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QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

CareSource Ohio Inc.

NAIC Group Code 03683 (Current Period), 03683 (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
County of Montgomery
ss

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

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

a. Is this an original filing? Yes [X] No [ ]

Subscribed and sworn to before me this
day of ,

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	1,075,966,772		1,075,966,772	501,310,990
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	159,409,490		159,409,490	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 ($ 416,303,563), cash equivalents ($ 97,688,768) and short-term investments ($ 1,649,589)	515,641,920		515,641,920	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)	1,753,923,209	0	1,753,923,209	1,828,058,524
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	7,531,381		7,531,381	3,607,690
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	463,641,023	731,488	462,909,535	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 ($) and contracts subject to redetermination ($ 21,479,851)	21,479,851		21,479,851	18,520,391
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	44,244,217		44,244,217	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 ($)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ 82,897,361) and other amounts receivable	105,545,857	22,648,496	82,897,361	163,838,995
25. Aggregate write-ins for other-than-invested assets	2,145,989	2,145,989	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,398,511,527	25,525,973	2,372,985,554	2,440,022,329
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,398,511,527	25,525,973	2,372,985,554	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	2,145,989	2,145,989	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)	2,145,989	2,145,989	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1. Claims unpaid (less $ 36,514,903 reinsurance ceded)	850,888,666		850,888,666	867,031,912
2. Accrued medical incentive pool and bonus amounts	39,092,647		39,092,647	35,679,931
3. Unpaid claims adjustment expenses	8,830,215		8,830,215	19,389,053
4. Aggregate health policy reserves including the liability of $ for medical loss ratio rebate per the Public Health Service Act	185,282,966		185,282,966	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	28,833,770		28,833,770	51,278,063
9. General expenses due or accrued	195,294,267		195,294,267	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	6,138,767		6,138,767	18,588,984
16. Derivatives			0	0
17. Payable for securities	2,480,942		2,480,942	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	2,847,314		2,847,314	2,600,684
23. Aggregate write-ins for other liabilities (including $ current)	0	0	0	0
24. Total liabilities (Lines 1 to 23)	1,319,689,554	0	1,319,689,554	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	1,036,095,997	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	1,053,295,997	1,059,827,643
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,372,985,551	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 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1. Member Months	XXX	8,652,308	7,838,598	16,171,802
2. Net premium income (including $ non-health premium income)	XXX	4,956,786,940	4,710,198,831	9,656,162,717
3. Change in unearned premium reserves and reserve for rate credits	XXX	4,274,046	6,350,575	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	121,380,019	99,618,268	276,552,981
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	5,082,441,005	4,816,167,674	9,938,236,701
Hospital and Medical:				
9. Hospital/medical benefits		1,908,447,316	2,005,689,572	4,256,611,704
10. Other professional services		1,460,163,878	1,137,707,530	2,307,029,961
11. Outside referrals			0	0
12. Emergency room and out-of-area			0	0
13. Prescription drugs		1,053,943,106	935,565,375	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		24,502,134	12,167,360	22,929,481
16. Subtotal (Lines 9 to 15)	0	4,447,056,434	4,091,129,837	8,446,308,840
Less:				
17. Net reinsurance recoveries		25,368,818	45,336,051	72,585,276
18. Total hospital and medical (Lines 16 minus 17)	0	4,421,687,616	4,045,793,786	8,373,723,564
19. Non-health claims (net)			0	0
20. Claims adjustment expenses, including $ 70,961,566 cost containment expenses		83,305,829	93,550,485	169,027,598
21. General administrative expenses		619,845,750	582,250,390	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	5,124,839,195	4,721,594,661	9,801,037,210
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(42,398,190)	94,573,013	137,199,491
25. Net investment income earned		11,355,346	12,792,896	23,164,142
26. Net realized capital gains (losses) less capital gains tax of $		(452,458)	248,781	1,404,245
27. Net investment gains (losses) (Lines 25 plus 26)	0	10,902,888	13,041,677	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	(31,495,302)	107,614,690	166,882,055
31. Federal and foreign income taxes incurred	XXX		0	0
32. Net income (loss) (Lines 30 minus 31)	XXX	(31,495,302)	107,614,690	166,882,055
DETAILS OF WRITE-INS				
0601. Quality Withhold	XXX	121,380,019	99,618,268	276,552,981
0602.	XXX	0	0	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	121,380,019	99,618,268	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	(31,495,302)	107,614,690	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 $	15,742,495	(9,267,299)	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	9,221,165	14,468,833	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		(575,182)	(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)	(6,531,642)	112,241,042	217,821,773
49. Capital and surplus end of reporting period (Line 33 plus 48)	1,053,295,997	954,246,908	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	5,039,713,261	4,859,620,392	9,929,536,553
2. Net investment income	9,461,689	16,194,621	28,689,822
3. Miscellaneous income	25,368,634	(11,198,274)	152,558,969
4. Total (Lines 1 to 3)	5,074,543,584	4,864,616,739	10,110,785,344
5. Benefit and loss related payments	4,343,309,533	3,882,398,160	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	820,575,779	683,054,903	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)	5,163,885,312	4,565,453,063	9,579,818,840
11. Net cash from operations (Line 4 minus Line 10)	(89,341,729)	299,163,676	530,966,504
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	110,694,240	179,882,524	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	0	0
12.7 Miscellaneous proceeds	2,434,785	32,019	78,177
12.8 Total investment proceeds (Lines 12.1 to 12.7)	113,129,025	179,914,543	331,210,078
13. Cost of investments acquired (long-term only):			
13.1 Bonds	687,832,513	47,678,191	154,358,475
13.2 Stocks	27,468,529	406,745	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	303,428	405,027
13.6 Miscellaneous applications	1	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	717,801,043	48,388,364	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)	(604,672,018)	131,526,179	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	(2,000,000)	(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)	(488,374)	3,106,564	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)	(488,374)	1,106,564	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)	(694,502,121)	431,796,419	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)	515,641,921	956,331,396	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	1,458,395	44,479	0	0	0	0	0	23,483	1,390,433	0
4. Third Quarter	0	0	0	0	0	0	0	0	0	0
5. Current Year	0									
6. Current Year Member Months	8,652,308	264,506						135,185	8,252,617	
Total Member Ambulatory Encounters for Period:										
7. Physician	4,513,498	104,590						220,325	4,188,583	
8. Non-Physician	7,947,632	95,554						657,392	7,194,686	
9. Total	12,461,130	200,144	0	0	0	0	0	877,717	11,383,269	0
10. Hospital Patient Days Incurred	239,981	6,197						33,677	200,107	
11. Number of Inpatient Admissions	82,297	1,390						5,625	75,282	
12. Health Premiums Written (a)	4,986,985,384	132,335,335						206,199,102	4,648,450,947	
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	4,991,259,430	132,335,335						210,473,148	4,648,450,947	
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	4,501,354,586	131,888,784						214,816,267	4,154,649,535	
18. Amount Incurred for Provision of Health Care Services	4,447,056,435	122,020,874						201,979,827	4,123,055,734	

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 206,199,102

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)						
Express Scripts	43,966,113					43,966,113
0199999 Individually listed claims unpaid	43,966,113	0	0	0	0	43,966,113
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered	144,406,420	(954,099)	3,360,662	(356,262)	6,327,738	152,784,458
0499999 Subtotals	188,372,533	(954,099)	3,360,662	(356,262)	6,327,738	196,750,571
0599999 Unreported claims and other claim reserves	XXX	XXX	XXX	XXX	XXX	690,652,998
0699999 Total amounts withheld	XXX	XXX	XXX	XXX	XXX	
0799999 Total claims unpaid	XXX	XXX	XXX	XXX	XXX	887,403,569
0899999 Accrued medical incentive pool and bonus amounts	XXX	XXX	XXX	XXX	XXX	39,092,647

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
Line of Business	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	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)	14,204,768	104,119,106	3,895,754	21,914,258	18,100,522	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	35,047,881	175,150,536	4,869,229	44,988,922	39,917,110	46,615,906
7. Title XIX - Medicaid	562,305,892	3,547,369,320	103,206,314	672,014,191	665,512,206	800,874,354
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	611,558,541	3,826,638,962	111,971,297	738,917,371	723,529,838	867,031,914
10. Health care receivables (a)	23,509,267	10,758,042	0	11,601,114	23,509,267	20,999,649
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	20,415,861	673,556	16,028,061	23,064,586	36,443,922	35,679,931
13. Totals (Lines 9-10+11+12)	608,465,135	3,816,554,476	127,999,358	750,380,843	736,464,493	881,712,195

(a) Excludes $ 22,648,496 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 ($13,417,684) in net income and ($6,670,257) 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.

	June 30, 2021	December 31, 2020
NET INCOME		
1) State of Ohio Basis	$ (31,495,302)	$ 166,882,055
2) State prescribed practices that increase/(decrease) SAP	$ -	$ -
3) State permitted practices that increase/(decrease) SAP	$ -	$ -
4) NAIC SAP	$ (31,495,302)	$ 166,882,055
SURPLUS		
1) State of Ohio Basis	$ 1,053,296,002	$ 1,059,827,643
2) State prescribed practices that increase/(decrease) SAP	$ -	$ -
3) State permitted practices that increase/(decrease) SAP	$ -	$ -
4) NAIC SAP	$ 1,053,296,002	$ 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	1,582,065
		2. 12 Months or Longer	0
b.	The aggregate related fair value of securities with unrealized losses:		
		1. Less than 12 Months	206,682,347
		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 June 30, 2021 CSOH holds $258.4 million of mortgage or other loan backed securities.

CSOH does not hold any investments as of June 30, 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 –

Q. Prepayment Penalty and Acceleration Fees

		General Account
(1)	Number Of CUSIPs	2
(2)	Aggregate Amount of Investment Income	1,900,780.88

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 June 30, 2021 and June 30, 2020, CSOH incurred management fees of $401.8 and 385.2 million to CareSource Management Services, respectively.

C. None

D. As of June 30, 2021 and June 30, 2020 CSOH owed CSMS $6.1 million and 5.8 million, respectively, 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 $15,742,495
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 June 30, 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	54,073,971	0	0	0	54,073,971
Other MM Mutual Fund	43,614,798	0	0	0	43,614,798
Total Cash Equivalent (E-2)	97,688,769	0	0	0	97,688,769
Common Stock (D-2.2)					
Indust. & Misc.	3,614,889	0	0	0	3,614,889
Mutual Funds	155,794,601	0	0	0	155,794,601
Total Common Stock (D-2.2)	159,409,490	0	0	0	159,409,490
Separate account assets	---	---	---	---	---
Total assets at fair value	257,098,258	0	0	0	257,098,258
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 June 30, 2021 or December 31, 2020. There were no transfers between Level 1 and Level 2 securities for the period ended June 30, 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

June 30, 2021	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	1,095,065,787	1,075,966,772	1,095,065,787	-	-	-	-
Common Stock	159,409,490	159,409,490	159,409,490	-	-	-	-
Cash, Cash Equivalents, and Short-Term Investments	515,641,921	515,641,921	515,641,921	-	-	-	-

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 August 12, 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

(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	$ 109,100
3 Premium adjustments payable due to ACA Risk Adjustment	$ (5,341,206)
Operations (Revenue & Expense)	
4 Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ 936,654
5 Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 31,741
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)	$ -	$ 4,596,559	B	$ -	$ (1,681,301)
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$ (6,277,860)	$ -	$ -	$ -	$ (6,277,860)	$ -	$ 4,596,559		$ -	$ (1,681,301)
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)	$ -	$ 4,596,559		$ -	$ (1,681,301)

Explanation of Adjustments

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

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year – None

(5) ACA Risk Corridors Receivable as of Reporting Date – None

25. Change in Incurred Claims and Claims Adjustment Expenses

Reserves as of December 31, 2020 were $881.7 million. As of June 30, 2021, $608.5 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 $128.0 million, therefore, there has been a $145.2 million favorable prior-year development since December 31, 2020 to June 30, 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 $150.6 million of favorable prior year claim development, offset by $5.4 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	$	(31,495,302)	$	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	$	(31,495,302)	$	166,882,055
SURPLUS							
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$	1,053,296,002	$	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	$	1,053,296,002	$	1,059,827,643

B. Use of Estimates in the Preparation of the Financial Statements

C. Accounting Policy

(1)
(2)
(3)
(4)
(5)
(6)
(7)
(8)
(9)
(10)
(11)
(12)
(13)

D. Going Concern

(1)
a.
b.
c.
(2)
(3)
(4)

2. Accounting Changes and Corrections of Errors

3. Business Combinations and Goodwill

B. Statutory Merger

(1)
(2)
(3)
(4)
(5)

C. Assumption Reinsurance

(1)
(2)
(3)
(4)

D. Impairment Loss

(1)
(2)

4. Discontinued Operations

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

(2)
(4) Carrying Amount and Fair Value of Discontinued Operations and the Effect on Assets, Liabilities, Surplus and Income

B. Change in Plan of Sale of Discontinued Operation

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal

D. Equity Interest Retained in the Discontinued Operation After Disposal

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1)
(2)

		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:

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$	$	$	$	$	$	$ 0
2. No Allowance for Credit Losses							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
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:

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

(9)

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	$	$ 0

modified in troubled debt restructurings

(4)

C. Reverse Mortgages

(1)

(2)

(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

(1)

(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	$	$	$ 0
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	$	$	$ 0
c.	Total 1st Quarter	$ 0	$ 0	$ 0
	OTTI recognized 2nd Quarter			
d.	Intent to sell	$	$	$ 0
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	$	$	$ 0
f.	Total 2nd Quarter	$ 0	$ 0	$ 0
	OTTI recognized 3rd Quarter			
g.	Intent to sell	$	$	$ 0
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	$	$	$ 0
i.	Total 3rd Quarter	$ 0	$ 0	$ 0
	OTTI recognized 4th Quarter			
j.	Intent to sell	$	$	$ 0
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	$	$	$ 0
l.	Total 4th Quarter	$ 0	$ 0	$ 0
m.	Annual Aggregate Total		$ 0	

(4)

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	1,582,065
2. 12 Months or Longer	$	0

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

1. Less than 12 Months	$	206,682,347
2. 12 Months or Longer	$	0

(5)

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1)-(2)

(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	$ 0
(g)	Securities Received	
(h)	Total Collateral Received	$ 0
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	$ 0
(g)	Securities Received	
(h)	Total Collateral Received	$ 0

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

c.

