$ 0	$ 0
(7) Fixed assets	$	$ 0	$ 0
(8) Compensation and benefits accrual	$	$ 0	$ 0
(9) Pension accrual	$	$ 0	$ 0
(10) Receivables - nonadmitted	$	$ 0	$ 0
(11) Net operating loss carry-forward	$	$ 0	$ 0
(12) Tax credit carry-forward	$	$ 0	$ 0
(13) Other (including items <5% of total ordinary tax assets)	$	$ 0	$ 0
(99) Subtotal	$	$ 0	$ 0
(b) Statutory valuation allowance adjustment	$	$ 0	$ 0
(c) Nonadmitted	$	$ 0	$ 0
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$	$ 0	$ 0
(e) Capital:			
(1) Investments	$	$ 0	$ 0
(2) Net capital loss carry-forward	$	$ 0	$ 0
(3) Real estate	$	$ 0	$ 0
(4) Other (including items <5% of total capital tax assets)	$	$ 0	$ 0
(99) Subtotal	$ 0	$ 0	$ 0
(f) Statutory valuation allowance adjustment	$	$ 0	$ 0
(g) Nonadmitted	$	$ 0	$ 0
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 0	$ 0	$ 0
(i) Admitted deferred tax assets (2d + 2h)	$ 0	$ 0	$ 0
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	$	$ 0	$ 0
(2) Fixed assets	$	$ 0	$ 0
(3) Deferred and uncollected premium	$	$ 0	$ 0
(4) Policyholder reserves	$	$ 0	$ 0
(5) Other (including items<5% of total ordinary tax liabilities)	$	$ 0	$ 0
(99) Subtotal	$	$ 0	$ 0
(b) Capital:			
(1) Investments	$	$ 0	$ 0
(2) Real Estate	$	$ 0	$ 0
(3) Other (including items <5% of total capital tax liabilities)	$	$ 0	$ 0
(99) Subtotal	$	$ 0	$ 0
(c) Deferred tax liabilities (3a99 + 3b99)	$	$ 0	$ 0
4. Net deferred tax assets/liabilities (2i - 3c)	$ 0	$ 0	$ 0

I. Alternative Minimum Tax Credit

	Amount
(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	$
b. Deferred tax asset (DTA)	$
(2) Beginning Balance of AMT Credit Carryforward	$
(3) Amounts Recovered	$
(4) Adjustments	$
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	$
(6) Reduction for Sequestration	$
(7) Nonadmitted by Reporting Entity	$
(8) Reporting Entity Ending Balance (8=5-6-7)	$

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

C. Transactions with related party who are not reported on Schedule Y

(1) Detail of Material Related Party Transactions

Options for Type of Transaction:

- Loan
- Exchange of Assets or Liabilities (e.g., buys, sells and secured borrowing transactions)
- Management Services
- Cost-Sharing Agreement
- Other Transactions Involving Services
- Guarantee (e.g. guarantees to related parties, on behalf of, and when beneficiary is related party)
- Other

(2) Detail of Material Related Party Transactions Involving Services

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

a. Description of Transaction

b. Assets Received

c. Assets Transferred

(4) Detail of Amounts Owed To/From a Related Party

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$	$	$
f. Aggregate Total (a+e)	XXX	$	$	$

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$	XXX	XXX	XXX

*S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M - Material

N. Investment in Insurance SCAs

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC Statutory Accounting Practices and Procedures (NAIC SAP), the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual.

* Per AP&P Manual (without permitted or prescribed practices)

O. SCA or SSAP No. 48 Entity Loss Tracking

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(2) FHLB Capital Stock

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock – Class A	
(b) Membership Stock – Class B	
(c) Activity Stock	
(d) Excess Stock	
(e) Aggregate Total (a+b+c+d)	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	
2. Prior Year-end	
(a) Membership Stock – Class A	0
(b) Membership Stock – Class B	0
(c) Activity Stock	0
(d) Excess Stock	0
(e) Aggregate Total (a+b+c+d)	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	0

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

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A						
2. Class B						

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total Collateral Pledged			
2. Prior Year-end Total Collateral Pledged	0	0	0

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged			
2. Prior Year-end Total Maximum Collateral Pledged	0	0	0

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt		XXX
(b) Funding Agreements		
(c) Other		XXX
(d) Aggregate Total (a+b+c)		
2. Prior Year-end		
(a) Debt	0	XXX
(b) Funding Agreements	0	0
(c) Other	0	XXX
(d) Aggregate Total (a+b+c)	0	0

b. Maximum Amount during Reporting Period (Current Year)

	Total
1. Debt	
2. Funding Agreements	
3. Other	
4. Aggregate Total (Lines 1+2+3)	

11B(4)b4 should be equal to or greater than 11B(4)a1(d)

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded 2021	Overfunded 2020	Underfunded 2021	Underfunded 2020
1. Benefit obligation at beginning of year	$ 0	$ 0	$ 0	$ 0
2. Service cost	$	$ 0	$	$ 0
3. Interest cost	$	$ 0	$	$ 0
4. Contribution by plan participants	$	$ 0	$	$ 0
5. Actuarial gain (loss)	$	$ 0	$	$ 0
6. Foreign currency exchange rate changes	$	$ 0	$	$ 0
7. Benefits paid	$	$ 0	$	$ 0
8. Plan amendments	$	$ 0	$	$ 0
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$	$ 0	$	$ 0
10. Benefit obligation at end of year	$ 0	$ 0	$ 0	$ 0

b. Postretirement Benefits

	Overfunded 2021	Overfunded 2020	Underfunded 2021	Underfunded 2020
1. Benefit obligation at beginning of year	$ 0	$ 0	$ 0	$ 0
2. Service cost	$	$ 0	$	$ 0
3. Interest cost	$	$ 0	$	$ 0
4. Contribution by plan participants	$	$ 0	$	$ 0
5. Actuarial gain (loss)	$	$ 0	$	$ 0
6. Foreign currency exchange rate changes	$	$ 0	$	$ 0
7. Benefits paid	$	$ 0	$	$ 0
8. Plan amendments	$	$ 0	$	$ 0
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$	$ 0	$	$ 0
10. Benefit obligation at end of year	$ 0	$ 0	$ 0	$ 0

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded 2021	Overfunded 2020	Underfunded 2021	Underfunded 2020
1. Benefit obligation at beginning of year	$ 0	$ 0	$ 0	$ 0
2. Service cost	$	$ 0	$	$ 0
3. Interest cost	$	$ 0	$	$ 0
4. Contribution by plan participants	$	$ 0	$	$ 0
5. Actuarial gain (loss)	$	$ 0	$	$ 0
6. Foreign currency exchange rate changes	$	$ 0	$	$ 0
7. Benefits paid	$	$ 0	$	$ 0
8. Plan amendments	$	$ 0	$	$ 0
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$	$ 0	$	$ 0
10. Benefit obligation at end of year	$ 0	$ 0	$ 0	$ 0

(2) Change in plan assets

	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020	Special or Contractual Benefits Per SSAP No. 11 2021	Special or Contractual Benefits Per SSAP No. 11 2020
a. Fair value of plan assets at beginning of year	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Actual return on plan assets	$	$ 0	$	$ 0	$	$ 0
c. Foreign currency exchange rate changes	$	$ 0	$	$ 0	$	$ 0
d. Reporting entity contribution	$	$ 0	$	$ 0	$	$ 0
e. Plan participants' contributions	$	$ 0	$	$ 0	$	$ 0
f. Benefits paid	$	$ 0	$	$ 0	$	$ 0
g. Business combinations, divestitures and settlements	$	$ 0	$	$ 0	$	$ 0
h. Fair value of plan assets at end of year	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Funded status

	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020
a. Components				
1. Prepaid benefit costs	$	$ 0	$	$ 0
2. Overfunded plan assets	$	$ 0	$	$ 0
3. Accrued benefit costs	$	$ 0	$	$ 0
4. Liability for pension benefits	$	$ 0	$	$ 0
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$	$ 0	$	$ 0
2. Liabilities recognized	$	$ 0	$	$ 0
c. Unrecognized liabilities	$	$ 0	$	$ 0

(4) Components of net periodic benefit cost

	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020	Special or Contractual Benefits Per SSAP No. 11 2021	Special or Contractual Benefits Per SSAP No. 11 2020
a. Service cost	$	$ 0	$	$ 0	$	$ 0
b. Interest cost	$	$ 0	$	$ 0	$	$ 0
c. Expected return on plan assets	$	$ 0	$	$ 0	$	$ 0
d. Transition asset or obligation	$	$ 0	$	$ 0	$	$ 0
e. Gains and losses	$	$ 0	$	$ 0	$	$ 0
f. Prior service cost or credit	$	$ 0	$	$ 0	$	$ 0
g. Gain or loss recognized due to a settlement or curtailment	$	$ 0	$	$ 0	$	$ 0
h. Total net periodic benefit cost	$	$ 0	$	$ 0	$	$ 0

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020
a. Items not yet recognized as a component of net periodic cost - prior year	$	$ 0	$	$ 0
b. Net transition asset or obligation recognized	$	$ 0	$	$ 0
c. Net prior service cost or credit arising during the period	$	$ 0	$	$ 0
d. Net prior service cost or credit recognized	$	$ 0	$	$ 0
e. Net gain and loss arising during the period	$	$ 0	$	$ 0
f. Net gain and loss recognized	$	$ 0	$	$ 0
g. Items not yet recognized as a component of net periodic cost - current year	$	$ 0	$	$ 0

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020
a. Net transition asset or obligation	$	$ 0	$	$ 0
b. Net prior service cost or credit	$	$ 0	$	$ 0
c. Net recognized gains and losses	$	$ 0	$	$ 0

(7) Weighted-average assumptions used to determine net periodic benefit cost as of March 31

	2021	2020
a. Weighted-average discount rate		0.000
b. Expected long-term rate of return on plan assets		0.000
c. Rate of compensation increase		0.000
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		0.000

Weighted-average assumptions used to determine projected benefit obligations as of March 31:

		2021	2020
e.	Weighted-average discount rate		0.000
f.	Rate of compensation increase		0.000
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		0.000

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Year(s)	Amount
a.	2021	$
b.	2022	$
c.	2023	$
d.	2024	$
e.	2025	$
f.	2026 through 2030	$

C.

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $

K. The Company issued the following surplus debentures or similar obligations:

* Total should agree with Page 3, Line 29.

L. The impact of any restatement due to prior quasi-reorganizations is as follows:

14. Liabilities, Contingencies and Assessments

A.