(4)

(5) Collateral Reinvestment

a. Aggregate Amount Cash 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	$ 0	$ 0
(l)	Securities Received		
(m)	Total Collateral Reinvested	$ 0	$ 0
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	$ 0	$ 0
(l) Securities Received		
(m) Total Collateral Reinvested	$ 0	$ 0

b.

(6)

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1)

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				

(4)

(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	0	0	0	0
q. Total Assets – FV	0	0	0	0

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	0	0	0	0
q. Total Assets – FV	0	0	0	0

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)	0	0	0	0

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)	0	0	0	0

(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

(1)
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				

(4)

(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)	0	0	0	0

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)	0	0	0	0

(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

(1)
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				

(4)
(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	0	0	0	0
q. Total Assets – FV	0	0	0	0

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	0	0	0	0
q. Total Assets – FV	0	0	0	0

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)	0	0	0	0

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)	0	0	0	0

(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

(1)

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				

(4)

(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	0	0	0	0

q. Total Assets – FV	0	0	0	0

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	0	0	0	0
q. Total Assets – FV	0	0	0	0

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				

J. Real Estate

(1)
a.
b.
c.
(2)
a.
b.
(3)
(4)
a.
b.
c.
d.
e.
(5)
a.
b.

K. Low-Income Housing Tax Credits (LIHTC)

(1)
(2)
(3)
(4)
(5)
a.
b.
c.
(6)
a.
b.
(7)

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
m. Pledged as collateral not captured in other categories	0	0	0		0	0.0	0.0
n. Other restricted assets	0	0	0		0	0.0	0.0
o. Total Restricted Assets	$ 3,500,000	$ 3,500,000	$ 0	$ 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

(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 %	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	$	$	$ 0
b. WCFI Designation 2			0
c. WCFI Designation 3			0
d. WCFI Designation 4			0
e. WCFI Designation 5			0
f. WCFI Designation 6			0
g. Total	$ 0	$ 0	$ 0

(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	$ 0

(3)

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	$ 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 Fair 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)	$ 0	$ 0	$ 0	XXX	$ 0	$ 0

(2) Settled Short Sale Transactions

	Proceeds Received	Current Fair Value of Securities Sold Short	Realized Gain or Loss on Transaction	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)	$ 0	$ 0	$ 0	$ 0	$ 0

Q. Prepayment Penalty and Acceleration Fees

	General Account
(1) Number of CUSIPs	2
(2) Aggregate Amount of Investment Income	1,900,781

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	0.000 %

6. Joint Ventures, Partnerships and Limited Liability Companies

A.

B.

7. Investment Income

A.

B.

8. Derivative Instruments

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

(1)
(2)
(3)
(4)
(5)
(6)
(7)
a.
b.
(8)
a.

	Fiscal Year	Derivative Premium Payments Due
1.	2021	$
2.	2022	
3.	2023	
4.	2024	
5.	Thereafter	
6.	Total Future Settled Premiums	$ 0

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*

(1)
(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	0	0

b. Total Deferred Balance* 0
* 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)]	$	0

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)]	$	0

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)]	$	0

(3)
a.
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				

d.
(4)
a.
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				

d.

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at June 30 are as follows:
1.

		6/30/2021 (1) Ordinary	6/30/2021 (2) Capital	6/30/2021 (3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$	$	$ 0
(b)	Statutory Valuation Allowance Adjustments	$	$	$ 0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 0	$ 0	$ 0
(d)	Deferred Tax Assets Nonadmitted	$	$	$ 0
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 0	$ 0	$ 0
(f)	Deferred Tax Liabilities	$	$	$ 0
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 0	$ 0	$ 0

		12/31/2020 (4) Ordinary	12/31/2020 (5) Capital	12/31/2020 (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	Change (8) (Col 2-5) Capital	Change (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.

Admission Calculation Components SSAP No. 101

		6/30/2021 (1) Ordinary	6/30/2021 (2) Capital	6/30/2021 (3) (Col 1+2) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$ 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
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$	$	$ 0
	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.	$	$	$ 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

		12/31/2020 (4) Ordinary	12/31/2020 (5) Capital	12/31/2020 (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	Change (8) (Col 2-5) Capital	Change (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.

Impact of Tax-Planning Strategies

		6/30/2021 (1) Ordinary	6/30/2021 (2) 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		
	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		

		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

B.

(1)

(2)

(3)

(4)

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

			(1) 6/30/2021	(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	$ 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	$ 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	$ 0
	(b)	Statutory valuation allowance adjustment	$	$ 0	$ 0
	(c)	Nonadmitted	$	$ 0	$ 0
	(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 0	$ 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	$ 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	$ 0
	(c)	Deferred tax liabilities (3a99 + 3b99)	$ 0	$ 0	$ 0
4.	Net deferred tax assets/liabilities (2i - 3c)		$ 0	$ 0	$ 0

D.

E.

(1)

(2)

(3)

F.
(1)
(2)
G.
H. Repatriation Transition Tax (RTT)

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)	$	0
(6) Reduction for Sequestration	$	
(7) Nonadmitted by Reporting Entity	$	
(8) Reporting Entity Ending Balance (8=5-6-7)	$	0

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

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

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

D.
E.
F.
G.
H.
I.
J.
K.
L.
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

(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	$ 0	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 0	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

(1)
(3)

11. Debt

A.
B. FHLB (Federal Home Loan Bank) Agreements

(1)
(2) FHLB Capital Stock

a. Aggregate Totals

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

2. Prior Year-end	Total
(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

	1	2	Eligible for Redemption			
Membership Stock	Current Year Total (2+3+4+5+6)	Not 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	0					
2. Class B	0					

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

1. Current Year

	Total	Funding Agreements Reserves Established
(a) Debt		XXX
(b) Funding Agreements		
(c) Other		XXX
(d) Aggregate Total (a+b+c)	0	0

2. Prior Year-end

	Total	Funding Agreements Reserves Established
(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)	0

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

		Pension 2021	Pension 2020	Postretirement 2021	Postretirement 2020	Special 2021	Special 2020
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		Postretirement Benefits	
		2021	2020	2021	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		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2021	2020	2021	2020	2021	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	$ 0	$ 0	$ 0

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

		Pension Benefits		Postretirement Benefits	
		2021	2020	2021	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		Postretirement Benefits	
		2021	2020	2021	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 June 30

		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 June 30 :

		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

(8)

(9)

(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	$

(11)

(12)

(13)

(14)

(15)

(16)

(17)

(18)

B.

C.

(2)

D.

E. Defined Contribution Plans

F. Multiemployer Plans

G. Consolidated/Holding Company Plans

H. Postemployment Benefits and Compensated Absences

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1)

(2)

(3)

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

A.

B.

C.

D.

E.
F.
G.
H.
I.
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:

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

M.

14. Liabilities, Contingencies and Assessments

A.

(1) Total *SSAP No. 97 - Investments in Subsidiary, Controlled, and Affiliated Entities*, and *SSAP No. 48 – Joint Ventures, Partnerships and Limited Liability Companies* 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.)	$	0

B. Assessments

(1)

(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	$	0

(3)

a.	Discount Rate Applied	%

C. Gain Contingencies

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 [ ]

E. Joint and Several Liabilities

F. All Other Contingencies

15. Leases

A. Lessee Operating Lease

(1)
a.
b.
c.
d.
e.

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

	Year Ending December 31	Operating Leases
1.	2021	$
2.	2022	$
3.	2023	$
4.	2024	$
5.	2025	$
6.	Total	$

b.

(3)
a.
b.

B.

(1)
a.
b.
c. Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31, are as follows:

	Year Ending December 31	Operating Leases
1.	2021	$
2.	2022	$
3.	2023	$
4.	2024	$
5.	2025	$
6.	Total	$

d.

(2)

a.

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	$ 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	$ 0	$ 0

(2)

(3)

(4)

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

A. Transfers of Receivables Reported as Sales

(1)

(2)

B. Transfer and Servicing of Financial Assets

(1)

(2)

a.

b.

c.

(3)

(4)

a.

1.

(a)

(b)

2.

b.

1.

(a)

(b)

(c)

(d)

2.

3.

4.

5.

(5)

(6)

(7)

C. Wash Sales

(1)

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	$	$	$ 0
b.	Total net other income or expenses (including interest paid to or received from plans)	$	$	$ 0
c.	Net gain or (loss) from operations	$ 0	$ 0	$ 0
d.	Total claim payment volume	$	$	$ 0

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	$	$	$ 0
b.	Gross administrative fees accrued	$	$	$ 0
c.	Other income or expenses (including interest paid to or received from plans)	$	$	$ 0
d.	Gross expenses incurred (claims and administrative)	$	$	$ 0
e.	Total net gain or loss from operations	$ 0	$ 0	$ 0

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract:

(1)

(2)

(3)

(4)

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	$	$	$	$	$ 0
Common Stock	$ 159,409,490	$	$	$	$ 159,409,490
Cash Equivalent	$ 97,688,769	$	$	$	$ 97,688,769
Total assets at fair value/NAV	$ 257,098,259	$ 0	$ 0	$ 0	$ 257,098,259

(3)

(4)

(5)

B.

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	$ 1,095,572,525	$ 1,075,966,772	$ 1,095,572,525	$	$	$	$
Common Stock	$ 159,409,490	$ 159,409,490	$ 159,409,490	$	$	$	$
Cash, Cash Equivalents and ST Investments	$ 515,641,752	$ 515,641,752	$ 515,641,752	$	$	$	$

E.

21. Other Items

A. Unusual or Infrequent Items

B. Troubled Debt Restructuring: Debtors

(1)

(2)

(3)

(4)

C. Other Disclosures

D. Business Interruption Insurance Recoveries

E. State Transferable and Non-transferable Tax Credits

(2)

(3)

(4) State Tax Credits Admitted and Nonadmitted

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

F. Subprime-Mortgage-Related Risk Exposure

(1)

(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 restructured terms					
d. Total	0	0	0	0	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	0	0	0	0

* 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

(1)

(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	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

Management of Risk Related To:	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
(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)?	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)?	No	

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1)

(2)

Section 2 - Ceded Reinsurance Report - Part A

(1)

a.

b.

(2)

Section 3 - Ceded Reinsurance Report - Part B

(1)

(2)

B. Uncollectible Reinsurance

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

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

C. Commutation of Reinsurance Reflected in Income and Expenses

The company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that 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

b.

b.

E. Reinsurance Credit

(1)

(2)

(3)

(4)

(5)

(6)

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.

B.

C.

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					0
(9) Medical loss ratio rebates unpaid					0
(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	0

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	$	109,100
3. Premium adjustments payable due to ACA Risk Adjustment (including high-risk pool premium)	$	(5,341,206)
Operations (Revenue & Expense)		
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$	936,654
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$	31,741
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. Premiums 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	$ (6,277,860)	$	$ 4,596,559	B	$ 0	$ (1,681,301)
3. Subtotal ACA Permanent Risk Adjustment Program	$ 0	$ (6,277,860)	$ 0	$ 0	$ 0	$ (6,277,860)	$ 0	$ 4,596,559		$ 0	$ (1,681,301)
b. Transitional ACA Reinsurance 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 cede 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

	1	2	3	4	5	6	7	8	Ref	9	10
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	$ 4,596,559		$ 0	$ (1,681,301)

Explanations of Adjustments

A
B Current year adjustment to the 2020 high cost risk pool and Risk Adjustment payable
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	$	$	$	$	$ 0	$ 0	$	$	A	$ 0	$ 0
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$ 0	$ 0	$	$	B	$ 0	$ 0
b. 2015											
1. Accrued retrospective premium	$	$	$	$	$ 0	$ 0	$	$	C	$ 0	$ 0
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$ 0	$ 0	$	$	D	$ 0	$ 0
c. 2016											
1. Accrued retrospective premium	$	$	$	$	$ 0	$ 0	$	$	E	$ 0	$ 0
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$ 0	$ 0	$	$	F	$ 0	$ 0
d. Total for Risk Corridors	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0		$ 0	$ 0

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 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	$	$	$	$ 0	$	$ 0
b.	2015	$	$	$	$ 0	$	$ 0
c.	2016	$	$	$	$ 0	$	$ 0
d.	Total (a+b+c)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

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

25. Changes in Incurred Claims and Claim Adjustment Expenses

A.

B.

26. Intercompany Pooling Arrangements

A.

B.

C.

D.

E.

F.

G.

27. Structured Settlements

Health Entities should not complete this Note.

28. Health Care 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	06/30/2021
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 family of companies created two new entities, Gem City Reinsurance LLC, and Caresource Holding II LLC, and added to the organization.

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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Company separated out the COC from the compliance plan and made it a stand alone document. Additionally the Code was enhanced to make it more in line with industry standard documents

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	$ 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 [X] No [ ]

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	90.6 %
1.2 A&H cost containment percent	1.4 %
1.3 A&H expense percent excluding cost containment expenses	12.5 %
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	132,335,335	206,199,102	4,648,450,947					4,986,985,384	
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	132,335,335	206,199,102	4,648,450,947	0	0	0	0	4,986,985,384	0
60. Reporting entity contributions for Employee Benefit Plans	XXX								0	
61. Total (Direct Business)	XXX	132,335,335	206,199,102	4,648,450,947	0	0	0	0	4,986,985,384	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

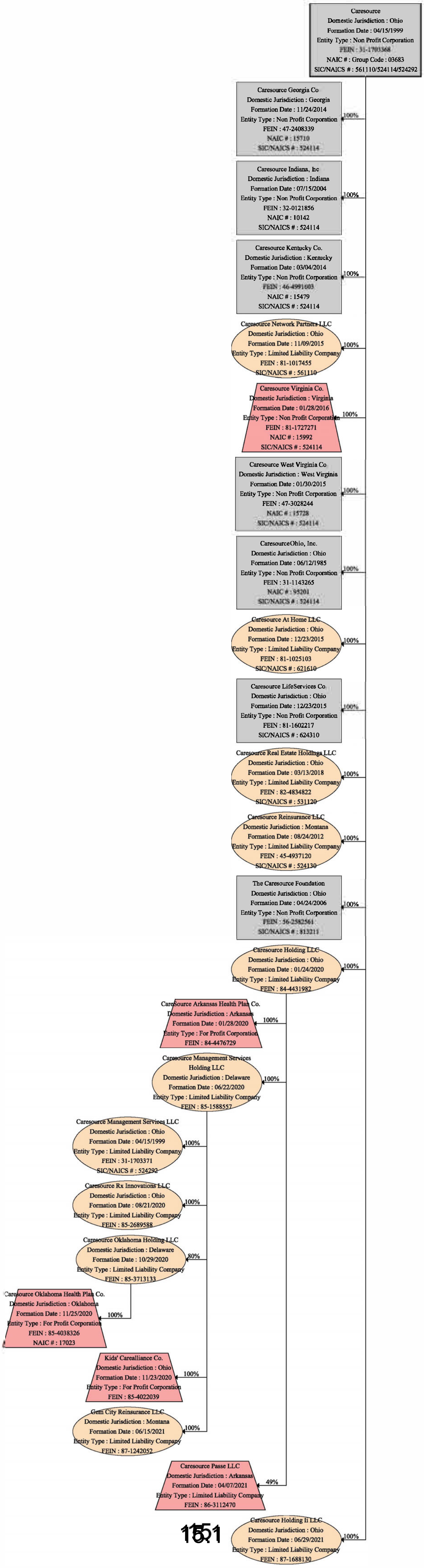
(a) Active Status Counts

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 JUNE 30, 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 : Ohio
Formation Date : 04/15/1999
Entity Type : Non Profit Corporation
FEIN : 31-1703368
NAIC # : Group Code : 03683
SIC/NAICS # : 561110/524114/524292
Caresource Georgia Co
Domestic Jurisdiction : Georgia
Formation Date : 11/24/2014
Entity Type : Non Profit Corporation
FEIN : 47-2408339
NAIC # : 15710
SIC/NAICS # : 524114
100%
Caresource Indiana, Inc
Domestic Jurisdiction : Indiana
Formation Date : 07/15/2004
Entity Type : Non Profit Corporation
FEIN : 32-0121856
NAIC # : 10142
SIC/NAICS # : 524114
100%
Caresource Kentucky Co.
Domestic Jurisdiction : Kentucky
Formation Date : 03/04/2014
Entity Type : Non Profit Corporation
FEIN : 46-4991603
NAIC # : 15479
SIC/NAICS # : 524114
100%
Caresource Network Partners LLC
Domestic Jurisdiction : Ohio
Formation Date : 11/09/2015
Entity Type : Limited Liability Company
FEIN : 81-1017455
SIC/NAICS # : 561110
100%
Caresource Virginia Co.
Domestic Jurisdiction : Virginia
Formation Date : 01/28/2016
Entity Type : Non Profit Corporation
FEIN : 81-1727271
NAIC # : 15992
SIC/NAICS # : 524114
100%
Caresource West Virginia Co
Domestic Jurisdiction : West Virginia
Formation Date : 01/30/2015
Entity Type : Non Profit Corporation
FEIN : 47-3028244
NAIC # : 15728
SIC/NAICS # : 524114
100%
CaresourceOhio, Inc.
Domestic Jurisdiction : Ohio
Formation Date : 06/12/1985
Entity Type : Non Profit Corporation
FEIN : 31-1143265
NAIC # : 95201
SIC/NAICS # : 524114
100%
Caresource At Home LLC
Domestic Jurisdiction : Ohio
Formation Date : 12/23/2015
Entity Type : Limited Liability Company
FEIN : 81-1025103
SIC/NAICS # : 621610
100%
Caresource LifeServices Co
Domestic Jurisdiction : Ohio
Formation Date : 12/23/2015
Entity Type : Non Profit Corporation
FEIN : 81-1602217
SIC/NAICS # : 624310
100%
Caresource Real Estate Holdings LLC
Domestic Jurisdiction : Ohio
Formation Date : 03/13/2018
Entity Type : Limited Liability Company
FEIN : 82-4834822
SIC/NAICS # : 531120
100%
Caresource Reinsurance LLC
Domestic Jurisdiction : Montana
Formation Date : 08/24/2012
Entity Type : Limited Liability Company
FEIN : 45-4937120
SIC/NAICS # : 524130
100%
The Caresource Foundation
Domestic Jurisdiction : Ohio
Formation Date : 04/24/2006
Entity Type : Non Profit Corporation
FEIN : 56-2582561
SIC/NAICS # : 813211
100%
Caresource Holding LLC
Domestic Jurisdiction : Ohio
Formation Date : 01/24/2020
Entity Type : Limited Liability Company
FEIN : 84-4431982
100%
CareSource Arkansas Health Plan Co.
Domestic Jurisdiction : Arkansas
Formation Date : 01/28/2020
Entity Type : For Profit Corporation
FEIN : 84-4476729
100%
Caresource Management Services Holding LLC
Domestic Jurisdiction : Delaware
Formation Date : 06/22/2020
Entity Type : Limited Liability Company
FEIN : 85-1588557
100%
Caresource Management Services LLC
Domestic Jurisdiction : Ohio
Formation Date : 04/15/1999
Entity Type : Limited Liability Company
FEIN : 31-1703371
SIC/NAICS # : 524292
100%
Caresource Rx Innovations LLC
Domestic Jurisdiction : Ohio
Formation Date : 08/21/2020
Entity Type : Limited Liability Company
FEIN : 85-2689588
100%
Caresource Oklahoma Holding LLC
Domestic Jurisdiction : Delaware
Formation Date : 10/29/2020
Entity Type : Limited Liability Company
FEIN : 85-3713133
80%
Caresource Oklahoma Health Plan Co.
Domestic Jurisdiction : Oklahoma
Formation Date : 11/25/2020
Entity Type : For Profit Corporation
FEIN : 85-4038326
NAIC # : 17023
100%
Kids' Carealliance Co.
Domestic Jurisdiction : Ohio
Formation Date : 11/23/2020
Entity Type : For Profit Corporation
FEIN : 85-4022039
100%
Gem City Reinsurance LLC
Domestic Jurisdiction : Montana
Formation Date : 06/15/2021
Entity Type : Limited Liability Company
FEIN : 87-1242052
100%
Caresource Passe LLC
Domestic Jurisdiction : Arkansas
Formation Date : 04/07/2021
Entity Type : Limited Liability Company
FEIN : 86-3112470
49%
Caresource Holding Ii LLC
Domestic Jurisdiction : Ohio
Formation Date : 06/29/2021
Entity Type : Limited Liability Company
FEIN : 87-1688130
100%

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
00000	CareSource	00000	87-1242052				Gem City Reinsurance LLC	MT	IA	CareSource Management Services Holding LLC	Ownership	100.0	CareSource	N	0
00000	CareSource	00000	87-1688130				CareSource Holding II LLC	OH	NIA	CareSource	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, CareSource Holding II 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, Gem City Reinsurance 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 2

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

	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

NONE

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	715,301,043	176,381,172
3. Accrual of discount	239,605	415,368
4. Unrealized valuation increase (decrease)	15,742,495	9,750,852
5. Total gain (loss) on disposals	(452,458)	1,404,245
6. Deduct consideration for bonds and stocks disposed of	112,595,020	331,812,153
7. Deduct amortization of premium	2,269,639	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	1,900,781	680,252
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,235,376,262	617,509,454
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,235,376,262	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)	393,039,807	336,744,707	59,239,223	34,326,253	393,039,807	704,871,544	0	353,695,821
2. NAIC 2 (a)	286,251,534	136,597,120	31,071,051	(27,159,326)	286,251,534	364,618,278	0	131,701,096
3. NAIC 3 (a)	16,942,801	0	0	(8,816,262)	16,942,801	8,126,539	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	696,234,142	473,341,827	90,310,273	(1,649,335)	696,234,142	1,077,616,361	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	696,234,142	473,341,827	90,310,273	(1,649,335)	696,234,142	1,077,616,361	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 $ 1,649,589 ; 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	1,649,589	XXX	1,649,420	2,030	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	169	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)	1,649,589	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,649,589	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	1,043,579,237	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	1,478,844,993	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)	97,688,768	532,954,524
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	97,688,768	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