(1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: $

(3)

a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.) $ 0

b. Current Liability Recognized in F/S:
1. Noncontingent Liabilities $
2. Contingent Liabilities $

c. Ultimate Financial Statement Impact if action under the guarantee is required.
1. Investments in SCA $
2. Joint Venture $
3. Dividends to Stockholders (capital contribution) $
4. Expense $
5. Other $
6. Total (Should equal (3)a.) $

B. Assessments

(2)

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end $

d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end $

(3)

a. Discount Rate Applied %

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [ ] (g) Per Claimant [ ]

15. Leases

A. Lessee Operating Lease

(2)

a. At December 31, the minimum aggregate rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2022	$
2.	2023	$
3.	2024	$
4.	2025	$
5.	2026	$
6.	Total	$

B. Lessor Leases

(1) Operating Leases

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31, are as follows:

	Year Ending December 31	Operating Leases
1.	2022	$
2.	2023	$
3.	2024	$
4.	2025	$
5.	2026	$
6.	Total	$

(2) Leveraged Leases

b. The Company's investment in leveraged leases relates to equipment used primarily in the transportation industries. The component of net income from leveraged leases at December 31, current year and prior year were as shown below:

		2021	2020
1.	Income from leveraged leases before income tax including investment tax credit	$	$ 0
2.	Less current income tax	$	$ 0
3.	Net income from leveraged leases	$	$ 0

c. The components of the investment in leveraged leases at December 31, current year and prior year were as shown below:

		2021	2020
1.	Lease contracts receivable (net of principal and interest on non-recourse financing)	$	$ 0
2.	Estimated residual value of leased assets	$	$ 0
3.	Unearned and deferred income	$	$ 0
4.	Investment in leveraged leases	$	$ 0
5.	Deferred income taxes related to leveraged leases	$	$ 0
6.	Net investment in leveraged leases	$	$ 0

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk.

		Assets		Liabilities	
		2021	2020	2021	2020
a.	Swaps	$	$ 0	$	$ 0
b.	Futures	$	$ 0	$	$ 0
c.	Options	$	$ 0	$	$ 0
d.	Total	$	$ 0	$	$ 0

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

C. Wash Sales

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the first quarter ended March 31, 2021 and reacquired within 30 days of the sale date are:

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$	$	$
b.	Total net other income or expenses (including interest paid to or received from plans)	$	$	$
c.	Net gain or (loss) from operations	$	$	$
d.	Total claim payment volume	$	$	$

B. ASC Plans

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021:

		ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a.	Gross reimbursement for medical cost incurred	$	$	$
b.	Gross administrative fees accrued	$	$	$
c.	Other income or expenses (including interest paid to or received from plans)	$	$	$
d.	Gross expenses incurred (claims and administrative)	$	$	$
e.	Total net gain or loss from operations	$	$	$

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

20. Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ 1,047,951	$	$	$	$ 1,047,951
Common Stock	$ 134,729,213	$	$	$	$ 134,729,213
Cash Equivalent	$ 531,811,632	$	$	$	$ 531,811,632
Total assets at fair value/NAV	$ 667,588,796	$ 0	$ 0	$ 0	$ 667,588,796

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 709,782,046	$ 694,584,722	$ 709,782,046	$	$	$	$
Common Stock	$ 134,729,213	$ 134,729,213	$ 134,729,213	$	$	$	$
Cash, Cash Equivalents and ST Investments	$ 1,035,493,637	$ 1,035,493,637	$ 1,035,493,637	$	$	$	$

D. Not Practicable to Estimate Fair Value

21. Other Items

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable		
b. Non-transferable		

F. Subprime-Mortgage-Related Risk Exposure

(2) Direct exposure through investments in subprime mortgage loans.

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a. Mortgages in the process of foreclosure					
b. Mortgages in good standing					
c. Mortgages with restructure terms					
d. Total					XXX

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities				
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total				

* Company's subsidiary Company has investments in subprime mortgages. These investments comprise % of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at End of Current Period	IBNR Reserves at End of Current Period
a. Mortgage guaranty coverage				
b. Financial guaranty coverage				

G. Retained Assets

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months		$	0	$ 0
b. 13 to 24 months		$	0	$ 0
c. 25 to 36 months		$	0	$ 0
d. 37 to 48 months		$	0	$ 0
e. 49 to 60 months		$	0	$ 0
f. Over 60 months		$	0	$ 0
g. Total		$	0	$ 0

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	0	$ 0	0	$ 0
b. Number/amount of retained asset accounts issued/added during the year		$		$
c. Investment earnings credited to retained asset accounts during the year	N/A		N/A	
d. Fees and other charges assessed to retained asset accounts during the year	NA		NA	
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year		$		$
f. Number/amount of retained asset accounts closed/withdrawn during the year		$		$
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	0	$ 0	0	$ 0

H. Insurance–Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly-Written Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer		$
c. ILS Contracts as Counterparty		$
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer		$
c. ILS Contracts as Counterparty		$

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

(1) Amount of admitted balance that could be realized that could be realized from an investment vehicle	$
(2) Percentage Bonds	%
(3) Percentage Stocks	%
(4) Percentage Mortgage Loans	%
(5) Percentage Real Estate	%
(6) Percentage Cash and Short-Term Investments	%
(7) Percentage Derivatives	%
(8) Percentage Other Invested Assets	%

22. Events Subsequent

	Current Year	Prior Year
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?		
B. ACA fee assessment payable for the upcoming year	$	$ 0
C. ACA fee assessment paid	$	$ 0
D. Premium written subject to ACA 9010 assessment	$	$ 0
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	$	
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	$	
G. Authorized Control Level (Five-Year Historical Line 15)	$	
H. Would reporting the ACA assessment as of Dec. 31, 2021 have triggered an RBC action level (YES/NO)?		

23. Reinsurance

B. Uncollectible Reinsurance

(1) The Company has written off in the current year reinsurance balances due (from the companies listed below) in the amount of: $, which is reflected as:

a. Losses incurred $ .....
b. Loss adjustment expenses incurred $ .....
c. Premiums earned $ .....
d. Other $ .....

C. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts, which are reflected as:

(1) Losses incurred $ .....
(2) Loss adjustment expenses incurred $ .....
(3) Premiums earned $ .....
(4) Other $ .....

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
(1) Reporting Entity Ceding to Certified Reinsurer Whose Rating Was Downgraded or Status Subject to Revocation
a.

(2) Reporting Entity's Certified Reinsurer Rating Downgraded or Status Subject to Revocation
a.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

	1 Individual	2 Small Group Employer	3 Large Group Employer	4 Other Categories with Rebates	5 Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	0	0	0	0	0
(2) Medical loss ratio rebates paid	0	0	0	0	0
(3) Medical loss ratio rebates unpaid	0	0	0	0	0
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	0
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	0
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	0
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	0	0	0	0	0
(8) Medical loss ratio rebates paid					
(9) Medical loss ratio rebates unpaid					
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	

E. Risk- Sharing Provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO)? Yes [X] No [ ]

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

AMOUNT

a. Permanent ACA Risk Adjustment Program
Assets
1. Premium adjustments receivable due to ACA Risk Adjustment (including high-risk pool payments) $ .....
Liabilities
2. Risk adjustment user fees payable for ACA Risk Adjustment $ 93,728
3. Premium adjustments payable due to ACA Risk Adjustment (including high-risk pool premium) $ ..... (9,921,640)
Operations (Revenue & Expense)
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment $ ..... (3,643,780)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid) $ 16,369

b. Transitional ACA Reinsurance Program
Assets
1. Amounts recoverable for claims paid due to ACA Reinsurance $ .....
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability) $ .....
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance $ .....
Liabilities
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium $ .....
5. Ceded reinsurance premiums payable due to ACA Reinsurance $ .....
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance $ .....
Operations (Revenue & Expense)
7. Ceded reinsurance premiums due to ACA Reinsurance $ .....
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments $ .....
9. ACA Reinsurance contributions – not reported as ceded premium $ .....

c. Temporary ACA Risk Corridors Program
Assets
1. Accrued retrospective premium due to ACA Risk Corridors $ .....
Liabilities
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors $ .....
Operations (Revenue & Expense)
3. Effect of ACA Risk Corridors on net premium income (paid/received) $ .....
4. Effect of ACA Risk Corridors on change in reserves for rate credits $ .....

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 – 3)	Prior Year Accrued Less Payments (Col 2 – 4)	To Prior Year Balance	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balances from Prior Years (Col 2 – 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high-risk pool payments)	$	$	$	$	$ 0	$ 0	$	$	A	$ 0	$ 0
2. Premium adjustments (payable) (including high-risk pool premium)	$	$ (6,277,860)	$ 0	$	$ 0	$ (6,277,860)	$	$ 1,135,756	B	$ 0	$ (5,142,104)
3. Subtotal ACA Permanent Risk Adjustment Program	$ 0	$ (6,277,860)	$ 0	$ 0	$ 0	$ (6,277,860)	$ 0	$ 1,135,756		$ 0	$ (5,142,104)
b. Transitional ACA Reinsurance											

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 – 3)	Prior Year Accrued Less Payments (Col 2 – 4)	To Prior Year Balance	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balances from Prior Years (Col 2 – 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
Program											
1. Amounts recoverable for claims paid	$	$	$	$	$ 0	$ 0	$	$	C	$ 0	$ 0
2. Amounts recoverable for claims unpaid (contra liability)	$	$	$	$	$ 0	$ 0	$	$	D	$ 0	$ 0
3. Amounts receivable relating to uninsured plans	$	$	$	$	$ 0	$ 0	$	$	E	$ 0	$ 0
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	$	$	$	$	$ 0	$ 0	$	$	F	$ 0	$ 0
5. Ceded reinsurance premiums payable	$	$	$	$	$ 0	$ 0	$	$	G	$ 0	$ 0
6. Liability for amounts held under uninsured plans	$	$	$	$	$ 0	$ 0	$	$	H	$ 0	$ 0
7. Subtotal ACA Transitional Reinsurance Program	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$	$	$	$	$ 0	$ 0	$	$	I	$ 0	$ 0
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$ 0	$ 0	$	$	J	$ 0	$ 0
3. Subtotal ACA Risk Corridors Program	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0
d. Total for ACA Risk Sharing Provisions	$ 0	$ (6,277,860)	$ 0	$ 0	$ 0	$ (6,277,860)	$ 0	$ 1,135,756		$ 0	$ (5,142,104)

Explanations of Adjustments

A .....
B Current year adjustment to the 2020 high cost risk pool.....
C .....
D .....
E .....
F .....
G .....
H .....
I .....
J .....

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 – 3)	Prior Year Accrued Less Payments (Col 2 – 4)	To Prior Year Balance	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balances from Prior Years (Col 2 – 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	A	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	B	$	$
b. 2015											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	C	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	D	$	$
c. 2016											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	E	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	F	$	$
d. Total for Risk Corridors	$	$	$	$	$	$	$	$		$	$

Explanations of Adjustments

A .....
B .....
C .....
D .....
E .....
F .....