NONE

Schedule BA - Part 3

NONE

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 - U.S. Governments									
36179W-DR-6	G2 MA7312 - RMBS		04/19/2021	MLPFS INC FIXED INCOME	XXX	8,781,310	8,455,000	11,743	1.A
36179W-G3-6	G2 MA7418 - RMBS		06/03/2021	Mizuho Securities	XXX	3,103,008	3,000,000	4,167	1.A
0599999 - Bonds - U.S. Governments						11,884,318	11,455,000	15,910	XXX
Bonds - U.S. States, Territories and Possessions									
70914P-W7-3	PENNSYLVANIA (COMMONWEALTH OF)		05/06/2021	Bank of America	XXX	1,000,000	1,000,000	0	1.D FE
1799999 - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3131Y0-SH-6	FH ZM5920 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	5,542,962	5,199,319	6,066	1.A
3132A5-H8-1	FH ZS4755 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	3,645,044	3,419,065	3,989	1.A
3132A5-HL-2	FH ZS4735 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	315,470	295,912	345	1.A
3132A5-JG-1	FH ZS4763 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	244,531	229,371	268	1.A
3132A5-JM-8	FH ZS4768 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	4,520,506	4,240,252	4,947	1.A
3132A5-JQ-9	FH ZS4771 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	21,859	20,504	24	1.A
3132AD-5L-8	FH ZT1751 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	528	496	1	1.A
3132DM-P9-0	FH SD0448 - RMBS		03/24/2021	DAIWA SECURITIES AMERICA INC	XXX	1,774,011	1,723,649	1,556	1.A
3132DM-UB-9	FH SD0578 - RMBS		06/02/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,580,064	2,486,435	2,245	1.A
3132VN-Z6-3	FH Q62564 - RMBS		04/29/2021	CHASE SECURITIES INC	XXX	8,077,266	7,570,958	8,833	1.A
31339S-6F-7	FH QA3570 - RMBS		03/24/2021	WELLS FARGO SECURITIES, LLC	XXX	2,757,509	2,673,138	2,413	1.A
3133AM-AE-6	FH QC2705 - RMBS		06/04/2021	PNC CAPITAL MARKETS LLC	XXX	3,258,575	3,072,769	3,329	1.A
3133D3-2T-1	FH QK0786 - RMBS		06/03/2021	MORGAN STANLEY AND CO INC	XXX	1,553,639	1,493,659	1,348	1.A
3133KL-J5-7	FH RA4784 - RMBS		05/25/2021	PIERPONT SECURITIES LLC	XXX	2,572,776	2,471,225	2,231	1.A
3137FP-J5-5	FHMS KJ26 A2 - CMBS		06/04/2021	GOLDMAN SACHS AND CO.	XXX	1,000,477	930,000	539	1.A
3138ET-YB-6	FN AL8805 - RMBS		06/07/2021	STONEX FINANCIAL INC.	XXX	4,140,816	3,836,309	4,849	1.A
3140GS-RX-2	FN BH4101 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	884,681	829,834	968	1.A
3140H6-B2-4	FN BJ4556 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	6,376,288	5,980,982	6,978	1.A
3140J9-GM-7	FN BM4703 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	16,485	15,463	18	1.A
3140JA-NZ-7	FN BM5807 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	578,815	542,930	633	1.A
3140JA-PG-7	FN BM5822 - RMBS		04/12/2021	CHASE SECURITIES INC	XXX	8,873,924	8,400,105	9,100	1.A
3140KL-HZ-8	FN BQ1147 - RMBS		05/20/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,497,314	2,411,408	2,177	1.A
3140KN-JC-3	FN BQ2958 - RMBS		05/20/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,467,082	2,381,497	2,150	1.A
3140L6-R7-1	FN BR7709 - RMBS		03/24/2021	CORTVIEW CAPITAL LLC	XXX	2,107,430	1,999,341	2,166	1.A
3140Q8-E3-5	FN CA1053 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	114,208	107,127	125	1.A
3140QK-QX-9	FN CB0469 - RMBS		06/04/2021	GOLDMAN SACHS AND CO.	XXX	3,131,637	2,982,068	2,692	1.A
3140X4-DF-0	FN FM1001 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	9,966,906	9,348,996	10,907	1.A
3140X4-Y8-3	FN FM1634 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	47,913	44,943	52	1.A
3140X5-CY-7	FN FM1886 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	10,865	10,191	12	1.A
3140X5-SU-8	FN FM2330 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	18,741	17,579	21	1.A
3140X6-UB-5	FN FM3277 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	857,396	804,240	938	1.A
3140X6-UC-3	FN FM3278 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	4,924	4,619	5	1.A
3140X7-VJ-5	FN FM4216 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	48,913	45,881	54	1.A
3140X9-WD-3	FN FM6043 - RMBS		04/13/2021	CREDIT SUISSE AG NEW YORK BRANCH	XXX	8,821,904	8,274,980	10,459	1.A
3140XA-JS-2	FN FM6572 - RMBS		03/23/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,635,624	2,495,634	2,704	1.A
31418C-S4-7	FN MA3238 - RMBS		04/19/2021	CREDIT SUISSE	XXX	8,312,836	7,788,340	9,086	1.A
31418C-U7-7	FN MA3305 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	6,503	6,100	7	1.A
31418C-XM-1	FN MA3383 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	27,805	26,081	30	1.A
575579-M2-0	MA BAY TRANSN AUTH MASS SALES TAX REV		04/09/2021	GOLDMAN SACHS AND CO.	XXX	1,200,000	1,200,000	0	1.D FE
606072-LG-9	MO HIGHER ED LN AUTH STUDENT LN REV		04/13/2021	Bank of America	XXX	3,500,000	3,500,000	0	1.B FE
70869P-MU-8	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		04/13/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	3,500,000	3,500,000	0	1.E FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						108,014,226	102,381,398	104,264	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
001055-AQ-5	AFLAC INC		05/26/2021	SUMRIDGE PARTNERS LLC	XXX	1,980,755	1,830,000	6,284	1.G FE
00176D-AQ-2	AMMC 13RR A1R - CDO		04/08/2021	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	1,770,000	1,770,000	0	1.A FE
00179D-AA-4	AMSR 21SFR1 A - CMBS		05/06/2021	DEUTSCHE BANK SECURITIES INC.	XXX	1,239,965	1,240,000	0	1.A FE
00287Y-BV-0	ABBVIE INC		05/17/2021	MARKETAXESS	XXX	1,122,090	1,045,000	15,242	2.B FE
00833M-AA-2	AFFRM 2021-A A - ABS		06/03/2021	GOLDMAN SACHS AND CO.	XXX	1,703,984	1,700,000	914	1.C FE
00913R-AD-8	AIR LIQUIDE FINANCE SA	C	04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,158,849	1,095,000	1,977	1.G FE
00914A-AM-4	AIR LEASE CORP		05/17/2021	CHASE SECURITIES INC	XXX	406,831	410,000	0	2.B FE
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES INC		05/25/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	922,177	825,000	3,658	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	C	05/10/2021	RBC CAPITAL MARKETS	XXX	1,000,000	1,000,000	0	2.B FE
025291-AB-1	ACAR 212 B - ABS		04/20/2021	WELLS FARGO SECURITIES, LLC	XXX	1,079,912	1,080,000	0	1.C FE
025816-BX-6	AMERICAN EXPRESS CO		04/29/2021	MLPFS INC FIXED INCOME	XXX	698,782	690,000	1,613	1.G FE
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		05/21/2021	Various	XXX	2,054,690	1,845,000	7,321	2.A FE
03040W-AS-4	AMERICAN WATER CAPITAL CORP		05/26/2021	WELLS FARGO SECURITIES, LLC	XXX	899,088	800,000	7,250	2.A FE
03237K-AB-0	AXIS 211 A2 - ABS		04/14/2021	BMO Capital Markets Corp.	XXX	1,214,875	1,215,000	0	1.A FE
03328Q-AY-7	ANCHC 6RR ARR - CDO	C	04/07/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,500,000	1,500,000	0	1.A FE
03464R-AA-1	AOMT 2020-1 A1 - RMBS		04/15/2021	CHASE SECURITIES INC	XXX	968,102	959,110	1,183	1.A FE
03464V-AA-2	AOMT 196 A1 - CMO/RMBS		03/26/2021	NOMURA SECURITIES INTL., FIXED I	XXX	0	0	0	1.A FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		05/19/2021	Various	XXX	1,029,779	930,000	10,177	2.B FE
037833-CJ-7	APPLE INC		05/18/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,184,790	1,070,000	10,057	1.B FE
04010L-BB-8	ARES CAPITAL CORP		06/03/2021	WELLS FARGO SECURITIES, LLC	XXX	930,643	935,000	0	2.C FE
04016D-AU-9	ARES 41RR BR - CDO	C	06/29/2021	RBC CAPITAL MARKETS	XXX	1,693,710	1,700,000	7,231	1.C FE
04623T-AA-3	MORGN 2 A - CDO		04/07/2021	GOLDMAN SACHS AND CO.	XXX	1,249,000	1,250,000	3,467	1.A FE
04685A-2L-4	ATHENE GLOBAL FUNDING		05/27/2021	US BANKCORP INVESTMENTS INC	XXX	1,898,708	1,815,000	17,268	1.F FE
04966H-AA-4	ATRM XIII A1 - CDO	C	04/07/2021	R. BAIRD	XXX	1,000,510	1,000,000	2,873	1.A FE
05348E-BG-3	AVALONBAY COMMUNITIES INC		04/13/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,052,626	1,055,000	2,966	1.G FE
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		06/03/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,749,360	1,580,000	29,063	2.B FE
05531G-AB-7	TRUIST FINANCIAL CORP		04/13/2021	GOLDMAN SACHS AND CO.	XXX	1,052,330	940,000	2,631	1.G FE
05548W-AA-5	BBCMS 2018-TALL A - CMBS		04/07/2021	BETZOLD BERG & NUSSBAUM INC.	XXX	1,744,531	1,750,000	1,006	1.A FE
05583J-AH-5	BPCE SA	C	05/27/2021	Various	XXX	2,047,351	2,035,000	3,122	1.G FE
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST - CMBS		04/08/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,750,000	1,750,000	0	1.A FE
05606G-AA-9	BX 21VIEW A - CMBS		06/04/2021	Morgan Stanley	XXX	700,000	700,000	0	1.A FE
05608K-AA-8	BX 21VINO A - CMBS		05/03/2021	WELLS FARGO SECURITIES, LLC	XXX	668,424	670,000	0	1.A FE
05682Q-AG-1	BCC 2017-1 B - CDO	C	04/22/2021	Mizuho Securities	XXX	1,301,300	1,300,000	431	1.C FE
05682Q-AU-0	BCC 2017-1 BR - CDO	C	05/06/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,300,000	1,300,000	0	1.C FE
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		04/01/2021	GOLDMAN SACHS AND CO.	XXX	1,061,064	920,000	17,770	1.G FE
06051G-GC-7	BANK OF AMERICA CORP		04/01/2021	Cowen For Partnerships Step Out	XXX	1,053,136	945,000	14,384	2.A FE
06051G-GL-7	BANK OF AMERICA CORP		05/12/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,581,413	1,435,000	2,954	1.G FE
06051G-JV-2	BANK OF AMERICA CORP		04/16/2021	MLPFS INC FIXED INCOME	XXX	2,000,000	2,000,000	0	1.F FE
06406R-AD-9	BANK OF NEW YORK MELLON CORP		04/07/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,162,014	1,060,000	13,684	1.F FE
06406R-AU-1	BANK OF NEW YORK MELLON CORP		04/19/2021	CHASE SECURITIES INC	XXX	1,994,740	2,000,000	0	1.E FE
06406Y-AA-0	BANK OF NEW YORK MELLON CORP		04/13/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,057,924	975,000	4,648	1.F FE
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		04/06/2021	MLPFS INC FIXED INCOME	XXX	1,029,180	1,000,000	506	1.A FE
075887-BW-8	BECTON DICKINSON AND CO		05/21/2021	MILLENNIUM ADVISORS LLC	XXX	579,977	520,000	9,032	2.C FE
08861Y-AA-4	BHG SECURITIZATION TRUST 2021-A - ABS		04/23/2021	CREDIT SUISSE	XXX	119,996	120,000	0	1.C FE
092113-AT-6	BLACK HILLS CORP		04/01/2021	MORGAN STANLEY AND CO INC	XXX	1,066,148	1,070,000	8,248	2.A FE
09659W-2N-3	BNP PARIBAS SA	C	05/27/2021	MORGAN STANLEY AND CO INC	XXX	1,903,979	1,925,000	9,763	1.G FE
09659W-2P-8	BNP PARIBAS SA	C	04/12/2021	BNP PARIBAS SECURITIES BOND	XXX	1,050,000	1,050,000	0	1.G FE
09857L-AR-9	BOOKING HOLDINGS INC		04/01/2021	FTN Financial	XXX	1,059,972	905,000	20,114	1.G FE
10112R-BA-1	BOSTON PROPERTIES LP		04/01/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,055,943	925,000	14,453	2.A FE
10112R-BB-9	BOSTON PROPERTIES LP		05/21/2021	Various	XXX	1,998,293	1,870,000	22,230	2.A FE
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC		04/21/2021	MORGAN STANLEY AND CO INC	XXX	1,297,836	1,200,000	17,570	1.F FE
10373Q-BK-5	BP CAPITAL MARKETS AMERICA INC		05/18/2021	MARKETAXESS	XXX	996,426	900,000	3,897	1.F FE
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		04/06/2021	CHASE SECURITIES INC	XXX	998,350	1,000,000	0	1.G FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO		05/17/2021	MORGAN STANLEY AND CO INC	XXX	955,486	870,000	11,909	1.F FE
120568-BB-5	BUNGE LIMITED FINANCE CORP		05/26/2021	MARKETAXESS	XXX	2,016,026	1,985,000	9,078	2.C FE
12550Y-AC-8	CIFC 2017-II A - CDO		04/08/2021	NOMURA SECURITIES INTL., FIXED I	XXX	1,165,699	1,165,000	3,885	1.A FE
12551R-AA-6	CIFC 2018-I A - CDO	C	04/05/2021	MLPFS INC FIXED INCOME	XXX	408,877	409,000	1,084	1.A FE
125523-AC-4	CIGNA CORP		04/29/2021	WELLS FARGO SECURITIES, LLC	XXX	704,064	695,000	373	2.A FE
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		05/17/2021	WELLS FARGO SECURITIES, LLC	XXX	436,515	440,000	0	2.C FE
126408-HE-6	CSX CORP		04/21/2021	DEUTSCHE BANK SECURITIES INC.	XXX	1,054,063	990,000	12,298	2.A FE
12656Q-AB-0	CPS 21B B - ABS		04/23/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,629,919	1,630,000	0	1.C FE
126650-CX-6	CVS HEALTH CORP		05/17/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,142,010	1,000,000	6,450	2.B FE
133131-AZ-5	CAMDEN PROPERTY TRUST		04/01/2021	MLPFS INC FIXED INCOME	XXX	1,059,245	1,025,000	11,241	1.G FE
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	C	04/01/2021	US BANKCORP INVESTMENTS INC	XXX	1,061,745	945,000	13,125	2.A FE
14040H-CE-3	CAPITAL ONE FINANCIAL CORP		05/19/2021	MILLENNIUM ADVISORS LLC	XXX	1,082,270	975,000	989	2.A FE
14369G-AA-8	CNART 211 A - ABS		04/09/2021	Various	XXX	2,000,710	2,000,000	588	1.C FE
14913R-2L-0	CATERPILLAR FINANCIAL SERVICES CORP		05/10/2021	CHASE SECURITIES INC	XXX	1,997,320	2,000,000	0	1.F FE
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	Mizuho Securities	XXX	239,441	240,000	0	2.B FE
172967-KU-4	CITIGROUP INC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,057,730	950,000	7,729	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
172967-LP-4	CITIGROUP INC		05/17/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,662,769	1,505,000	17,634	2.A FE
172967-MW-8	CITIGROUP INC		04/27/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	3,000,000	3,000,000	0	2.A FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC		05/25/2021	MILLENNIUM ADVISORS LLC	XXX	872,629	815,000	7,743	2.A FE
19425A-AA-2	CASL 21B A1 - ABS		06/23/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	190,000	190,000	0	1.A FE
20030N-BW-0	COMCAST CORP		04/21/2021	BNP PARIBAS SECURITIES BOND	XXX	1,761,329	1,680,000	10,747	1.G FE
20030N-DK-4	COMCAST CORP		05/17/2021	MLPFS INC FIXED INCOME	XXX	1,224,574	1,110,000	4,884	1.G FE
20048J-AA-8	COMM 18HOME A - CMBS/CMO		06/03/2021	MORGAN STANLEY AND CO INC	XXX	770,000	700,000	445	1.A FE
20268J-AA-1	COMMONSPIRIT HEALTH		04/29/2021	CHASE SECURITIES INC	XXX	529,790	500,000	1,227	2.A FE
20268J-AE-3	COMMONSPIRIT HEALTH		04/16/2021	GOLDMAN SACHS AND CO.	XXX	3,491,918	3,450,000	2,817	2.A FE
205887-CB-6	CONAGRA BRANDS INC		06/21/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	939,114	825,000	5,482	2.C FE
21036P-AY-4	CONSTELLATION BRANDS INC		05/21/2021	GOLDMAN SACHS AND CO.	XXX	896,965	815,000	8,150	2.B FE
21873L-AA-1	CAFL 211 A - CMBS		04/21/2021	WELLS FARGO SECURITIES, LLC	XXX	1,054,953	1,055,000	1,287	1.A FE
22160K-AN-5	COSTCO WHOLESALE CORP		05/24/2021	MORGAN STANLEY AND CO INC	XXX	869,948	865,000	5,154	1.E FE
224044-CN-5	COX COMMUNICATIONS INC		05/18/2021	WELLS FARGO SECURITIES, LLC	XXX	498,070	500,000	0	2.B FE
23345E-AC-9	DTAOT 212 B - ABS		04/13/2021	DEUTSCHE BANK SECURITIES INC.	XXX	779,942	780,000	0	1.C FE
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC		05/27/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,898,046	1,765,000	19,121	2.A FE
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC		04/21/2021	DEUTSCHE BANK SECURITIES INC.	XXX	1,055,654	1,055,000	2,167	2.A FE
25273C-AA-8	DROT 211 A - RMBS		05/13/2021	CREDIT SUISSE	XXX	1,029,357	1,026,000	635	1.A FE
260543-CX-9	DOW CHEMICAL CO		04/21/2021	CHASE SECURITIES INC	XXX	1,056,488	955,000	15,194	2.B FE
262108-AE-3	DRIVE 2021-1 C - ABS		04/13/2021	DEUTSCHE BANK SECURITIES INC.	XXX	719,878	720,000	0	1.F FE
26210Y-AA-4	DROP 21FILE A - CMBS		04/21/2021	GOLDMAN	XXX	700,000	700,000	0	1.A FE
26244Q-AN-3	DRSLF 49 AR - CDO		03/29/2021	SG AMERICAS SECURITIES, LLC	XXX	1,000,000	1,000,000	0	1.A FE
26245R-AE-0	DRSLF 58 B - CDO		06/22/2021	MORGAN STANLEY AND CO INC	XXX	349,545	350,000	1,084	1.C FE
26251Y-AE-6	DRSLF 54 B - CDO	C	04/30/2021	CREDIT SUISSE	XXX	1,000,200	1,000,000	746	1.C FE
26444H-AC-5	DUKE ENERGY FLORIDA LLC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,748,592	1,600,000	13,938	1.F FE
26444H-AE-1	DUKE ENERGY FLORIDA LLC		04/07/2021	MORGAN STANLEY AND CO INC	XXX	2,014,272	1,800,000	15,960	1.F FE
278642-AX-1	EBAY INC		05/03/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	294,617	295,000	0	2.A FE
278865-BE-9	ECOLAB INC		04/01/2021	GOLDMAN SACHS AND CO.	XXX	1,056,933	880,000	1,408	2.A FE
29001L-AL-5	ELMW2 II AR - CDO	C	03/26/2021	CHASE SECURITIES INC	XXX	2,600,000	2,600,000	0	1.A FE
29250N-AR-6	ENBRIDGE INC	C	05/24/2021	Various	XXX	2,286,369	2,070,000	27,870	2.B FE
29253E-AD-4	ENCINA EQUIPMENT FINANCE LLC		05/19/2021	BANK OF AMERICA MERRILL LYNCH	XXX	799,979	800,000	0	1.F FE
29444U-BR-6	EQUINIX INC		05/24/2021	Various	XXX	2,694,083	2,705,000	470	2.B FE
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		04/05/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	3,500,000	3,500,000	0	1.F FE
30165X-AD-7	EART 2021-2 B - ABS		05/25/2021	DEUTSCHE BANK SECURITIES INC.	XXX	789,980	790,000	0	1.C FE
30231G-BN-1	EXXON MOBIL CORP		04/26/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,055,402	1,025,000	966	1.D FE
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES		05/25/2021	Various	XXX	1,885,872	1,900,000	4,002	2.B FE
337738-AU-2	FISERV INC		05/19/2021	Various	XXX	2,616,946	2,420,000	32,309	2.B FE
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,062,338	1,065,000	7,167	2.B FE
35635C-AA-0	FREED 212 A - ABS		05/06/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	614,972	615,000	0	1.B FE
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE		05/12/2021	CHASE SECURITIES INC	XXX	532,539	535,000	0	2.C FE
36166N-AJ-2	GE CAPITAL FUNDING LLC		05/19/2021	JEFFERIES	XXX	990,138	870,000	638	2.A FE
36261X-AC-9	GCAR 212 B - ABS		06/08/2021	WELLS FARGO SECURITIES, LLC	XXX	584,991	585,000	0	1.C FE
363576-AA-7	ARTHUR J GALLAGHER & CO		05/13/2021	MLPFS INC FIXED INCOME	XXX	437,298	440,000	0	2.B FE
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		04/05/2021	CHASE SECURITIES INC	XXX	185,520	182,722	91	1.A FE
369550-BN-7	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES, LLC	XXX	439,309	440,000	0	1.G FE
370334-CC-6	GENERAL MILLS INC		04/28/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,053,065	1,035,000	379	2.B FE
37045X-DK-9	GENERAL MOTORS FINANCIAL COMPANY INC		06/21/2021	MORGAN STANLEY AND CO INC	XXX	4,276,694	4,300,000	2,329	2.C FE
37331N-AN-1	GEORGIA-PACIFIC LLC		04/21/2021	MORGAN STANLEY AND CO INC	XXX	1,159,013	1,185,000	4,816	1.G FE
375415-AA-4	GILBT 1 A - CDO	C	04/06/2021	MLPFS INC FIXED INCOME	XXX	1,000,600	1,000,000	3,300	1.A FE
375558-BF-9	GILEAD SCIENCES INC		05/19/2021	Various	XXX	2,005,532	1,815,000	12,714	2.A FE
378272-BD-9	GLENCORE FUNDING LLC		04/21/2021	Mizuho Securities	XXX	1,298,635	1,300,000	0	2.A FE
38141G-WZ-3	GOLDMAN SACHS GROUP INC		05/17/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,588,538	1,400,000	2,956	2.A FE
38143Y-AC-7	GOLDMAN SACHS GROUP INC		04/13/2021	GOLDMAN SACHS AND CO.	XXX	1,053,160	770,000	22,625	2.B FE
38178H-AA-6	GCPAF 211 A2 - CMO/RMBS	C	03/19/2021	MITSUBISHI UFJ SECURITIES	XXX	725,000	725,000	0	1.F FE
402562-AC-6	GSM 4 A2 - CDO		04/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,750,000	1,750,000	0	1.C FE
404280-BT-5	HSBC HOLDINGS PLC	C	04/13/2021	GOLDMAN SACHS AND CO.	XXX	1,053,402	930,000	13,734	1.F FE
404280-BX-6	HSBC HOLDINGS PLC	C	04/21/2021	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	700,333	630,000	3,080	1.F FE
404280-CL-1	HSBC HOLDINGS PLC	C	05/18/2021	GOLDMAN SACHS AND CO.	XXX	1,322,060	1,330,000	4,313	1.F FE
40441L-AA-4	HGI CRE CLO 2021-FL1, LTD. - CDO		05/06/2021	GOLDMAN SACHS AND CO.	XXX	1,500,000	1,500,000	0	1.A FE
437076-CA-8	HOME DEPOT INC		05/19/2021	Various	XXX	1,032,300	970,000	2,334	1.F FE
44891A-BX-4	HYUNDAI CAPITAL AMERICA		06/10/2021	CREDIT AGRICOLE SECURITIES (USA), INC.	XXX	979,001	985,000	0	2.A FE