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (Columns 1 through 10 respectively)

(5) ACA Risk Corridors Receivable as of Reporting Date

	Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Nonaccrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Nonadmissions) (1-2-3)	5 Nonadmitted Amount	6 Net Admitted Asset (4-5)
a.	2014	$	$	$	$	$	$ .....
b.	2015	$	$	$	$	$	$ .....
c.	2016	$	$	$	$	$	$ .....
d.	Total (a+b+c)	$	$	$	$	$	$ .....

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Claims and Claim Adjustment Expenses

26. Intercompany Pooling Arrangements

27. Structured Settlements

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables

B. Risk Sharing Receivables

29. Participating Policies

30. Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$ 0
2.	Date of the most recent evaluation of this liability	..... 03/31/2021
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

31. Anticipated Salvage and Subrogation

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

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

CareSource PASSE LLC was incorporated on 4/7/2021. CSMS Holding LLC transferred all ownership interests in Central Mass Holdings LLC to a third party. Central Mass Holdings LLC was the sole member in Central Mass Health Plan LLC. CSMS Holding LLC has no ownership interest in either entity.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] NA [ ]

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 09/28/2018

6.4 By what department or departments?

OHIO DEPARTMENT OF INSURANCE

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [X] No [ ] NA [ ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] NA [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

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

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] NA [X]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

GENERAL INTERROGATORIES

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

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Fifth Third Bank	38 Fountain Square, Cincinnati, Ohio 45263
Huntington Bank	41 S. High Street. Columbus, Ohio 43215
Wells Fargo Bank	IRT - IOWA 666 WALNUT ST MAC N8200-036 DES MOINES, IA 50309
Federal Home Loan Bank of Cincinnati	221 East Fourth Street 600 Atrium Two Cincinnati, OH 45202

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

1 Name of Firm or Individual	2 Affiliation
Caresource Internally Managed	I
External Manager	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	Caresource Internally Managed	549300RPGRWBFYZPX571	N/A	
108928	Blackrock	5493006MRTEZZ4S4CQ20	Securities Exchange Commission	DS
107038	JP Morgan	54930033JJHPUBPLHG91	Securities Exchange Commission	DS
126292	Wells Fargo Bank	OT19FZZ6Z7A27CCLDY33	Securities Exchange Commission	DS

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent	91.4 %
1.2 A&H cost containment percent	1.4 %
1.3 A&H expense percent excluding cost containment expenses	12.6 %
2.1 Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date	$
2.3 Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
2.4 If yes, please provide the balance of the funds administered as of the reporting date	$
3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [ ] No [X]
3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
			Life & Annuity – Affiliates						
			Life & Annuity – Non- Affiliates						
			Accident & Health – Affiliates						
			Accident & Health – Non- Affiliates						
11835	04-1590940	01/01/2021	PARTNERRE AMER INS CO	DE	SSL/I	MR	Authorized		
11835	04-1590940	01/01/2021	PARTNERRE AMER INS CO	DE	SSL/I	CMM	Authorized		
11835	04-1590940	03/01/2021	PARTNERRE AMER INS CO	DE	SSL/I	MC	Authorized		
11835	04-1590940	03/01/2021	PARTNERRE AMER INS CO	DE	SSL/I	MR	Authorized		
			Property/Casualty – Affiliates						
			Property/Casualty – Non- Affiliates						

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
States, Etc.	Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N								0	
2. Alaska AK	N								0	
3. Arizona AZ	N								0	
4. Arkansas AR	N								0	
5. California CA	N								0	
6. Colorado CO	N								0	
7. Connecticut CT	N								0	
8. Delaware DE	N								0	
9. Dist. Columbia DC	N								0	
10. Florida FL	N								0	
11. Georgia GA	N								0	
12. Hawaii HI	N								0	
13. Idaho ID	N								0	
14. Illinois IL	N								0	
15. Indiana IN	N								0	
16. Iowa IA	N								0	
17. Kansas KS	N								0	
18. Kentucky KY	N								0	
19. Louisiana LA	N								0	
20. Maine ME	N								0	
21. Maryland MD	N								0	
22. Massachusetts MA	N								0	
23. Michigan MI	N								0	
24. Minnesota MN	N								0	
25. Mississippi MS	N								0	
26. Missouri MO	N								0	
27. Montana MT	N								0	
28. Nebraska NE	N								0	
29. Nevada NV	N								0	
30. New Hampshire NH	N								0	
31. New Jersey NJ	N								0	
32. New Mexico NM	N								0	
33. New York NY	N								0	
34. North Carolina NC	N								0	
35. North Dakota ND	N								0	
36. Ohio OH	L	63,801,825	97,009,067	2,252,665,126					2,413,476,017	
37. Oklahoma OK	N								0	
38. Oregon OR	N								0	
39. Pennsylvania PA	N								0	
40. Rhode Island RI	N								0	
41. South Carolina SC	N								0	
42. South Dakota SD	N								0	
43. Tennessee TN	N								0	
44. Texas TX	N								0	
45. Utah UT	N								0	
46. Vermont VT	N								0	
47. Virginia VA	N								0	
48. Washington WA	N								0	
49. West Virginia WV	N								0	
50. Wisconsin WI	N								0	
51. Wyoming WY	N								0	
52. American Samoa AS	N								0	
53. Guam GU	N								0	
54. Puerto Rico PR	N								0	
55. U.S. Virgin Islands VI	N								0	
56. Northern Mariana Islands MP	N								0	
57. Canada CAN	N								0	
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	63,801,825	97,009,067	2,252,665,126	0	0	0	0	2,413,476,017	0
60. Reporting entity contributions for Employee Benefit Plans	XXX								0	
61. Total (Direct Business)	XXX	63,801,825	97,009,067	2,252,665,126	0	0	0	0	2,413,476,017	0
DETAILS OF WRITE-INS										
58001.	XXX								0	
58002.	XXX								0	
58003.	XXX								0	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

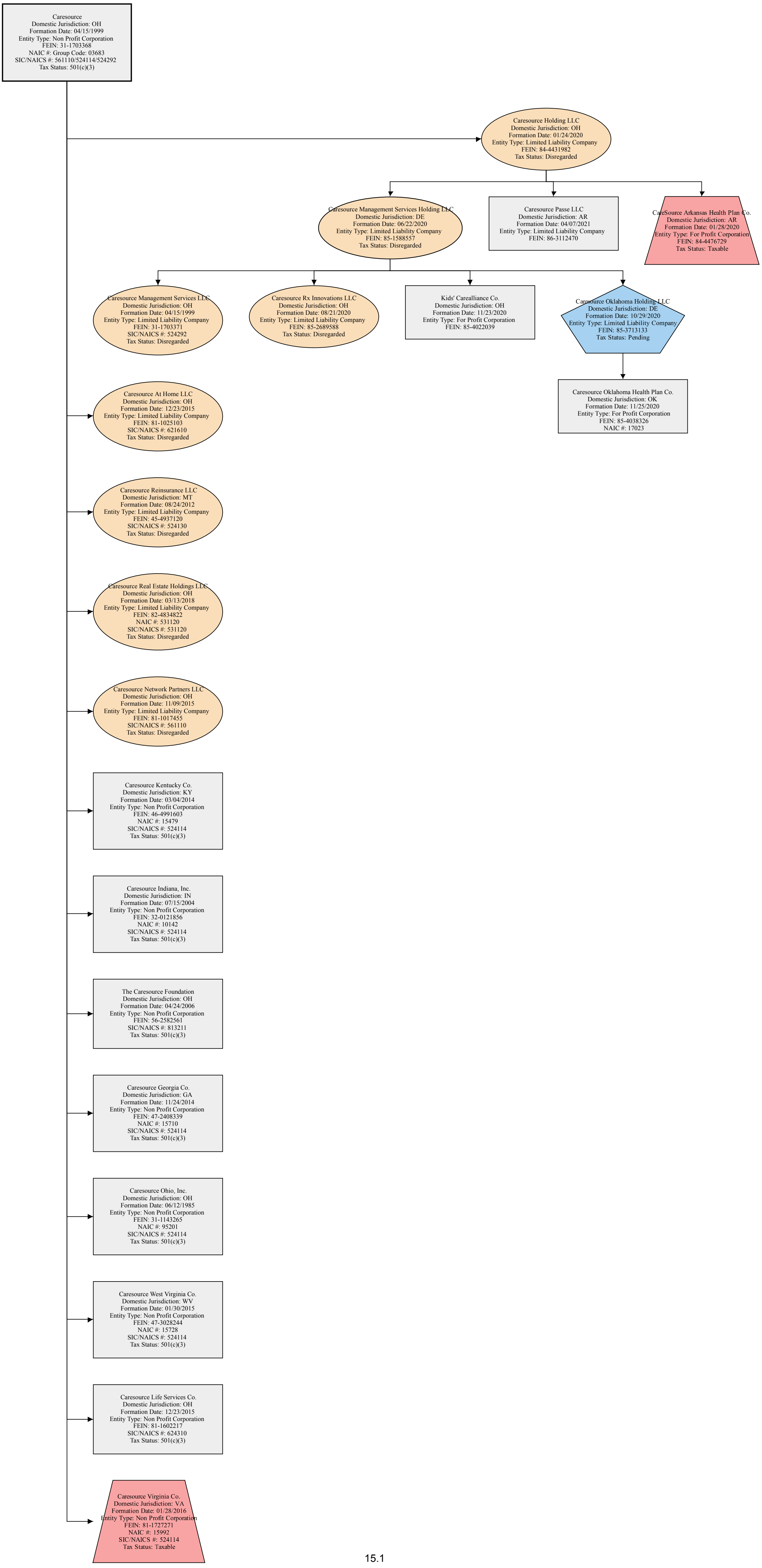
(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 1
R – Registered – Non-domiciled RRGs 0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
Q – Qualified – Qualified or accredited reinsurer 0
N – None of the above – Not allowed to write business in the state 56

STATEMENT AS OF March 31, 2021 OF THE CareSource Ohio, Inc.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART


Caresource
Domestic Jurisdiction: OH
Formation Date: 04/15/1999
Entity Type: Non Profit Corporation
FEIN: 31-1703368
NAIC #: Group Code: 03683
SIC/NAICS #: 561110/524114/524292
Tax Status: 501(c)(3)
Caresource Holding LLC
Domestic Jurisdiction: OH
Formation Date: 01/24/2020
Entity Type: Limited Liability Company
FEIN: 84-4431982
Tax Status: Disregarded
Caresource Management Services Holding LLC
Domestic Jurisdiction: DE
Formation Date: 06/22/2020
Entity Type: Limited Liability Company
FEIN: 85-1588557
Tax Status: Disregarded
Caresource Passe LLC
Domestic Jurisdiction: AR
Formation Date: 04/07/2021
Entity Type: Limited Liability Company
FEIN: 86-3112470
CareSource Arkansas Health Plan Co.
Domestic Jurisdiction: AR
Formation Date: 01/28/2020
Entity Type: For Profit Corporation
FEIN: 84-4476729
Tax Status: Taxable
Caresource Management Services LLC
Domestic Jurisdiction: OH
Formation Date: 04/15/1999
Entity Type: Limited Liability Company
FEIN: 31-1703371
SIC/NAICS #: 524292
Tax Status: Disregarded
Caresource Rx Innovations LLC
Domestic Jurisdiction: OH
Formation Date: 08/21/2020
Entity Type: Limited Liability Company
FEIN: 85-2689588
Tax Status: Disregarded
Kids' Carealliance Co.
Domestic Jurisdiction: OH
Formation Date: 11/23/2020
Entity Type: For Profit Corporation
FEIN: 85-4022039
Caresource Oklahoma Holding LLC
Domestic Jurisdiction: DE
Formation Date: 10/29/2020
Entity Type: Limited Liability Company
FEIN: 85-3713133
Tax Status: Pending
Caresource Oklahoma Health Plan Co.
Domestic Jurisdiction: OK
Formation Date: 11/25/2020
Entity Type: For Profit Corporation
FEIN: 85-4038326
NAIC #: 17023
Caresource At Home LLC
Domestic Jurisdiction: OH
Formation Date: 12/23/2015
Entity Type: Limited Liability Company
FEIN: 81-1025103
SIC/NAICS #: 621610
Tax Status: Disregarded
Caresource Reinsurance LLC
Domestic Jurisdiction: MT
Formation Date: 08/24/2012
Entity Type: Limited Liability Company
FEIN: 45-4937120
SIC/NAICS #: 524130
Tax Status: Disregarded
Caresource Real Estate Holdings LLC
Domestic Jurisdiction: OH
Formation Date: 03/13/2018
Entity Type: Limited Liability Company
FEIN: 82-4834822
NAIC #: 531120
SIC/NAICS #: 531120
Tax Status: Disregarded
Caresource Network Partners LLC
Domestic Jurisdiction: OH
Formation Date: 11/09/2015
Entity Type: Limited Liability Company
FEIN: 81-1017455
SIC/NAICS #: 561110
Tax Status: Disregarded
Caresource Kentucky Co.
Domestic Jurisdiction: KY
Formation Date: 03/04/2014
Entity Type: Non Profit Corporation
FEIN: 46-4991603
NAIC #: 15479
SIC/NAICS #: 524114
Tax Status: 501(c)(3)
Caresource Indiana, Inc.
Domestic Jurisdiction: IN
Formation Date: 07/15/2004
Entity Type: Non Profit Corporation
FEIN: 32-0121856
NAIC #: 10142
SIC/NAICS #: 524114
Tax Status: 501(c)(3)
The Caresource Foundation
Domestic Jurisdiction: OH
Formation Date: 04/24/2006
Entity Type: Non Profit Corporation
FEIN: 56-2582561
SIC/NAICS #: 813211
Tax Status: 501(c)(3)
Caresource Georgia Co.
Domestic Jurisdiction: GA
Formation Date: 11/24/2014
Entity Type: Non Profit Corporation
FEIN: 47-2408339
NAIC #: 15710
SIC/NAICS #: 524114
Tax Status: 501(c)(3)
Caresource Ohio, Inc.
Domestic Jurisdiction: OH
Formation Date: 06/12/1985
Entity Type: Non Profit Corporation
FEIN: 31-1143265
NAIC #: 95201
SIC/NAICS #: 524114
Tax Status: 501(c)(3)
Caresource West Virginia Co.
Domestic Jurisdiction: WV
Formation Date: 01/30/2015
Entity Type: Non Profit Corporation
FEIN: 47-3028244
NAIC #: 15728
SIC/NAICS #: 524114
Tax Status: 501(c)(3)
Caresource Life Services Co.
Domestic Jurisdiction: OH
Formation Date: 12/23/2015
Entity Type: Non Profit Corporation
FEIN: 81-1602217
SIC/NAICS #: 624310
Tax Status: 501(c)(3)
Caresource Virginia Co.
Domestic Jurisdiction: VA
Formation Date: 01/28/2016
Entity Type: Non Profit Corporation
FEIN: 81-1727271
NAIC #: 15992
SIC/NAICS #: 524114
Tax Status: Taxable

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
00000	CareSource	00000	84-4431982				CareSource Holding LLC	OH	NIA	CareSource	Ownership	100.0	CareSource	N	0
00000	CareSource	00000	84-4476729				CareSource Arkansas Health Plan Co.	AR	NIA	CareSource Holding LLC	Ownership	100.0	CareSource	N	0
00000	CareSource	00000	81-1727271				CareSource Virginia Co.	VA	NIA	CareSource	Board of Directors	0.0	CareSource	N	0
00000	CareSource	00000	56-2582561				The CareSource Foundation	OH	NIA	CareSource	Board of Trustees	0.0	CareSource	N	0
03683	CareSource	10142	32-0121856				CareSource Indiana, Inc.	IN	IA	CareSource	Board of Directors	0.0	CareSource	N	0
00000	CareSource	00000	31-1703371				CareSource Management Services LLC	OH	NIA	CareSource Management Services Holding LLC	Ownership	100.0	CareSource	N	0
00000	CareSource	00000	31-1703368				CareSource	OH	UDP	CareSource	Board of Directors	0.0	Board of Directors	N	0
03683	CareSource	95201	31-1143265				CareSource Ohio Inc.	OH	RE	CareSource	Board of Directors	0.0	CareSource	N	0
03683	CareSource	15479	46-4991603				CareSource Kentucky Co.	KY	IA	CareSource	Board of Directors	0.0	CareSource	N	0
03683	CareSource	15710	47-2408339				CareSource Georgia Co.	GA	IA	CareSource	Board of Directors	0.0	CareSource	N	0
03683	CareSource	15728	47-3028244				CareSource West Virginia Co.	WV	IA	CareSource	Board of Directors	0.0	CareSource	N	0
03683	CareSource	00000	45-4937120				CareSource Reinsurance, LLC	MT	IA	CareSource	Board of Managing Directors	0.0	CareSource	N	0
03683	CareSource	00000	81-1025103				CareSource at Home LLC	OH	NIA	CareSource	Board of Directors	0.0	CareSource	N	0
03683	CareSource	00000	81-1017455				CareSource Network Partners LLC	OH	NIA	CareSource	Board of Directors	0.0	CareSource	N	0
00000	CareSource	00000	81-1602217				CareSource Life Services Co.	OH	NIA	CareSource	Board of Directors	0.0	CareSource	N	0
03683	CareSource	00000	86-3112470				CareSource PASSE LLC	AR	IA	CareSource Holding LLC	Ownership	49.0	CareSource	N	0
00000	CareSource	00000	82-4834822				CareSource Real Estate Holdings LLC	OH	NIA	CareSource	Board of Directors	0.0	CareSource	N	0
00000	CareSource	00000	85-1588557				CareSource Management Services Holding LLC	DE	NIA	CareSource Holding LLC	Ownership	100.0	CareSource	N	0
00000	CareSource	00000	85-2689588				CareSource Rx Innovations LLC	OH	NIA	CareSource Management Services Holding LLC	Ownership	100.0	CareSource	N	0
03683	CareSource	00000	85-4022039				Kids' CareAlliance Co.	OH	IA	CareSource Management Services Holding LLC	Ownership	100.0	CareSource	N	0
00000	CareSource	00000	85-3713133				CareSource Oklahoma Holding LLC	DE	NIA	CareSource Management Services Holding LLC	Ownership	80.0	CareSource	N	0
03683	CareSource	17023	85-4038326				CareSource Oklahoma Health Plan Co.	OK	IA	CareSource Oklahoma Holding LLC	Ownership	100.0	CareSource	N	0

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterisk	Explanation
	The CareSource Board of Directors controls CareSource Ohio, Inc., the reporting entity, The CareSource Foundation, CareSource Indiana, Inc., CareSource Kentucky Co., CareSource Georgia Co., CareSource West Virginia Co., CareSource Virginia Co., CareSource Network Partners LLC, CareSource at Home LLC, CareSource Life Services Co, CareSource Real Estate Holdings LLC, CareSource Reinsurance LLC, and CareSource Holding LLC. CareSource Holding LLC owns 100% of CareSource Management Services Holdings LLC and CareSource Arkansas Health Plan Co. CareSource Holding LLC owns 49% of CareSource PASSE LLC. CareSource Management Services Holding LLC owns 100% of CareSource Management Services LLC, CareSource Rx Innovations LLC, and Kids' CareAlliance Co.; and 80% of CareSource Oklahoma Holding LLC. CareSource Oklahoma Holding LLC owns 100% of CareSource Oklahoma Health Plan Co.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

Bar Code:

1. 9 5 2 0 1 2 0 2 1 3 6 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

NONE

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

SCHEDULE B – VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	405,027	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,500,000	405,027
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,905,027	405,027
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,905,027	405,027

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	617,509,454	764,269,751
2. Cost of bonds and stocks acquired	225,876,324	176,381,172
3. Accrual of discount	93,210	415,368
4. Unrealized valuation increase (decrease)	7,145,111	9,750,852
5. Total gain (loss) on disposals	(1)	1,404,245
6. Deduct consideration for bonds and stocks disposed of	20,836,423	331,812,153
7. Deduct amortization of premium	473,742	3,580,033
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	680,252
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	829,313,933	617,509,454
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	829,313,933	617,509,454

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	353,695,821	76,805,648	17,936,134	(19,525,529)	393,039,807	0	0	353,695,821
2. NAIC 2 (a)	131,701,096	138,286,506	2,900,290	19,164,222	286,251,534	0	0	131,701,096
3. NAIC 3 (a)	15,914,073	1,047,951	0	(19,224)	16,942,801	0	0	15,914,073
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	501,310,990	216,140,106	20,836,424	(380,530)	696,234,142	0	0	501,310,990
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	501,310,990	216,140,106	20,836,424	(380,530)	696,234,142	0	0	501,310,990

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,649,422 ; NAIC 2 $ 0 ;
NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	1,649,422	XXX	1,649,420	0	322

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	1,649,420	1,084,063
3. Accrual of discount	2	15,938
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	1,100,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,649,422	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,649,422	0

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

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	532,954,524	151,832,974
2. Cost of cash equivalents acquired	934,204,683	719,005,059
3. Accrual of discount	0	64,667
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	935,347,575	337,948,176
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	531,811,632	532,954,524
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	531,811,632	532,954,524