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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
456837-AX-1	ING GROEP NV	C	04/28/2021	JEFFERIES	XXX	704,781	700,000	575	1.G FE
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		06/03/2021	MORGAN STANLEY AND CO INC	XXX	1,808,920	1,815,000	4,093	2.B FE
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS		05/24/2021	CHASE SECURITIES INC	XXX	508,359	500,000	903	1.A FE
46625H-QW-3	JPMORGAN CHASE & CO		04/21/2021	SUMRIDGE PARTNERS LLC	XXX	708,214	650,000	1,311	1.F FE
466330-AA-5	J.P. MORGAN CHASE COMMERCIAL MORTGAGE		04/01/2021	CHASE SECURITIES INC	XXX	360,000	360,000	0	1.A FE
46647P-BP-0	JPMORGAN CHASE & CO		04/01/2021	MORGAN STANLEY AND CO INC	XXX	1,059,180	1,030,000	12,094	1.G FE
46650H-AC-2	JPMMT 2019-1 A3 - CMO/RMBS		04/16/2021	CHASE SECURITIES INC	XXX	206,315	203,016	429	1.A FE
46650P-AC-4	JPMMT 2019-LTV1 A3 - CMO/RMBS		04/19/2021	JANNEY MONTGOMERY SCOTT INC	XXX	175,967	174,603	388	1.A FE
47047J-AC-8	JTWN 12 A2 - CDO		04/26/2021	GOLDMAN SACHS AND CO.	XXX	1,751,750	1,750,000	909	1.C FE
48661W-AL-2	KAYNE 3R BR - CDO		05/07/2021	CHASE SECURITIES INC	XXX	1,500,000	1,500,000	4,788	1.B FE
49271V-AF-7	KEURIG DR PEPPER INC		05/21/2021	MILLENNIUM ADVISORS LLC	XXX	581,690	500,000	0	2.B FE
501044-DE-8	KROGER CO		05/24/2021	Various	XXX	2,014,100	1,890,000	3,299	2.A FE
50203J-AA-6	LMNT 2021-FL1 A - CMBS		05/26/2021	WELLS FARGO SECURITIES, LLC	XXX	1,580,000	1,580,000	0	1.A FE
50210L-AA-2	LMREC 21CRE4 A - CMBS		05/07/2021	WELLS FARGO SECURITIES, LLC	XXX	1,045,000	1,045,000	0	1.A FE
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		04/27/2021	CHASE SECURITIES INC	XXX	1,057,520	1,060,000	1,031	2.B FE
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		05/12/2021	MLPFS INC FIXED INCOME	XXX	344,769	345,000	0	2.B FE
521865-AY-1	LEAR CORP		04/13/2021	US BANKCORP INVESTMENTS INC	XXX	1,055,050	960,000	3,040	2.C FE
52532X-AC-9	LEIDOS INC		05/27/2021	GOLDMAN SACHS AND CO.	XXX	1,952,138	1,790,000	2,884	2.C FE
52607M-AA-7	LENDMARK FUNDING TRUST 2021-1 - ABS		05/20/2021	BMO Capital Markets Corp.	XXX	1,001,587	1,000,000	0	1.C FE
53227J-AA-2	LIFE STORAGE LP		06/03/2021	WELLS FARGO SECURITIES, LLC	XXX	1,831,812	1,634,000	30,252	2.B FE
55283F-AA-6	MFRA 21NQM1 A1 - RMBS		04/09/2021	CREDIT SUISSE	XXX	761,483	761,484	1,024	1.A FE
55293A-AG-2	MHC 21MHC2 B - CMBS		05/14/2021	Morgan Stanley	XXX	750,000	750,000	0	1.D FE
55316V-AA-2	MHC 21MHC A - CMBS		04/06/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,456,474	1,460,000	0	1.A FE
55316V-AC-8	MHC 21MHC B - CMBS		04/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	698,322	700,000	0	1.D FE
55336V-AR-1	MPLX LP		05/06/2021	FIFTH THIRD SECURITIES, INC	XXX	821,526	740,000	4,522	2.B FE
55389T-AA-9	MVWOT 211W A - RMBS		05/10/2021	MLPFS INC FIXED INCOME	XXX	499,865	500,000	0	1.A FE
55607P-AF-2	MACQUARIE GROUP LTD	C	06/15/2021	CHASE SECURITIES INC	XXX	1,500,000	1,500,000	0	1.G FE
55820T-AJ-7	MDPK 23R AR - CDO	C	06/04/2021	MORGAN STANLEY AND CO INC	XXX	2,500,000	2,500,000	0	1.A FE
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		04/13/2021	WELLS FARGO SECURITIES, LLC	XXX	1,206,010	1,085,000	3,504	2.A FE
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,057,822	915,000	2,335	2.A FE
574599-BS-4	MASCO CORP		06/03/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	874,323	900,000	3,488	2.B FE
57629W-DC-1	MASSMUTUAL GLOBAL FUNDING LLC		04/08/2021	CHASE SECURITIES INC	XXX	3,500,000	3,500,000	0	1.B FE
57636Q-AR-5	MASTERCARD INC		05/24/2021	MARKETAXESS	XXX	2,254,760	2,035,000	11,193	1.E FE
58013M-EY-6	MCDONALD'S CORP		05/21/2021	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	2,482,236	2,235,000	26,416	2.A FE
58940B-AA-4	MFCC 2021-1 A - ABS		06/04/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,255,322	1,250,000	963	1.E FE
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		05/25/2021	MLPFS INC FIXED INCOME	XXX	895,683	805,000	12,266	1.D FE
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,062,262	995,000	9,189	1.D FE
59523U-AS-6	MID-AMERICA APARTMENTS LP		04/13/2021	Various	XXX	2,153,964	2,310,000	6,434	2.A FE
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/21/2021	MILLENNIUM ADVISORS LLC	XXX	670,344	600,000	3,337	1.G FE
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/18/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,137,624	1,010,000	8,668	1.G FE
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/01/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,056,723	965,000	2,908	1.G FE
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	C	05/19/2021	Mizuho Securities	XXX	768,117	700,000	2,637	1.G FE
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC	C	04/21/2021	CREDIT SUISSE	XXX	1,164,409	1,125,000	10,295	1.G FE
617446-8V-4	MORGAN STANLEY		06/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	910,108	925,000	329	1.F FE
61744Y-AP-3	MORGAN STANLEY		05/13/2021	MORGAN STANLEY AND CO INC	XXX	923,243	835,000	9,886	1.G FE
61761J-ZN-2	MORGAN STANLEY		04/01/2021	MILLENNIUM ADVISORS LLC	XXX	1,053,987	950,000	16,990	2.A FE
61772B-AB-9	MORGAN STANLEY		04/19/2021	MORGAN STANLEY AND CO INC	XXX	1,240,000	1,240,000	0	1.F FE
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	MLPFS INC FIXED INCOME	XXX	655,000	655,000	0	2.C FE
62928C-AA-0	NGPL PIPECO LLC		05/03/2021	WELLS FARGO SECURITIES, LLC	XXX	194,854	195,000	0	2.C FE
63941F-AC-0	NAVSL 2020-A A2B - ABS		04/16/2021	GOLDMAN SACHS AND CO.	XXX	1,765,313	1,750,000	247	1.A FE
63942C-AA-0	NAVSL 2021-D A - ABS		05/14/2021	CREDIT SUISSE	XXX	1,260,000	1,260,000	0	1.A FE
64034Q-AA-6	NSLT 21B AFL - ABS		06/25/2021	MLPFS INC FIXED INCOME	XXX	1,620,000	1,620,000	0	1.A FE
64035D-AA-4	NSLT 21A A1A - ABS		05/13/2021	MLPFS INC FIXED INCOME	XXX	989,037	990,000	0	1.A FE
64130T-BC-8	NEUB 20RR BRR - CDO		04/30/2021	MORGAN STANLEY AND CO INC	XXX	750,000	750,000	0	1.C FE
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/02/2021	CREDIT SUISSE	XXX	404,761	405,000	0	2.A FE
654106-AJ-2	NIKE INC		05/25/2021	MLPFS INC FIXED INCOME	XXX	2,125,992	1,965,000	9,006	1.E FE
666807-BN-1	NORTHROP GRUMMAN CORP		04/06/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,266,521	1,175,000	8,804	2.B FE
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING		05/24/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	499,540	500,000	0	1.A FE
67066G-AM-6	NVIDIA CORP		06/14/2021	MORGAN STANLEY AND CO INC	XXX	2,267,788	2,275,000	0	1.G FE
67079B-AB-6	NUTRITION & BIOSCIENCES INC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,054,859	1,060,000	797	2.B FE
671078-AN-3	OCP 2018R AR - CDO	C	06/10/2021	MLPFS INC FIXED INCOME	XXX	750,570	750,000	1,016	1.A 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
67108F-AN-6	OZLMF IV A1R - CDO		04/05/2021	NOMURA SECURITIES INTL., FIXED I	XXX	882,433	883,051	2,709	1.A FE
675711-AA-3	OCT33 33 A1 - CDO	C	04/06/2021	MLPFS INC FIXED INCOME	XXX	1,250,688	1,250,000	3,830	1.A FE
67571A-AA-3	OCTL 211 A - ABS		04/27/2021	CREDIT SUISSE	XXX	814,925	815,000	0	1.C FE
67591V-AE-5	OCT37 37 A2 - CDO		04/30/2021	CREDIT SUISSE	XXX	1,150,230	1,150,000	449	1.C FE
681919-BD-7	OMNICOM GROUP INC		05/05/2021	Various	XXX	1,195,565	1,195,000	289	2.A FE
68269M-AA-2	OMFIT 211 A1 - ABS		05/17/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	2,304,393	2,305,000	0	1.A FE
68377G-AA-4	OPTN 21B A - ABS		04/28/2021	JEFFERIES	XXX	399,959	400,000	0	1.D FE
68377G-AB-2	OPTN 21B B - ABS		04/28/2021	JEFFERIES	XXX	99,971	100,000	0	1.G FE
68389X-BU-8	ORACLE CORP		05/18/2021	US BANKCORP INVESTMENTS INC	XXX	837,700	790,000	3,011	2.A FE
68389X-CC-7	ORACLE CORP		05/04/2021	Various	XXX	3,373,243	3,345,000	2,409	2.A FE
68902V-AJ-6	OTIS WORLDWIDE CORP		05/26/2021	MILLENNIUM ADVISORS LLC	XXX	921,391	885,000	2,988	2.B FE
69121K-AF-1	OWL ROCK CAPITAL CORP		04/19/2021	MLPFS INC FIXED INCOME	XXX	1,985,740	2,000,000	0	2.C FE
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC		04/07/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,125,966	1,035,000	12,679	1.G FE
693506-BU-0	PPG INDUSTRIES INC		04/21/2021	CHASE SECURITIES INC	XXX	1,161,564	1,170,000	1,911	1.G FE
69352P-AQ-6	PPL CAPITAL FUNDING INC		05/26/2021	GOLDMAN SACHS AND CO.	XXX	909,544	800,000	3,942	2.A FE
69371R-R3-2	PACCAR FINANCIAL CORP		05/04/2021	CHASE SECURITIES INC	XXX	639,565	640,000	0	1.E FE
694308-JW-8	PACIFIC GAS AND ELECTRIC CO		06/01/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	189,067	190,000	0	2.C FE
6944PL-2E-8	PACIFIC LIFE GLOBAL FUNDING II		04/07/2021	CHASE SECURITIES INC	XXX	3,498,145	3,500,000	0	1.D FE
70462G-AB-4	PEACEHEALTH		04/16/2021	GOLDMAN SACHS AND CO.	XXX	3,473,322	3,450,000	20,424	1.F FE
709599-BM-5	PENSKE TRUCK LEASING CO LP		04/06/2021	WELLS FARGO SECURITIES, LLC	XXX	1,284,730	1,285,000	0	2.B FE
723787-AT-4	PIONEER NATURAL RESOURCES CO		04/21/2021	MORGAN STANLEY AND CO INC	XXX	1,053,285	1,065,000	2,796	2.B FE
74256L-EM-7	PRINCIPAL LIFE GLOBAL FUNDING II		04/05/2021	CREDIT SUISSE	XXX	3,500,000	3,500,000	0	1.E FE
74333D-AA-2	PROG 21SFR2 A - RMBS		03/23/2021	RBC CAPITAL MARKETS	XXX	2,249,967	2,250,000	0	1.A FE
74340X-BM-2	PROLOGIS LP		04/13/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,059,442	1,055,000	0	1.G FE
744560-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO		05/07/2021	SCOTIA CAPITAL (USA) INC.	XXX	1,399,840	1,285,000	18,847	1.F FE