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Non-collateral Loans - Unaffiliated												
000000-00-0	MIDWEST HOUSING DEVELOPMENT FUND, INC.	Omaha	NE	MIDWEST HOUSING DEVELOPMENT FUND, INC.	Z	02/18/2021		1,000,000	0	0	0	
000000-00-0	FINANCE FUND CAPITAL CORPORATION	Columbus	OH	FINANCE FUND CAPITAL CORPORATION	Z	03/10/2021		1,500,000	0	0	0	
3199999 - Non-collateral Loans - Unaffiliated								2,500,000	0	0	0	XXX
4899999 – Subtotals - Unaffiliated								2,500,000	0	0	0	XXX
4999999 – Subtotals - Affiliated								0	0	0	0	XXX
5099999 Totals								2,500,000	0	0	0	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
NONE																			
4899999 – Subtotals - Unaffiliated																			
4999999 – Subtotals - Affiliated																			
5099999 Totals																			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00206R-KH-4	AT&T INC		03/26/2021	MERRILL LYNCH PROF CLRING CORP	XXX	1,759,672	1,855,000	6,840	2.B FE
00287Y-BV-0	ABBVIE INC		03/19/2021	US BANCORP INVESTMENTS INC	XXX	2,964,258	2,780,000	27,792	2.B FE
00287Y-BX-6	ABBVIE INC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,746,085	1,645,000	19,009	2.B FE
00817Y-AV-0	AETNA INC		03/25/2021	US BANCORP INVESTMENTS INC	XXX	1,059,751	1,015,000	8,210	2.B FE
00912X-AV-6	AIR LEASE CORP		03/25/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,595,857	1,505,000	26,975	2.B FE
00914A-AK-8	AIR LEASE CORP		03/26/2021	MERRILL LYNCH PROF CLRING CORP	XXX	1,054,924	1,070,000	11,703	2.B FE
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES INC		03/29/2021	US BANCORP INVESTMENTS INC	XXX	1,119,060	1,010,000	17,697	2.A FE
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,045,933	1,155,000	3,609	2.A FE
023135-BC-9	AMAZON.COM INC		03/30/2021	Jane Street	XXX	1,760,567	1,610,000	5,494	1.E FE
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		03/26/2021	Jane Street	XXX	1,495,436	1,350,000	26,179	2.A FE
03027X-BC-3	AMERICAN TOWER CORP		03/30/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,751,306	1,835,000	11,346	2.C FE
03040W-AS-4	AMERICAN WATER CAPITAL CORP		03/22/2021	WELLS FARGO SECURITIES LLC	XXX	1,062,571	955,000	2,288	2.A FE
03040W-AW-5	AMERICAN WATER CAPITAL CORP		03/29/2021	FIFTH THIRD SECURITIES, INC	XXX	1,041,340	1,010,000	11,783	2.A FE
032654-AN-5	ANALOG DEVICES INC		03/22/2021	MORGAN STANLEY CO	XXX	1,053,898	960,000	10,173	2.A FE
03464V-AA-2	AOMT 196 A1 - CMO/RMBS		03/26/2021	NOMURA SECURITIES INTL., FIXED I	XXX	900,477	893,358	1,885	1.A FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		03/30/2021	US BANCORP INVESTMENTS INC	XXX	1,895,516	1,725,000	10,494	2.B FE
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/29/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,753,883	1,465,000	13,559	2.A FE
036752-AP-8	ANTHEM INC		03/29/2021	MORGAN STANLEY AND CO INC	XXX	1,749,178	1,750,000	1,735	2.B FE
037389-BE-2	AON CORP		03/29/2021	MLPFS INC FIXED INCOME	XXX	1,748,492	1,710,000	18,088	2.A FE
037833-BZ-2	APPLE INC		03/19/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	4,205,149	3,980,000	13,272	1.B FE
053332-AV-4	AUTOZONE INC		03/30/2021	Jane Street	XXX	1,190,939	1,075,000	13,438	2.B FE
05565E-BN-4	BMW US CAPITAL LLC		03/29/2021	CHASE SECURITIES INC	XXX	510,000	510,000	0	1.F FE
05583J-AH-5	BPCE SA	C	03/22/2021	GOLDMAN SACHS AND CO. LLC	XXX	1,020,306	1,020,000	7,864	1.G FE
05607Q-AA-6	BX 2020-BXLP A - CMBS		03/26/2021	MORGAN STANLEY AND CO INC	XXX	1,497,901	1,496,966	565	1.A FE
05723K-AE-0	BAKER HUGHES HOLDINGS LLC		03/25/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,094,251	1,015,000	9,785	1.G FE
05964H-AL-9	BANCO SANTANDER SA	C	03/29/2021	HSBC SECURITIES	XXX	998,630	1,000,000	308	1.G FE
06051G-GF-0	BANK OF AMERICA CORP		03/19/2021	Merril Lynch Pierce Fenner Smith	XXX	7,454,252	6,760,000	45,238	1.G FE
07274N-AL-7	BAYER US FINANCE II LLC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,051,226	930,000	11,980	2.A FE
075887-BW-8	BECTON DICKINSON AND CO		03/22/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,363,391	1,235,000	13,709	2.C FE
075887-CL-1	BECTON DICKINSON AND CO		03/29/2021	US BANKCORP INVESTMENTS INC	XXX	1,749,835	1,845,000	5,015	2.C FE
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC		03/23/2021	GOLDMAN, SACHS & CO	XXX	2,387,702	2,185,000	9,107	1.F FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO		03/23/2021	MORGAN STANLEY CO	XXX	2,341,589	2,145,000	19,067	1.F FE
11135F-BD-2	BROADCOM INC		03/25/2021	MARKET TAXES CORP	XXX	1,032,080	905,000	20,614	2.C FE
12530M-AE-5	SORT 2021-1 A1 - ABS		03/24/2021	GOLDMAN SACHS AND CO. LLC	XXX	1,000,820	1,000,000	340	1.D FE
12551Y-AA-1	CIFC 2018-III A - CDO	C	03/31/2021	CREDIT SUISSE	XXX	500,050	500,000	1,397	1.A FE
125523-CM-0	CIGNA CORP		03/29/2021	US BANKCORP INVESTMENTS INC	XXX	1,046,842	1,065,000	1,967	2.B FE
126408-HH-9	CSX CORP		03/29/2021	DEUTSCHE BANK SECURITIES, INC	XXX	1,157,666	1,065,000	11,538	2.A FE
126650-CX-6	CVS HEALTH CORP		03/23/2021	MARKETAXESS CORPORATION	XXX	2,624,840	2,315,000	0	2.B FE
126650-DJ-6	CVS HEALTH CORP		03/29/2021	Bond Desk Trading	XXX	1,753,644	1,610,000	30,188	2.B FE
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		03/30/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,908,491	1,760,000	28,783	2.A FE
15032A-AN-7	CEDF V A1R - CDO		03/25/2021	CHASE SECURITIES	XXX	1,700,255	1,700,000	4,312	1.A FE
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC		03/26/2021	WELLS FARGO SECURITIES LLC	XXX	1,713,363	1,485,000	0	2.C FE
172967-LD-1	CITIGROUP INC		03/23/2021	Morgan Stanley & Co	XXX	5,231,189	4,725,000	38,263	2.A FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC		03/30/2021	Jane Street	XXX	1,130,412	1,065,000	5,396	2.A FE
20030N-CS-8	COMCAST CORP		03/19/2021	GOLDMAN, SACHS & CO	XXX	2,842,002	2,545,000	44,120	1.G FE
205887-CB-6	CONAGRA BRANDS INC		03/26/2021	MARKETAXESS CORPORATION	XXX	1,218,858	1,070,000	20,372	2.C FE
21036P-AY-4	CONSTELLATION BRANDS INC		03/26/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,341,094	1,230,000	5,535	2.B FE
22160K-AN-5	COSTCO WHOLESALE CORP		03/30/2021	WELLS FARGO SECURITIES LLC	XXX	1,200,987	1,205,000	4,648	1.E FE
22535M-AA-7	CAALT 202 A - ABS		03/30/2021	WELLS FARGO SECURITIES LLC	XXX	2,022,500	2,000,000	1,218	1.A FE
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP		03/26/2021	WELLS FARGO SECURITIES LLC	XXX	1,755,766	1,860,000	4,774	2.C FE
24422E-TH-2	JOHN DEERE CAPITAL CORP		03/23/2021	MARKETAXESS CORPORATION	XXX	2,099,386	1,965,000	15,188	1.F FE
25278X-AR-0	DIAMONDBACK ENERGY INC		03/26/2021	CITIGROUP GLOBAL MARKETS INC	XXX	1,050,672	1,050,000	547	2.C FE
26078J-AD-2	DUPONT DE NEMOURS INC		03/29/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,048,077	900,000	16,065	2.A FE
26441Y-BF-3	DUKE REALTY PARTNERSHIP LTD		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,042,709	1,120,000	3,811	2.A FE
28368E-AE-6	EL PASO LLC		03/26/2021	MORGAN STANLEY AND CO INC	XXX	1,054,553	750,000	12,109	2.B FE
29250N-AZ-8	ENBRIDGE INC	C	03/29/2021	CIBC WORLD MARKETS CORP	XXX	1,750,560	1,680,000	19,833	2.A FE
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		03/26/2021	CHASE SECURITIES	XXX	1,054,027	1,020,000	14,344	2.C FE
29364G-AP-8	ENTERGY CORP		03/26/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,049,607	1,085,000	1,808	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		03/29/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,747,847	1,660,000	8,646	2.A FE
29444U-BH-8	EQUINIX INC		03/29/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,055,710	1,110,000	5,038	2.C FE
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		03/30/2021	CREDIT AGRICOLE SECURITIES (USA) I	XXX	1,025,584	1,025,000	3,348	1.E FE
30231G-BJ-0	EXXON MOBIL CORP		03/30/2021	Jane Street	XXX	2,110,099	1,920,000	2,108	1.D FE
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES		03/31/2021	MORGAN STANLEY AND CO INC	XXX	1,280,253	1,300,000	1,370	2.B FE
337738-BC-1	FISERV INC		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,046,178	1,035,000	9,143	2.B FE
33843W-AA-9	FCAT 2021-1 A - ABS		03/30/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,446,139	1,447,553	199	1.A FE
36166N-AB-9	GE CAPITAL FUNDING LLC		03/19/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,671,679	1,485,000	23,232	2.B FE
36166N-AC-7	GE CAPITAL FUNDING LLC		03/29/2021	Bond Desk Trading	XXX	1,036,044	905,000	15,556	2.A FE
361841-AL-3	GLP CAPITAL LP		03/26/2021	MERRILL LYNCH PROF CLRING CORP	XXX	1,046,110	925,000	10,214	2.C FE
36253P-AC-6	GSMS 2017-GS6 A3 - CMBS		03/29/2021	Merril Lynch Pierce Fenner Smith	XXX	1,307,063	1,200,000	3,433	1.A FE
36258P-AA-5	GSMS 20UPT A - CMBS		02/18/2021	GOLDMAN	XXX	366,064	350,000	562	1.A FE
36320U-AC-4	GALXY XXVII A - CDO		03/30/2021	MLPFS INC FIXED INCOME	XXX	1,498,500	1,500,000	2,175	1.A FE
37045X-DE-3	GENERAL MOTORS FINANCIAL COMPANY INC		03/26/2021	LOOP CAPITAL MARKETS LLC	XXX	1,050,808	1,100,000	5,888	2.C FE
375558-BF-9	GILEAD SCIENCES INC		03/25/2021	MARKETAXESS CORPORATION	XXX	1,617,485	1,470,000	4,173	2.A FE
38141G-WZ-3	GOLDMAN SACHS GROUP INC		03/24/2021	GOLDMAN, SACHS & CO	XXX	4,717,709	4,185,000	71,184	2.A FE
404119-BX-6	HCA INC		03/30/2021	Cowen For Partnerships Step Out	XXX	1,749,518	1,580,000	19,190	2.C FE
404280-BZ-1	HSBC HOLDINGS PLC	C	03/26/2021	Susquehanna Fin. Grp	XXX	3,550,667	3,290,000	6,603	1.F FE
42250P-AB-9	HEALTHPEAK PROPERTIES INC		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,748,477	1,725,000	10,470	2.A FE
42809H-AG-2	HESS CORP		03/30/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,047,951	965,000	0	3.A FE
437076-CA-8	HOME DEPOT INC		03/24/2021	MORGAN STANLEY CO	XXX	1,708,945	1,615,000	18,057	1.F FE