74615J-AB-6	PURCHASING POWER FUNDING		04/07/2021	PERSHING LLC	XXX	699,961	700,000	0	1.F FE
747525-AS-2	QUALCOMM INC		04/28/2021	MILLENNIUM ADVISORS LLC	XXX	1,051,627	1,040,000	0	1.G FE
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP		05/19/2021	WELLS FARGO SECURITIES, LLC	XXX	976,651	885,000	5,679	2.A FE
756109-AZ-7	REALTY INCOME CORP		04/21/2021	MILLENNIUM ADVISORS LLC	XXX	1,163,225	1,195,000	946	1.G FE
75884R-AV-5	REGENCY CENTERS LP		04/08/2021	WELLS FARGO SECURITIES, LLC	XXX	1,044,556	957,000	6,795	2.A FE
760759-AR-1	REPUBLIC SERVICES INC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,054,333	980,000	8,842	2.B FE
776743-AF-3	ROPER TECHNOLOGIES INC		05/24/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	929,287	815,000	6,751	2.A FE
78016E-ZQ-3	ROYAL BANK OF CANADA	C	04/22/2021	RBC CAPITAL MARKETS	XXX	3,492,895	3,500,000	0	1.F FE
78200J-AA-0	RUSH SYSTEM FOR HEALTH		04/19/2021	GOLDMAN SACHS AND CO.	XXX	3,393,870	3,000,000	50,986	1.E FE
78355H-KL-2	RYDER SYSTEM INC		05/25/2021	MORGAN STANLEY AND CO INC	XXX	2,041,446	1,890,000	13,222	2.B FE
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	C	06/08/2021	CHASE SECURITIES INC	XXX	499,970	500,000	0	1.G FE
78448W-AC-9	SMB 2017-A A2B - ABS		04/15/2021	Not Available	XXX	1,696,868	1,685,151	190	1.A FE
78449D-AA-4	SMB 20PTB A1 - ABS		04/15/2021	GOLDMAN SACHS AND CO.	XXX	236,921	236,939	67	1.A FE
78449R-AA-3	SLG 210VA A - CMBS		06/15/2021	WELLS FARGO SECURITIES, LLC	XXX	1,194,799	1,160,000	1,916	1.A FE
78486Q-AH-4	SVB FINANCIAL GROUP		05/06/2021	MLPFS INC FIXED INCOME	XXX	1,078,736	1,080,000	0	2.B FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,052,579	915,000	4,829	2.C FE
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		06/11/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,424,191	1,335,000	2,781	1.F FE
808513-BR-5	CHARLES SCHWAB CORP		06/07/2021	Various	XXX	2,893,564	2,895,000	743	1.F FE
81762P-AE-2	SERVICENOW INC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,055,496	1,160,000	1,579	2.A FE
822582-CA-8	SHELL INTERNATIONAL FINANCE BV	C	04/29/2021	DAIWA SECURITIES AMERICA INC	XXX	1,752,137	1,740,000	2,195	1.D FE
827551-AL-6	SLVER 1407R AR - CDO		06/23/2021	R. BAIRD	XXX	550,413	550,000	1,440	1.A FE
83192C-AC-1	SMB 2019-B A2B - ABS		04/15/2021	GOLDMAN SACHS AND CO.	XXX	1,523,434	1,507,884	187	1.A FE
83208A-AD-5	SMB 21C A2 - ABS		05/25/2021	CREDIT SUISSE	XXX	620,000	620,000	0	1.A FE
842400-GV-9	SOUTHERN CALIFORNIA EDISON CO		04/27/2021	MORGAN STANLEY AND CO INC	XXX	1,160,617	1,170,000	3,432	1.G FE
842400-HD-8	SOUTHERN CALIFORNIA EDISON CO		06/09/2021	CREDIT SUISSE	XXX	323,807	325,000	0	1.G FE
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP		04/21/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,583,293	1,685,000	8,027	2.A FE
84346L-AC-4	SOUTHERN NATURAL GAS COMPANY LLC		04/22/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	3,499,440	3,500,000	0	2.A FE
857477-AW-3	STATE STREET CORP		06/07/2021	GOLDMAN SACHS AND CO.	XXX	720,880	670,000	986	1.E FE
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C	04/06/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,143,196	1,940,000	5,914	1.G FE
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C	04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,054,778	925,000	18,809	1.G FE
86787E-AY-3	TRUIST BANK		04/06/2021	FIFTH THIRD SECURITIES, INC	XXX	1,508,559	1,410,000	9,536	1.F FE
86944B-AF-0	SUTTER HEALTH		04/16/2021	GOLDMAN SACHS AND CO.	XXX	3,464,628	3,450,000	8,229	1.E FE
87165B-AM-5	SYNCHRONY FINANCIAL		04/07/2021	MORGAN STANLEY AND CO INC	XXX	1,040,045	960,000	13,483	2.C FE
87264A-BC-8	T-MOBILE USA INC		05/19/2021	BNP PARIBAS SECURITIES BOND	XXX	1,067,320	970,000	3,638	2.C FE
87303T-AA-5	TTAN 2021-MHC - CMBS		04/29/2021	CHASE SECURITIES INC	XXX	200,000	200,000	0	1.A FE
883556-BR-2	THERMO FISHER SCIENTIFIC INC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,052,357	975,000	2,716	2.A 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
88579Y-BE-0	3M CO		04/29/2021	Mizuho Securities	XXX	1,056,288	1,050,000	1,094	1.E FE
89152U-AH-5	TOTAL CAPITAL SA	C	04/26/2021	MORGAN STANLEY AND CO INC	XXX	1,054,406	930,000	1,705	1.E FE
89236T-JF-3	TOYOTA MOTOR CREDIT CORP		04/06/2021	Mizuho Securities	XXX	1,749,423	1,750,000	0	1.E FE
902613-AA-6	UBS GROUP AG	C	04/01/2021	MORGAN STANLEY AND CO INC	XXX	1,052,620	1,000,000	4,602	1.G FE
90265E-AL-4	UDR INC		05/27/2021	US BANKCORP INVESTMENTS INC	XXX	1,907,859	1,775,000	13,091	2.A FE
90351D-AF-4	UBS GROUP AG	C	06/03/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	865,649	770,000	4,588	1.G FE
91159H-HN-3	U.S. BANCORP		04/07/2021	US BANKCORP INVESTMENTS INC	XXX	1,198,391	1,140,000	5,791	1.E FE
91324P-CW-0	UNITEDHEALTH GROUP INC		06/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	3,043,537	2,740,000	41,488	1.F FE
92343V-ER-1	VERIZON COMMUNICATIONS INC		05/17/2021	Various	XXX	1,234,534	1,075,000	7,305	2.A FE
92343V-GG-3	VERIZON COMMUNICATIONS INC		04/05/2021	MORGAN STANLEY AND CO INC	XXX	3,483,028	3,480,000	2,103	2.A FE
92512B-AA-1	VEROS 211 A - ABS		05/17/2021	DEUTSCHE BANK SECURITIES INC.	XXX	699,999	700,000	0	1.E FE
92538F-AA-2	VERUS 212 A1 - CMO/RMBS		04/13/2021	CREDIT SUISSE	XXX	693,955	693,966	378	1.A FE
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO		04/21/2021	MILLENNIUM ADVISORS LLC	XXX	1,618,815	1,500,000	19,421	2.A FE
92913U-AN-6	VOYA 2015-3 A1R - CDO		04/06/2021	MLPFS INC FIXED INCOME	XXX	1,000,400	1,000,000	3,064	1.A FE
92916M-AA-9	VOYA 2017-1 A1 - CDO	C	04/08/2021	Not Available	XXX	1,000,700	1,000,000	3,397	1.A FE
92916M-AF-8	VOYA CLO 2017-1 LTD - CDO	C	04/30/2021	BK OF NY MELLON NATIXIS SEC NA	XXX	1,000,000	1,000,000	0	1.A FE
92936U-AE-9	WP CAREY INC		06/08/2021	MILLENNIUM ADVISORS LLC	XXX	1,029,092	910,000	7,413	2.B FE
92940P-AE-4	WRKCO INC		05/24/2021	Various	XXX	2,124,570	1,900,000	31,268	2.B FE
94106L-BE-8	WASTE MANAGEMENT INC		05/24/2021	US BANKCORP INVESTMENTS INC	XXX	863,794	790,000	760	2.A FE
94106L-BQ-1	WASTE MANAGEMENT INC		04/28/2021	GOLDMAN SACHS AND CO.	XXX	174,986	175,000	0	2.A FE
94974B-FY-1	WELLS FARGO & CO		04/21/2021	SUMRIDGE PARTNERS LLC	XXX	693,055	620,000	9,886	2.B FE
94974B-GL-8	WELLS FARGO & CO		04/01/2021	MILLENNIUM ADVISORS LLC	XXX	1,055,243	930,000	8,220	2.B FE
95000U-2S-1	WELLS FARGO & CO		05/18/2021	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	1,501,809	1,450,000	16,193	1.F FE
95040Q-AN-4	WELLTOWER INC		06/23/2021	WELLS FARGO SECURITIES, LLC	XXX	344,017	345,000	0	2.A FE
963320-AY-2	WHIRLPOOL CORP		04/26/2021	WELLS FARGO SECURITIES, LLC	XXX	349,377	350,000	0	2.B FE
96949L-AB-1	WILLIAMS COMPANIES INC		04/21/2021	Bond Desk Trading	XXX	1,051,821	950,000	4,011	2.C FE
98978V-AN-3	ZOETIS INC		05/25/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	894,051	790,000	8,302	2.B FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						352,443,283	339,838,927	1,332,178	XXX
8399997 - Bonds - Subtotals - Bonds - Part 3						473,341,827	454,675,325	1,452,352	XXX
8399999 - Bonds - Subtotals - Bonds						473,341,827	454,675,325	1,452,352	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31340#-10-0	FEDERAL HOME LOAN BANK OF CINCINNATI		06/28/2021	FHLB Cincinnati	24,401.000	2,440,100	XXX	0	XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,440,100	XXX	0	XXX
Common Stocks - Mutual Funds									
00900W-62-1	INVESCO OPPEN ITL GRO R6		06/30/2021	NO BROKER	8,215.360	405,600	XXX	0	
015566-76-3	ALGER II:SPECTRA Z		06/30/2021	NO BROKER	14,292.410	450,671	XXX	0	
091936-29-4	BLACKROCK:IS RUS MC INST		06/30/2021	NO BROKER	59,571.690	860,946	XXX	0	
09253F-40-8	BLACKROCK:IS EAFE INST		06/30/2021	NO BROKER	42,474.300	676,000	XXX	0	
24610C-85-7	DELAWARE VALUE INST		06/30/2021	NO BROKER	28,322.850	692,524	XXX	0	
316071-10-9	FIDELITY CONTRAFUND		06/30/2021	NO BROKER	25,201.090	450,671	XXX	0	
316389-77-4	FIDELITY ADV SC VAL I		06/30/2021	NO BROKER	23,072.710	507,000	XXX	0	
339128-10-0	JPMORGAN:MDCP VAL L		06/30/2021	NO BROKER	9,392.030	422,500	XXX	0	
416648-85-5	HARTFD:EQUITY INC Y		06/30/2021	NO BROKER	30,871.500	707,174	XXX	0	
46138E-19-8	INVESCO S&P MIDCP LV		06/23/2021	COWEN EXECUTION SERVICES	15,644.000	844,854	XXX	0	
46138E-35-4	INVESCO S&P500 LOWVL		06/23/2021	Various	22,390.000	1,352,062	XXX	0	
46138G-10-2	INVESCO S&P SMCP LV		06/23/2021	COWEN EXECUTION SERVICES	10,842.000	507,713	XXX	0	
46429B-68-9	ISHARES:MSCI MV EAFE MVF		06/23/2021	COWEN EXECUTION SERVICES	9,002.000	677,267	XXX	0	
47803W-40-6	J HANCOCK III:DVMC I		06/30/2021	NO BROKER	15,132.690	422,500	XXX	0	
52469H-25-5	CB LARGE CAP GR IS		06/30/2021	NO BROKER	6,240.380	450,671	XXX	0	
55273E-82-2	MFS INTL INTR VAL I		06/30/2021	NO BROKER	12,026.440	676,000	XXX	0	
63868B-65-8	NATIONWIDE:GENEVA SCG IS		06/30/2021	NO BROKER	2,789.150	253,500	XXX	0	
779556-40-6	T ROWE PRICE MC GR I		06/30/2021	NO BROKER	7,020.500	845,000	XXX	0	
779562-20-6	T ROWE PRICE NH I		06/30/2021	NO BROKER	2,993.740	253,500	XXX	0	
831681-81-2	AMERICAN FUNDS SMCP R6		06/30/2021	NO BROKER	3,044.400	270,400	XXX	0	
92206C-65-6	VANGUARD RUS 2000 ID INS		06/30/2021	NO BROKER	1,496.740	519,142	XXX	0	
92206C-72-2	VANGUARD RUS 1000 ID INS		06/30/2021	NO BROKER	3,702.050	1,397,096	XXX	0	
9499999 - Common Stocks - Mutual Funds						13,642,792	XXX	0	XXX