456837-AV-5	ING GROEP NV	C	03/29/2021	CREDIT SUISSE	XXX	1,050,546	1,050,000	0	1.G FE
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,048,524	905,000	0	2.B FE
465685-AK-1	ITC HOLDINGS CORP		03/22/2021	WELLS FARGO SECURITIES LLC	XXX	989,014	915,000	6,939	2.B FE
47760Q-AB-9	JIMMY 2017-1 2II - RMBS		03/04/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	719,408	675,500	3,455	2.B FE
482480-AG-5	KLA CORP		03/29/2021	CHASE SECURITIES INC	XXX	1,749,268	1,550,000	2,824	2.A FE
49271V-AF-7	KEURIG DR PEPPER INC		03/26/2021	MARKETAXESS CORPORATION	XXX	1,361,884	1,175,000	18,755	2.B FE
501044-DE-8	KROGER CO		03/29/2021	US BANCORP INVESTMENTS INC	XXX	1,192,444	1,125,000	13,747	2.A FE
502431-AK-5	L3HARRIS TECHNOLOGIES INC		03/29/2021	TD SECURITIES (USA) LLC	XXX	1,196,470	1,100,000	14,845	2.B FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC		03/29/2021	CREDIT SUISSE	XXX	1,052,005	1,120,000	7,056	2.B FE
548661-DM-6	LOWE'S COMPANIES INC		03/25/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,541,891	1,460,000	16,628	2.A FE
548661-EA-1	LOWE'S COMPANIES INC		03/29/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	699,937	700,000	0	2.A FE
55820T-AA-6	MDPK XXIII A - CDO	C	03/31/2021	MORGAN STANLEY AND CO INC	XXX	2,500,750	2,500,000	6,719	1.A FE
56848D-AA-7	MFIT 21A A - ABS		03/31/2021	GOLDMAN SACHS AND CO	XXX	997,383	1,000,000	1,240	1.A FE
574599-BS-4	MASCO CORP		03/29/2021	US BANCORP INVESTMENTS INC	XXX	992,570	1,030,000	1,159	2.B FE
58013M-FQ-2	MCDONALD'S CORP		03/29/2021	CREDIT SUISSE	XXX	1,752,307	1,605,000	14,445	2.A FE
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA	C	03/30/2021	GOLDMAN, SACHS & CO	XXX	1,012,911	920,000	0	1.G FE
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		03/29/2021	WELLS FARGO SECURITIES LLC	XXX	1,158,129	1,050,000	10,364	1.D FE
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/26/2021	DAIWA SECURITIES AMERICA INC	XXX	2,671,636	2,665,000	7,630	1.G FE
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	C	03/30/2021	BNP PARIBAS SEC SVCS	XXX	1,853,034	1,700,000	27,748	1.G FE
61744Y-AP-3	MORGAN STANLEY		03/23/2021	MORGAN STANLEY CO	XXX	5,095,963	4,630,000	29,592	1.G FE
62919T-AD-8	NMEF 21A C - ABS		03/10/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	349,962	350,000	0	Z
64952W-DQ-3	NEW YORK LIFE GLOBAL FUNDING		03/22/2021	Merril Lynch Pierce Fenner Smith	XXX	891,333	900,000	2,138	1.A FE
651639-AY-2	NEWMONT CORPORATION		03/29/2021	MILLENNIUM ADVISORS LLC	XXX	1,052,914	1,080,000	12,150	2.A FE
65364U-AL-0	NIAGARA MOHAWK POWER CORP		03/31/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	882,157	780,000	10,196	2.A FE
65473P-AL-9	NISOURCE INC		03/31/2021	BNP PARIBAS SECURITIES BOND	XXX	1,052,111	1,135,000	2,680	2.B FE
666807-BS-0	NORTHROP GRUMMAN CORP		03/29/2021	Bond Desk Trading	XXX	1,752,864	1,520,000	27,867	2.B FE
67103H-AE-7	O'REILLY AUTOMOTIVE INC		03/31/2021	MORGAN STANLEY AND CO INC	XXX	1,133,253	1,035,000	2,041	2.A FE
67190A-AB-2	OAKIG 211 A2 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES (USA)	XXX	749,899	750,000	0	1.A FE
67591U-AC-1	OCT36 36 A1 - CDO		03/29/2021	BNP PARIBAS SECURITIES CORP	XXX	749,363	750,000	1,893	1.A FE
68389X-CE-3	ORACLE CORP		03/29/2021	DEUTSCHE BANK SECURITIES INC	XXX	1,748,294	1,720,000	962	2.A FE
68902V-AJ-6	OTIS WORLDWIDE CORP		03/30/2021	US BANCORP INVESTMENTS INC	XXX	1,052,634	1,025,000	11,490	2.B FE
69352P-AQ-6	PPL CAPITAL FUNDING INC		03/22/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,092,424	970,000	17,672	2.A FE
70450Y-AH-6	PAYPAL HOLDINGS INC		03/29/2021	MLPFS INC FIXED INCOME	XXX	1,734,075	1,750,000	13,417	2.A FE
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	03/31/2021	MORGAN STANLEY AND CO INC	XXX	916,087	865,000	6,542	1.G FE
776743-AL-0	ROPER TECHNOLOGIES INC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,048,900	1,130,000	2,527	2.A FE
776743-AM-8	ROPER TECHNOLOGIES INC		03/26/2021	MARKETAXESS CORPORATION	XXX	1,311,806	1,330,000	554	2.B FE
80286N-AF-3	SDART 2021-1 C - ABS		03/30/2021	DEUTSCHE BANK SECURITIES, INC	XXX	1,122,891	1,125,000	375	1.F FE
816851-BG-3	SEMPRA ENERGY		03/29/2021	CHASE SECURITIES INC	XXX	1,043,672	970,000	5,497	2.A FE
817826-AE-0	7-ELEVEN INC		03/29/2021	US BANKCORP INVESTMENTS INC	XXX	1,049,541	1,120,000	2,856	2.B FE
824348-AW-6	SHERWIN-WILLIAMS CO		03/29/2021	US BANCORP INVESTMENTS INC	XXX	1,123,225	1,030,000	11,845	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
824348-BL-9	SHERWIN-WILLIAMS CO		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,053,308	1,070,000	9,297	2.B FE
855244-AZ-2	STARBUCKS CORP		03/29/2021	CREDIT SUISSE	XXX	1,750,654	1,745,000	16,810	2.A FE
87248Q-AF-5	TIF 211 B - RMBS		01/25/2021	BANK OF AMERICA MERRILL LYNCH	XXX	699,836	700,000	0	2.B FE
87254Q-AQ-2	TJX COMPANIES INC		03/22/2021	US BANCORP INVESTMENTS INC	XXX	1,170,664	1,125,000	633	1.F FE
87264A-BC-8	T-MOBILE USA INC		03/23/2021	Merril Lynch Pierce Fenner Smith	XXX	1,983,359	1,815,000	30,250	2.C FE
87264A-BJ-3	T-MOBILE USA INC		03/26/2021	LOOP CAPITAL MARKETS LLC	XXX	1,757,090	1,795,000	5,722	2.C FE
88161F-AC-0	TESLA 21A A3 - ABS		03/25/2021	CREDIT SUISSE SECURITIES (USA)	XXX	699,978	700,000	0	1.A FE
88315L-AN-8	TMCL 211 B - RMBS	C	02/02/2021	RBC Dain Rauscher (US)	XXX	499,788	500,000	0	2.B FE
883556-BX-9	THERMO FISHER SCIENTIFIC INC		03/29/2021	US BANCORP INVESTMENTS INC	XXX	1,187,373	1,100,000	4,498	2.A FE
89114Q-CH-9	TORONTO-DOMINION BANK	C	03/30/2021	TD SECURITIES (USA) LLC	XXX	1,721,462	1,720,000	5,989	1.D FE
89680H-AF-9	TCF 211 B - RMBS		02/19/2021	RBC Dain Rauscher (US)	XXX	699,647	700,000	0	2.B FE
90265E-AT-7	UDR INC		03/29/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	694,996	745,000	2,608	2.A FE
90351D-AB-3	UBS GROUP AG	C	03/26/2021	MORGAN STANLEY CO	XXX	894,080	800,000	550	1.G FE
907818-FH-6	UNION PACIFIC CORP		03/29/2021	DAIWA SECURITIES AMERICA INC	XXX	1,744,664	1,735,000	6,477	2.A FE
913017-DD-8	RAYTHEON TECHNOLOGIES CORP		03/25/2021	GOLDMAN, SACHS & CO	XXX	1,616,417	1,450,000	6,841	2.A FE
92343V-EA-8	VERIZON COMMUNICATIONS INC		03/29/2021	MILLENNIUM ADVISORS LLC	XXX	1,750,044	1,505,000	9,594	2.A FE
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		03/29/2021	MILLENNIUM ADVISORS LLC	XXX	1,746,624	1,600,000	23,000	2.A FE
94106L-BN-8	WASTE MANAGEMENT INC		03/29/2021	CREDIT SUISSE SECURITIES (USA)	XXX	1,170,249	1,235,000	631	2.A FE
94106L-BP-3	WASTE MANAGEMENT INC		03/29/2021	BNP PARIBAS SECURITIES CORP	XXX	1,747,867	1,900,000	1,267	2.A FE
94974B-GH-7	WELLS FARGO & CO		03/26/2021	WELLS FARGO SECURITIES LLC	XXX	4,696,164	4,400,000	15,033	2.A FE
96043F-AE-3	WLAKE 211 C - ABS		03/25/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,000,273	1,000,000	317	1.F FE
98978V-AN-3	ZOETIS INC		03/22/2021	US BANCORP INVESTMENTS INC	XXX	1,130,020	1,015,000	3,739	2.B FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						214,490,686	203,528,376	1,371,071	XXX
8399997 - Bonds - Subtotals - Bonds - Part 3						214,490,686	203,528,376	1,371,071	XXX
8399999 - Bonds - Subtotals - Bonds						214,490,686	203,528,376	1,371,071	XXX
Common Stocks - Mutual Funds									
00900W-62-1	INVSC OPPEN INTL GRO R6		03/31/2021	NO BROKER	7,224.070	343,200	XXX	0	
015566-76-3	ALGER II:SPECTRA Z		03/31/2021	NO BROKER	12,279.890	381,337	XXX	0	
091936-29-4	BLACKROCK:IS RUS MC INST		03/31/2021	NO BROKER	52,751.490	715,000	XXX	0	
09253F-40-8	BLACKROCK:IS EAFE INST		03/31/2021	NO BROKER	37,882.110	572,000	XXX	0	
24610C-85-7	DELAWARE VALUE INST		03/31/2021	NO BROKER	26,098.340	594,085	XXX	0	
316071-10-9	FIDELITY CONTRAFUND		03/31/2021	NO BROKER	27,753.550	470,546	XXX	0	
316389-77-4	FIDELITY ADV SC VAL I		03/31/2021	NO BROKER	21,882.970	429,000	XXX	0	
339128-10-0	JPMORGAN:MDCP VAL L		03/31/2021	NO BROKER	8,884.980	357,500	XXX	0	
416648-85-5	HARTFD:EQUITY INC Y		03/31/2021	NO BROKER	29,280.970	616,820	XXX	0	
46138E-19-8	INVESCO S&P MIDCP LV		03/24/2021	COWEN EXECUTION SERVICES	12,891.000	651,664	XXX	0	
46138E-35-4	INVESCO S&P500 LOWVL		03/24/2021	Various	18,504.000	1,039,887	XXX	0	
46138G-10-2	INVESCO S&P SMCP LV		03/24/2021	COWEN EXECUTION SERVICES	8,743.000	390,882	XXX	0	
46429B-68-9	ISHARES:MSCI MV EAFE MVF		03/24/2021	COWEN EXECUTION SERVICES	7,081.000	518,982	XXX	0	
47803W-40-6	J HANCOCK III:DVMC I		03/31/2021	NO BROKER	14,174.840	357,500	XXX	0	
52469H-25-5	CB LARGE CAP GR IS		03/31/2021	NO BROKER	5,617.910	381,337	XXX	0	
55273E-82-2	MFS INTL INTR VAL I		03/31/2021	NO BROKER	10,639.060	572,000	XXX	0	
63868B-65-8	NATIONWIDE:GENEVA SCG IS		03/31/2021	NO BROKER	2,368.990	214,500	XXX	0	
779556-40-6	T ROWE PRICE MC GR I		03/31/2021	NO BROKER	6,148.510	715,000	XXX	0	
779562-20-6	T ROWE PRICE NH I		03/31/2021	NO BROKER	2,587.990	214,500	XXX	0	
831681-81-2	AMERICAN FUNDS SMCP R6		03/31/2021	NO BROKER	2,658.650	228,800	XXX	0	
92206C-65-6	VANGUARD RUS 2000 ID INS		03/31/2021	NO BROKER	1,289.710	438,813	XXX	0	
92206C-72-2	VANGUARD RUS 1000 ID INS		03/31/2021	NO BROKER	3,353.280	1,182,283	XXX	0	
9499999 - Common Stocks - Mutual Funds						11,385,638	XXX	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						11,385,638	XXX	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						11,385,638	XXX	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						11,385,638	XXX	0	XXX
9999999 Totals						225,876,324	XXX	1,371,071	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36202F-C6-1	G2 004593 - RMBS		03/01/2021	Paydown	XXX	688	688	714	708	0	(20)	0	(20)	0	688	0	0	0	6	12/20/2039	1.A
38380J-ZH-4	GNR 2018-057 A - CMBS		03/01/2021	Paydown	XXX	25,768	25,768	27,103	27,237	0	(1,470)	0	(1,470)	0	25,768	0	0	0	135	03/16/2057	1.A
0599999 - Bonds - U.S. Governments						26,456	26,456	27,817	27,945	0	(1,489)	0	(1,489)	0	26,456	0	0	0	140	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128KU-G5-0	FH A63820 - RMBS		03/01/2021	Paydown	XXX	109	109	109	109	0	0	0	0	0	109	0	0	0	1	08/01/2037	1.A
3128MJ-2C-3	FH G08770 - RMBS		03/01/2021	Paydown	XXX	411,243	411,243	426,384	422,616	0	(11,373)	0	(11,373)	0	411,243	0	0	0	2,278	07/01/2047	1.A
3128MJ-2G-4	FH G08774 - RMBS		03/01/2021	Paydown	XXX	897,855	897,855	930,907	922,176	0	(24,322)	0	(24,322)	0	897,855	0	0	0	5,067	08/01/2047	1.A
3128MJ-2M-1	FH G08779 - RMBS		03/01/2021	Paydown	XXX	1,282,382	1,282,382	1,329,885	1,316,680	0	(34,297)	0	(34,297)	0	1,282,382	0	0	0	7,213	09/01/2047	1.A
3128MJ-2S-8	FH G08784 - RMBS		03/01/2021	Paydown	XXX	2,250,581	2,250,581	2,333,219	2,310,281	0	(59,700)	0	(59,700)	0	2,250,581	0	0	0	12,752	10/01/2047	1.A
3128MJ-2W-9	FH G08788 - RMBS		03/01/2021	Paydown	XXX	112,429	112,429	115,802	114,935	0	(2,506)	0	(2,506)	0	112,429	0	0	0	623	11/01/2047	1.A
31315P-TU-3	FEDERAL AGRICULTURAL MORTGAGE CORP		03/09/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,002,590	1,000,063	0	(63)	0	(63)	0	1,000,000	0	0	0	20,800	03/09/2021	1.A
3132D5-6V-9	FH SB8084 - RMBS		03/01/2021	Paydown	XXX	797,948	797,948	834,853	835,011	0	(37,063)	0	(37,063)	0	797,948	0	0	0	2,804	01/01/2036	1.A
3132DV-5K-7	FH SD8050 - RMBS		03/01/2021	Paydown	XXX	106,559	106,559	109,631	109,827	0	(3,268)	0	(3,268)	0	106,559	0	0	0	519	03/01/2050	1.A
31335H-UN-1	FH C90589 - RMBS		03/01/2021	Paydown	XXX	2,181	2,181	2,213	2,184	0	(3)	0	(3)	0	2,181	0	0	0	23	11/01/2022	1.A
31371K-KE-0	FN 254193 - RMBS		03/01/2021	Paydown	XXX	2,558	2,558	2,597	2,555	0	3	0	3	0	2,558	0	0	0	24	02/01/2022	1.A
31371N-H2-4	FN 256849 - RMBS		03/01/2021	Paydown	XXX	82	82	82	82	0	0	0	0	0	82	0	0	0	1	08/01/2037	1.A
3140H1-K2-5	FN BJ0312 - RMBS		03/01/2021	Paydown	XXX	92,442	92,442	94,868	94,260	0	(1,818)	0	(1,818)	0	92,442	0	0	0	595	10/01/2047	1.A
3140HF-NL-9	FN BK2194 - RMBS		03/01/2021	Paydown	XXX	236,152	236,152	237,628	237,541	0	(1,390)	0	(1,390)	0	236,152	0	0	0	1,387	03/01/2050	1.A
3140K3-K7-6	FN BO7517 - RMBS		03/01/2021	Paydown	XXX	71,452	71,452	75,337	75,036	0	(3,585)	0	(3,585)	0	71,452	0	0	0	274	01/01/2050	1.A
3140K5-FK-8	FN BO9169 - RMBS		03/01/2021	Paydown	XXX	139,015	139,015	146,487	146,225	0	(7,210)	0	(7,210)	0	139,015	0	0	0	711	12/01/2049	1.A
3140KA-DP-8	FN BP2809 - RMBS		03/01/2021	Paydown	XXX	94,496	94,496	97,818	97,623	0	(3,128)	0	(3,128)	0	94,496	0	0	0	360	05/01/2050	1.A
3140KD-NW-6	FN BP5804 - RMBS		03/01/2021	Paydown	XXX	204,487	204,487	211,836	211,391	0	(6,903)	0	(6,903)	0	204,487	0	0	0	935	05/01/2050	1.A
3140X4-UW-4	FN FM1496 - RMBS		03/01/2021	Paydown	XXX	110,207	110,207	116,690	117,053	0	(6,846)	0	(6,846)	0	110,207	0	0	0	702	09/01/2049	1.A
31411N-WW-3	FN 912461 - RMBS		03/01/2021	Paydown	XXX	330	330	330	328	0	2	0	2	0	330	0	0	0	3	03/01/2037	1.A
31418C-PE-8	FN MA3120 - RMBS		03/01/2021	Paydown	XXX	1,485,428	1,485,428	1,538,984	1,524,112	0	(38,685)	0	(38,685)	0	1,485,428	0	0	0	8,325	09/01/2047	1.A
31418C-R8-9	FN MA3210 - RMBS		03/01/2021	Paydown	XXX	111,572	111,572	113,420	112,963	0	(1,391)	0	(1,391)	0	111,572	0	0	0	629	12/01/2047	1.A
31418D-GK-2	FN MA3801 - RMBS		03/01/2021	Paydown	XXX	50,087	50,087	50,415	50,524	0	(438)	0	(438)	0	50,087	0	0	0	204	10/01/2049	1.A
31418D-HK-1	FN MA3833 - RMBS		03/01/2021	Paydown	XXX	175,638	175,638	182,670	184,375	0	(8,737)	0	(8,737)	0	175,638	0	0	0	701	11/01/2049	1.A
31418D-KQ-4	FN MA3902 - RMBS		03/01/2021	Paydown	XXX	18,211	18,211	18,333	18,358	0	(147)	0	(147)	0	18,211	0	0	0	75	01/01/2050	1.A
31418D-P9-7	FN MA4047 - RMBS		03/01/2021	Paydown	XXX	107,755	107,755	109,641	109,535	0	(1,780)	0	(1,780)	0	107,755	0	0	0	358	06/01/2050	1.A
31418D-Q7-0	FN MA4077 - RMBS		03/01/2021	Paydown	XXX	168,575	168,575	172,171	172,004	0	(3,429)	0	(3,429)	0	168,575	0	0	0	566	07/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		03/01/2021	Paydown	XXX	91,193	91,193	93,915	93,795	0	(2,602)	0	(2,602)	0	91,193	0	0	0	328	08/01/2050	1.A
31418D-VX-7	FNMA - RMBS		03/01/2021	Paydown	XXX	831,576	831,576	870,036	870,187	0	(38,611)	0	(38,611)	0	831,576	0	0	0	2,960	01/01/2036	1.A
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						10,852,541	10,852,541	11,218,851	11,151,831	0	(299,290)	0	(299,290)	0	10,852,541	0	0	0	71,216	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
03066L-AD-0	AMCAR 2018-2 A3 - ABS		03/18/2021	Paydown	XXX	74,306	74,306	72,402	73,358	0	948	0	948	0	74,306	0	0	0	377	03/20/2023	1.A FE
03463W-AA-1	AOMT 2019-2 A1 - CMO/RMBS		03/01/2021	Paydown	XXX	19,754	19,754	19,211	19,218	0	536	0	536	0	19,754	0	0	0	122	03/25/2049	1.A FE
03464R-AB-9	AOMT 2020-1 A2 - RMBS		03/01/2021	Paydown	XXX	197,261	197,261	197,230	197,265	0	(4)	0	(4)	0	197,261	0	0	0	899	12/26/2059	1.C FE
03465L-AA-3	AOMT 2020-3 A1 - CMO/RMBS		03/01/2021	Paydown	XXX	147,478	147,478	147,512	147,510	0	(33)	0	(33)	0	147,478	0	0	0	406	04/27/2065	1.A FE
04033J-AB-7	ARIFL 2019-A A2A - ABS		03/15/2021	Paydown	XXX	42,685	42,685	41,038	41,414	0	1,271	0	1,271	0	42,685	0	0	0	172	11/15/2027	1.A FE
12563L-AS-6	CLIF 203 A - ABS		03/18/2021	Paydown	XXX	19,833	19,833	19,829	19,829	0	4	0	4	0	19,833	0	0	0	66	10/18/2045	1.F FE
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS		03/01/2021	Paydown	XXX	6,905	6,905	6,703	6,735	0	169	0	169	0	6,905	0	0	0	56	06/15/2057	1.A FE
14576A-AC-6	CARM 201 A3 - RMBS		03/15/2021	Paydown	XXX	875	875	874	874	0	1	0	1	0	875	0	0	0	5	12/15/2050	1.F FE
165183-AP-9	CFII 2017-2 D - ABS		02/16/2021	Paydown	XXX	220,000	220,000	221,684	220,712	0	(712)	0	(712)	0	220,000	0	0	0	1,360	05/15/2029	2.B FE
19685T-AA-6	COLT 2019-2 A1 - CMO/RMBS		03/29/2021	Paydown	XXX	298,791	298,792	297,672	298,792	0	0	0	0	0	298,792	0	(1)	(1)	2,921	05/25/2049	1.A FE
20267X-AD-5	CBSLT 2018-C-GS C - ABS		03/25/2021	Paydown	XXX	17,835	17,835	17,963	17,979	0	(143)	0	(143)	0	17,835	0	0	0	130	02/26/2046	1.D FE
24704D-AE-0	DEFT 2018-2 A3 - ABS		03/22/2021	Paydown	XXX	220,466	220,466	220,397	220,448	0	18	0	18	0	220,466	0	0	0	1,260	10/23/2023	1.A FE
26209X-AA-9	HONK 201 A2 - RMBS		01/20/2021	Paydown	XXX	1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	12	07/20/2050	2.C FE
35041K-AA-0	FFIN 2020-1 A - ABS		02/15/2021	Paydown	XXX	35,044	35,044	35,040	35,040	0	4	0	4	0	35,044	0	0	0	158	07/16/2040	Z
35041K-AA-0	FFIN 2020-1 A - ABS		03/15/2021	Paydown	XXX	16,657	16,657	16,655	16,655	0	2	0	2	0	16,657	0	0	0	147	07/16/2040	1.D FE
40432X-7F-2	HSBC USA INC		01/25/2021	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	81,250	07/24/2025	1.G FE
40438D-AB-5	HPEFS 191 A2 - ABS		03/20/2021	Paydown	XXX	255,989	255,989	254,229	255,405	0	584	0	584	0	255,989	0	0	0	909	09/20/2029	1.A FE
42771L-AB-8	HERO 172A A1 - ABS	C	03/20/2021	Paydown	XXX	8,426	8,426	8,685	8,681	0	(255)	0	(255)	0	8,426	0	0	0	0	09/20/2048	1.A FE
42771L-AC-6	HERO 172A A2 - ABS	C	03/20/2021	Paydown	XXX	21,177	21,177	22,077	22,070	0	(893)	0	(893)	0	21,177	0	0	0	0	09/20/2048	1.A FE
46616V-AA-8	HENDR 2012-1 A - RMBS		03/15/2021	Paydown	XXX	6,154	6,154	6,498	6,488	0	(334)	0	(334)	0	6,154	0	0	0	42	02/16/2065	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		03/15/2021	Paydown	XXX	2,009	2,009	2,037	2,036	0	(28)	0	(28)	0	2,009	0	0	0	10	01/17/2073	1.A FE
46619R-AA-4	HENDR 2015-2 A - RMBS		03/15/2021	Paydown	XXX	2,332	2,332	2,409	2,407	0	(75)	0	(75)	0	2,332	0	0	0	15	03/15/2058	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46620V-AA-2	HENDR 172 A - RMBS		03/15/2021	Paydown	XXX	1,915	1,915	2,111	2,110	0	(196)	0	(196)	0	1,915	0	0	0	12	09/15/2072	1.A FE
61946N-AA-6	MSAIC 2020-1 A - ABS		02/20/2021	Paydown	XXX	26,930	26,930	26,929	26,929	0	1	0	1	0	26,930	0	0	0	72	04/20/2046	Z
61946N-AA-6	MSAIC 2020-1 A - ABS		03/20/2021	Paydown	XXX	14,030	14,030	14,030	14,030	0	0	0	0	0	14,030	0	0	0	74	04/20/2046	1.D FE
64830U-AA-3	NRZT 20NQM2 A1 - CMO/RMBS		03/25/2021	Paydown	XXX	134,700	134,700	134,700	134,699	0	1	0	1	0	134,700	0	0	0	333	05/25/2060	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		03/20/2021	Paydown	XXX	3,267	3,267	3,266	0	0	0	0	0	0	3,267	0	0	0	7	01/20/2051	1.A FE
69335P-CQ-6	PFSFC 18B A - ABS		02/16/2021	Paydown	XXX	300,000	300,000	298,676	299,821	0	179	0	179	0	300,000	0	0	0	1,445	02/15/2023	1.A FE
83405T-AA-1	SCLP 2019-3 A - ABS		03/25/2021	Paydown	XXX	64,810	64,810	63,078	63,636	0	1,174	0	1,174	0	64,810	0	0	0	311	05/25/2028	1.A FE
872480-AF-5	TIF 2021-1 B - RMBS		03/20/2021	Paydown	XXX	9,042	9,042	9,040	0	0	2	0	2	0	9,042	0	0	0	16	02/20/2046	2.B FE
88315L-AN-8	TMCL 211 B - RMBS	C	03/22/2021	Paydown	XXX	3,333	3,333	3,332	0	0	1	0	1	0	3,333	0	0	0	9	02/21/2046	2.B FE
913017-AS-8	RAYTHEON TECHNOLOGIES CORP.		03/01/2021	Maturity @ 100.00	XXX	2,665,000	2,665,000	2,969,103	2,687,630	0	(22,630)	0	(22,630)	0	2,665,000	0	0	0	116,594	03/01/2021	2.A FE
92537F-AA-3	VERUS 2019-INV1 A1 - CMO/RMBS		03/01/2021	Paydown	XXX	112,108	112,108	111,267	111,580	0	527	0	527	0	112,108	0	0	0	640	12/26/2058	1.A FE
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		02/01/2021	Paydown	XXX	5,398	5,398	5,710	5,661	0	(262)	0	(262)	0	5,398	0	0	0	37	09/17/2046	1.A FE
95058X-AH-1	WEN 2019-1 A22 - RMBS		03/15/2021	Paydown	XXX	1,665	1,665	1,768	1,767	0	(102)	0	(102)	0	1,665	0	0	0	17	06/15/2049	2.B FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,957,426	9,957,427	10,254,407	9,962,033	0	(20,244)	0	(20,244)	0	9,957,427	0	(1)	(1)	209,885	XXX	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						20,836,423	20,836,424	21,501,074	21,141,809	0	(321,023)	0	(321,023)	0	20,836,424	0	(1)	(1)	281,241	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						20,836,423	20,836,424	21,501,074	21,141,809	0	(321,023)	0	(321,023)	0	20,836,424	0	(1)	(1)	281,241	XXX	XXX
9999999 Totals						20,836,423	XXX	21,501,074	21,141,809	0	(321,023)	0	(321,023)	0	20,836,424	0	(1)	(1)	281,241	XXX	XXX