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
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						16,082,892	XXX	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						16,082,892	XXX	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						16,082,892	XXX	0	XXX
9999999 Totals						489,424,719	XXX	1,452,352	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 Identification	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																					
36179W-DR-6	G2 MA7312 - RMBS		06/01/2021	Paydown	XXX	62,662	62,662	65,080	0	0	(2,418)	0	(2,418)	0	62,662	0	0	0	204	04/20/2051	1.A
36202F-C6-1	G2 004593 - RMBS		06/01/2021	Paydown	XXX	17,102	17,102	17,735	17,596	0	(494)	0	(494)	0	17,102	0	0	0	388	12/20/2039	1.A
38380J-ZH-4	GNR 2018-057 A - CMBS		06/01/2021	Paydown	XXX	149,088	149,088	156,816	157,591	0	(8,503)	0	(8,503)	0	149,088	0	0	0	1,858	03/16/2057	1.A
0599999 - Bonds - U.S. Governments						228,852	228,852	239,632	175,187	0	(11,415)	0	(11,415)	0	228,852	0	0	0	2,450	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		06/01/2021	Paydown	XXX	111	111	111	111	0	0	0	0	0	111	0	0	0	3	08/01/2037	1.A
3128MJ-2C-3	FH G08770 - RMBS		06/01/2021	Paydown	XXX	365,579	365,579	379,038	375,689	0	(10,110)	0	(10,110)	0	365,579	0	0	0	5,184	07/01/2047	1.A
3128MJ-2G-4	FH G08774 - RMBS		06/01/2021	Paydown	XXX	712,371	712,371	738,595	731,668	0	(19,297)	0	(19,297)	0	712,371	0	0	0	10,003	08/01/2047	1.A
3128MJ-2M-1	FH G08779 - RMBS		06/01/2021	Paydown	XXX	1,027,205	1,027,205	1,065,256	1,054,678	0	(27,473)	0	(27,473)	0	1,027,205	0	0	0	14,507	09/01/2047	1.A
3128MJ-2S-8	FH G08784 - RMBS		06/01/2021	Paydown	XXX	1,858,261	1,858,261	1,926,494	1,907,554	0	(49,293)	0	(49,293)	0	1,858,261	0	0	0	26,065	10/01/2047	1.A
3128MJ-2W-9	FH G08788 - RMBS		06/01/2021	Paydown	XXX	86,528	86,528	89,124	88,456	0	(1,928)	0	(1,928)	0	86,528	0	0	0	1,220	11/01/2047	1.A
3131Y0-SH-6	FH ZM5920 - RMBS		06/01/2021	Paydown	XXX	168,671	168,671	179,819	0	0	(11,148)	0	(11,148)	0	168,671	0	0	0	492	03/01/2048	1.A
3132A5-H8-1	FH ZS4755 - RMBS		06/01/2021	Paydown	XXX	179,745	179,745	191,625	0	0	(11,880)	0	(11,880)	0	179,745	0	0	0	524	02/01/2048	1.A
3132A5-HL-2	FH ZS4735 - RMBS		06/01/2021	Paydown	XXX	14,699	14,699	15,670	0	0	(971)	0	(971)	0	14,699	0	0	0	43	09/01/2047	1.A
3132A5-JG-1	FH ZS4763 - RMBS		06/01/2021	Paydown	XXX	10,978	10,978	11,704	0	0	(726)	0	(726)	0	10,978	0	0	0	32	04/01/2048	1.A
3132A5-JM-8	FH ZS4768 - RMBS		06/01/2021	Paydown	XXX	236,250	236,250	251,864	0	0	(15,615)	0	(15,615)	0	236,250	0	0	0	689	05/01/2048	1.A
3132A5-JQ-9	FH ZS4771 - RMBS		06/01/2021	Paydown	XXX	1,356	1,356	1,446	0	0	(90)	0	(90)	0	1,356	0	0	0	4	06/01/2048	1.A
3132AD-5L-8	FH ZT1751 - RMBS		06/01/2021	Paydown	XXX	24	24	25	0	0	(2)	0	(2)	0	24	0	0	0	0	01/01/2048	1.A
3132D5-6V-9	FH SB8084 - RMBS		06/01/2021	Paydown	XXX	1,458,204	1,458,204	1,525,646	1,524,933	0	(66,729)	0	(66,729)	0	1,458,204	0	0	0	6,647	01/01/2036	1.A
3132DM-P9-0	FH SD0448 - RMBS		06/01/2021	Paydown	XXX	8,461	8,461	8,708	0	0	(247)	0	(247)	0	8,461	0	0	0	29	10/01/2050	1.A
3132DV-5K-7	FH SD8050 - RMBS		06/01/2021	Paydown	XXX	79,334	79,334	81,621	81,767	0	(2,433)	0	(2,433)	0	79,334	0	0	0	932	03/01/2050	1.A
3132VN-Z6-3	FH Q62564 - RMBS		06/01/2021	Paydown	XXX	356,500	356,500	380,341	0	0	(23,841)	0	(23,841)	0	356,500	0	0	0	1,040	12/01/2048	1.A
31335H-UN-1	FH C90589 - RMBS		06/01/2021	Paydown	XXX	2,529	2,529	2,567	2,532	0	(3)	0	(3)	0	2,529	0	0	0	63	11/01/2022	1.A
31339S-6F-7	FH QA3570 - RMBS		06/01/2021	Paydown	XXX	51,541	51,541	53,167	0	0	(1,627)	0	(1,627)	0	51,541	0	0	0	119	10/01/2049	1.A
3134GX-FZ-2	FEDERAL HOME LOAN MORTGAGE CORP		06/11/2021	Call @ 100.00	XXX	3,500,000	3,500,000	3,502,223	3,502,022	0	(2,022)	0	(2,022)	0	3,500,000	0	0	0	5,950	12/11/2023	1.A
31371K-KE-0	FN 254193 - RMBS		06/01/2021	Paydown	XXX	1,779	1,779	1,806	1,777	0	2	0	2	0	1,779	0	0	0	44	02/01/2022	1.A
31371N-H2-4	FN 256849 - RMBS		06/01/2021	Paydown	XXX	94	94	94	94	0	0	0	0	0	94	0	0	0	2	08/01/2037	1.A
3140GS-RX-2	FN BH4101 - RMBS		06/01/2021	Paydown	XXX	44,022	44,022	46,932	0	0	(2,910)	0	(2,910)	0	44,022	0	0	0	128	10/01/2047	1.A
3140H1-K2-5	FN BJ0312 - RMBS		06/01/2021	Paydown	XXX	58,162	58,162	59,689	59,306	0	(1,144)	0	(1,144)	0	58,162	0	0	0	1,104	10/01/2047	1.A
3140H6-B2-4	FN BJ4556 - RMBS		06/01/2021	Paydown	XXX	235,373	235,373	250,929	0	0	(15,557)	0	(15,557)	0	235,373	0	0	0	687	01/01/2048	1.A
3140HF-NL-9	FN BK2194 - RMBS		06/01/2021	Paydown	XXX	114,157	114,157	114,870	114,829	0	(672)	0	(672)	0	114,157	0	0	0	1,312	03/01/2050	1.A
3140J9-GM-7	FN BM4703 - RMBS		06/01/2021	Paydown	XXX	840	840	896	0	0	(56)	0	(56)	0	840	0	0	0	2	02/01/2048	1.A
3140JA-NZ-7	FN BM5807 - RMBS		06/01/2021	Paydown	XXX	27,218	27,218	29,017	0	0	(1,799)	0	(1,799)	0	27,218	0	0	0	79	04/01/2048	1.A
3140JA-PG-7	FN BM5822 - RMBS		06/01/2021	Paydown	XXX	635,851	635,851	671,717	0	0	(35,866)	0	(35,866)	0	635,851	0	0	0	2,287	11/01/2048	1.A
3140K3-K7-6	FN BO7517 - RMBS		06/01/2021	Paydown	XXX	91,087	91,087	96,039	95,656	0	(4,570)	0	(4,570)	0	91,087	0	0	0	925	01/01/2050	1.A
3140K5-FK-8	FN BO9169 - RMBS		06/01/2021	Paydown	XXX	142,684	142,684	150,353	150,084	0	(7,400)	0	(7,400)	0	142,684	0	0	0	1,720	12/01/2049	1.A
3140KA-DP-8	FN BP2809 - RMBS		06/01/2021	Paydown	XXX	78,681	78,681	81,447	81,285	0	(2,604)	0	(2,604)	0	78,681	0	0	0	759	05/01/2050	1.A
3140KD-NW-6	FN BP5804 - RMBS		06/01/2021	Paydown	XXX	129,099	129,099	133,738	133,457	0	(4,358)	0	(4,358)	0	129,099	0	0	0	1,159	05/01/2050	1.A
3140L6-R7-1	FN BR7709 - RMBS		06/01/2021	Paydown	XXX	90,804	90,804	95,713	0	0	(4,909)	0	(4,909)	0	90,804	0	0	0	235	04/01/2051	1.A
3140Q8-E3-5	FN CA1053 - RMBS		06/01/2021	Paydown	XXX	2,945	2,945	3,140	0	0	(195)	0	(195)	0	2,945	0	0	0	9	01/01/2048	1.A
3140X4-DF-0	FN FM1001 - RMBS		06/01/2021	Paydown	XXX	437,005	437,005	465,888	0	0	(28,883)	0	(28,883)	0	437,005	0	0	0	1,275	11/01/2048	1.A
3140X4-UW-4	FN FM1496 - RMBS		06/01/2021	Paydown	XXX	134,806	134,806	142,736	143,180	0	(8,374)	0	(8,374)	0	134,806	0	0	0	1,918	09/01/2049	1.A
3140X4-Y8-3	FN FM1634 - RMBS		06/01/2021	Paydown	XXX	2,655	2,655	2,830	0	0	(175)	0	(175)	0	2,655	0	0	0	8	06/01/2049	1.A
3140X5-CY-7	FN FM1886 - RMBS		06/01/2021	Paydown	XXX	566	566	604	0	0	(37)	0	(37)	0	566	0	0	0	2	06/01/2049	1.A
3140X5-SU-8	FN FM2330 - RMBS		06/01/2021	Paydown	XXX	916	916	977	0	0	(61)	0	(61)	0	916	0	0	0	3	06/01/2049	1.A
3140X6-UB-5	FN FM3277 - RMBS		06/01/2021	Paydown	XXX	44,428	44,428	47,364	0	0	(2,936)	0	(2,936)	0	44,428	0	0	0	130	05/01/2048	1.A
3140X6-UC-3	FN FM3278 - RMBS		06/01/2021	Paydown	XXX	235	235	251	0	0	(16)	0	(16)	0	235	0	0	0	1	11/01/2048	1.A
3140X7-VJ-5	FN FM4216 - RMBS		06/01/2021	Paydown	XXX	2,422	2,422	2,582	0	0	(160)	0	(160)	0	2,422	0	0	0	7	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		06/01/2021	Paydown	XXX	873,630	873,630	931,371	0	0	(57,741)	0	(57,741)	0	873,630	0	0	0	3,676	06/01/2049	1.A
3140XA-JS-2	FN FM6572 - RMBS		06/01/2021	Paydown	XXX	36,906	36,906	38,977	0	0	(2,070)	0	(2,070)	0	36,906	0	0	0	103	04/01/2051	1.A
31411N-WW-3	FN 912461 - RMBS		06/01/2021	Paydown	XXX	336	336	336	335	0	2	0	2	0	336	0	0	0	8	03/01/2037	1.A
31418C-PE-8	FN MA3120 - RMBS		06/01/2021	Paydown	XXX	1,216,496	1,216,496	1,260,356	1,248,177	0	(31,681)	0	(31,681)	0	1,216,496	0	0	0	17,089	09/01/2047	1.A
31418C-R8-9	FN MA3210 - RMBS		06/01/2021	Paydown	XXX	93,369	93,369	94,916	94,533	0	(1,164)	0	(1,164)	0	93,369	0	0	0	1,314	12/01/2047	1.A
31418C-S4-7	FN MA3238 - RMBS		06/01/2021	Paydown	XXX	350,763	350,763	374,384	0	0	(23,622)	0	(23,622)	0	350,763	0	0	0	1,023	01/01/2048	1.A
31418C-U7-7	FN MA3305 - RMBS		06/01/2021	Paydown	XXX	306	306	326	0	0	(20)	0	(20)	0	306	0	0	0	1	03/01/2048	1.A
31418C-XM-1	FN MA3383 - RMBS		06/01/2021	Paydown	XXX	1,473	1,473	1,570	0	0	(97)	0	(97)	0	1,473	0	0	0	4	06/01/2048	1.A
31418D-GK-2	FN MA3801 - RMBS		06/01/2021	Paydown	XXX	32,100	32,100	32,311	32,381	0	(281)	0	(281)	0	32,100	0	0	0	317	10/01/2049	1.A
31418D-HK-1	FN MA3833 - RMBS		06/01/2021	Paydown	XXX	108,272	108,272	112,607	113,658	0	(5,386)	0	(5,386)	0	108,272	0	0	0	1,068	11/01/2049	1.A