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

Schedule DB - Part E

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Fifth Third Bank Dayton, OH		0.001	194,840	0	674,114,190	664,486,302	489,871,020	XXX
Huntington Bank Dayton, OH		0.000	0	0	8,175,309	12,218,296	9,847,904	XXX
FHLB) Cincinnati Oho		0.001	1,666	0	34,981,839	37,158,091	2,313,660	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	196,506	0	717,271,339	713,862,689	502,032,584	XXX
0399999 Total Cash on Deposit	XXX	XXX	196,506	0	717,271,339	713,862,689	502,032,584	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	196,506	0	717,271,339	713,862,689	502,032,584	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
60934N-50-0	FEDERATED HRMS TRS INST		03/25/2021	0.010	XXX	1,260,023	463	0
94975H-29-6	WELLSFARGO:TRS+ MM I		03/30/2021	0.010	XXX	2,777,551	205	3
8599999 - Exempt Money Market Mutual Funds - as Identified by SVO						4,037,575	669	3
All Other Money Market Mutual Funds								
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		03/31/2021	0.000	XXX	1,272,474	0	0
60934N-10-4	FEDERATED HRMS GV O INST		03/30/2021	0.040	XXX	526,501,584	10,488	22
8699999 - All Other Money Market Mutual Funds						527,774,058	10,488	22
9999999 Total Cash Equivalents						531,811,632	11,156	25