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
31418D-KQ-4	FN MA3902 - RMBS		06/01/2021	Paydown	XXX	11,663	11,663	11,741	11,757	0	(94)	0	(94)	0	11,663	0	0	0	115	01/01/2050	1.A
31418D-P9-7	FN MA4047 - RMBS		06/01/2021	Paydown	XXX	67,870	67,869	69,057	68,990	0	(1,121)	0	(1,121)	0	67,869	0	0	0	542	06/01/2050	1.A
31418D-Q7-0	FN MA4077 - RMBS		06/01/2021	Paydown	XXX	99,253	99,253	101,370	101,272	0	(2,019)	0	(2,019)	0	99,253	0	0	0	788	07/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		06/01/2021	Paydown	XXX	66,836	66,836	68,830	68,743	0	(1,907)	0	(1,907)	0	66,836	0	0	0	531	08/01/2050	1.A
31418D-VX-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/01/2021	Paydown	XXX	1,393,871	1,393,871	1,458,337	1,457,702	0	(63,831)	0	(63,831)	0	1,393,871	0	0	0	6,395	01/01/2036	1.A
606072-LG-9	MO HIGHER ED LN AUTH STUDENT LN REV		06/28/2021	Redemption @ 100.00	XXX	17,929	17,929	17,929	0	0	0	0	0	0	17,929	0	0	0	27	03/25/2061	1.B FE
677555-S5-4	OHIO ST ECONOMIC DEV REV		06/01/2021	Maturity @ 100.00	XXX	350,000	350,000	384,363	351,845	0	(1,845)	0	(1,845)	0	350,000	0	0	0	7,000	06/01/2021	1.B FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						17,115,244	17,115,244	17,763,437	13,598,471	0	(560,992)	0	(560,992)	0	17,115,244	0	0	0	127,339	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
025816-BX-6	AMERICAN EXPRESS CO		06/07/2021	Mizuho Securities	XXX	698,824	690,000	698,782	0	0	(411)	0	(411)	0	698,371	0	453	453	639	08/03/2023	1.G FE
03066L-AD-0	AMCAR 2018-2 A3 - ABS		06/18/2021	Paydown	XXX	83,459	83,459	81,321	82,394	0	1,065	0	1,065	0	83,459	0	0	0	1,081	03/20/2023	1.A FE
03463W-AA-1	AOMT 2019-2 A1 - CMO/RMBS		06/01/2021	Paydown	XXX	21,168	21,168	20,586	20,594	0	574	0	574	0	21,168	0	0	0	319	03/25/2049	1.A FE
03464R-AA-1	AOMT 2020-1 A1 - RMBS		06/01/2021	Paydown	XXX	147,787	147,787	149,173	0	0	(1,386)	0	(1,386)	0	147,787	0	0	0	421	12/26/2059	1.A FE
03464R-AB-9	AOMT 2020-1 A2 - RMBS		06/01/2021	Paydown	XXX	211,301	211,301	211,268	211,306	0	(5)	0	(5)	0	211,301	0	0	0	2,332	12/26/2059	1.C FE
03464V-AA-2	AOMT 196 A1 - CMO/RMBS		06/25/2021	Paydown	XXX	186,130	186,130	187,614	0	0	(1,483)	0	(1,483)	0	186,130	0	0	0	782	11/25/2059	1.A FE
03465L-AA-3	AOMT 2020-3 A1 - CMO/RMBS		06/01/2021	Paydown	XXX	167,767	167,767	167,805	167,804	0	(37)	0	(37)	0	167,767	0	0	0	1,183	04/27/2065	1.A FE
04033J-AB-7	ARIFL 2019-A A2A - ABS		06/15/2021	Paydown	XXX	47,287	47,287	45,462	45,879	0	1,408	0	1,408	0	47,287	0	0	0	452	11/15/2027	1.A FE
05565E-AF-2	BMW US CAPITAL LLC		04/11/2021	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,970,599	1,997,422	0	2,578	0	2,578	0	2,000,000	0	0	0	20,000	04/11/2021	1.F FE
05565E-AU-9	BMW US CAPITAL LLC		04/12/2021	Maturity @ 100.00	XXX	6,025,000	6,025,000	6,030,905	6,025,573	0	(573)	0	(573)	0	6,025,000	0	0	0	93,388	04/12/2021	1.F FE
05565E-BN-4	BMW US CAPITAL LLC		06/07/2021	MORGAN STANLEY AND CO INC	XXX	513,218	510,000	510,000	0	0	0	0	0	0	510,000	0	3,218	3,218	528	04/01/2024	1.F FE
05583J-AH-5	BPCE SA	C	06/29/2021	CHASE SECURITIES INC	XXX	1,159,089	1,155,000	1,160,267	0	0	(220)	0	(220)	0	1,160,047	0	(959)	(959)	4,505	10/06/2026	2.A FE
05607Q-AA-6	BX 2020-BXLP A - CMBS		06/15/2021	Paydown	XXX	41,233	41,233	41,259	0	0	(26)	0	(26)	0	41,233	0	0	0	75	12/15/2036	1.A FE
05682Q-AG-1	BCC 2017-1 B - CDO	C	05/26/2021	Paydown	XXX	1,300,000	1,300,000	1,301,300	0	0	(1,300)	0	(1,300)	0	1,300,000	0	0	0	2,154	07/22/2030	1.C FE
06048W-WR-7	BANK OF AMERICA CORP		06/01/2021	Call @ 100.00	XXX	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	210,000	06/01/2030	1.G FE
06406R-AU-1	BANK OF NEW YORK MELLON CORP		06/08/2021	CHASE SECURITIES INC	XXX	2,003,540	2,000,000	1,994,740	0	0	75	0	75	0	1,994,815	0	8,725	8,725	4,033	07/14/2028	1.E FE
08861Y-AA-4	BHG 2021-A A - ABS		06/01/2021	Paydown	XXX	2,775	2,775	2,774	0	0	0	0	0	0	2,775	0	0	0	4	11/17/2033	1.C FE
12550Y-AC-8	CIFC 2017-II A - CDO		06/10/2021	Paydown	XXX	1,165,000	1,165,000	1,165,699	0	0	(699)	0	(699)	0	1,165,000	0	0	0	6,621	04/20/2030	1.C FE
125523-AC-4	CIGNA CORP		06/07/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	704,934	695,000	704,064	0	0	(431)	0	(431)	0	703,633	0	1,302	1,302	1,140	07/15/2023	2.A FE
12563L-AS-6	CLIF 203 A - ABS		06/18/2021	Paydown	XXX	21,000	21,000	20,996	20,996	0	4	0	4	0	21,000	0	0	0	181	10/18/2045	1.F FE
14369G-AA-8	CNART 211 A - ABS		06/17/2021	Paydown	XXX	394,383	394,383	394,523	0	0	(140)	0	(140)	0	394,383	0	0	0	376	10/17/2024	1.C FE
14576A-AC-6	CARM 201 A3 - RMBS		06/15/2021	Paydown	XXX	875	875	874	874	0	1	0	1	0	875	0	0	0	11	12/15/2050	1.F FE
17252M-AK-6	CINTAS CORPORATION NO 2		06/01/2021	Maturity @ 100.00	XXX	7,000,000	7,000,000	7,205,590	7,039,255	0	(39,255)	0	(39,255)	0	7,000,000	0	0	0	150,500	06/01/2021	1.G FE
20267X-AD-5	CBSLT 2018-C-GS C - ABS		06/25/2021	Paydown	XXX	16,724	16,724	16,843	16,859	0	(134)	0	(134)	0	16,724	0	0	0	297	02/26/2046	1.D FE
21873L-AA-1	CAFL 211 A - CMBS		06/01/2021	Paydown	XXX	92,108	92,108	92,103	0	0	4	0	4	0	92,108	0	0	0	317	04/15/2053	1.A FE
24704D-AE-0	DEFT 2018-2 A3 - ABS		05/24/2021	Paydown	XXX	119,668	119,668	119,631	119,659	0	10	0	10	0	119,668	0	0	0	1,523	10/23/2023	1.A FE
25273C-AA-8	DROT 211 A - RMBS		06/20/2021	Paydown	XXX	67,714	67,714	67,935	0	0	(222)	0	(222)	0	67,714	0	0	0	131	11/21/2033	1.A FE
25755T-AF-7	DPABS 2017-1 A21 - RMBS		04/21/2021	Various	XXX	703,250	703,250	702,210	702,426	0	824	0	824	0	703,250	0	0	0	5,098	07/25/2047	2.A FE
26209X-AA-9	HONK 201 A2 - RMBS		04/20/2021	Paydown	XXX	1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	24	07/20/2050	2.C FE
30219G-AF-5	EXPRESS SCRIPTS HOLDING CO		04/02/2021	Call @ 100.00	XXX	9,249,125	8,982,000	9,046,636	9,004,492	0	(4,923)	0	(4,923)	0	8,999,570	0	(17,570)	(17,570)	488,007	02/15/2022	2.B FE
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERVICES		04/01/2021	Call @ 100.00	XXX	11,633,656	10,000,000	10,717,442	10,470,590	0	(23,501)	0	(23,501)	0	10,447,089	0	(447,089)	(447,089)	1,864,212	10/15/2025	2.B FE
33843W-AA-9	FCAT 2021-1 A - ABS		06/15/2021	Paydown	XXX	257,954	257,954	257,702	0	0	252	0	252	0	257,954	0	0	0	114	06/16/2025	1.A FE
35041K-AA-0	FFIN 2020-1 A - ABS		05/15/2021	Paydown	XXX	37,331	37,331	37,327	37,327	0	4	0	4	0	37,331	0	0	0	493	07/16/2040	1.D FE
35041K-AA-0	FFIN 2020-1 A - ABS		06/15/2021	Paydown	XXX	14,258	14,258	14,257	14,257	0	2	0	2	0	14,258	0	0	0	252	07/16/2040	1.D FE
35635C-AA-0	FREED 212 A - ABS		06/18/2021	Paydown	XXX	45,306	45,306	45,304	0	0	2	0	2	0	45,306	0	0	0	29	06/19/2028	1.B FE
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		06/01/2021	Paydown	XXX	26,306	26,306	26,709	0	0	(403)	0	(403)	0	26,306	0	0	0	122	07/25/2056	1.A FE
38259P-AB-8	GOOGLE LLC		05/19/2021	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,977,684	1,998,993	0	1,007	0	1,007	0	2,000,000	0	0	0	36,250	05/19/2021	1.B FE
40438D-AB-5	HPEFS 191 A2 - ABS		05/20/2021	Paydown	XXX	128,788	128,788	127,902	128,494	0	294	0	294	0	128,788	0	0	0	1,027	09/20/2029	1.A FE
42771L-AB-8	HERO 172A A1 - ABS	C	06/20/2021	Paydown	XXX	8,499	8,499	8,760	8,756	0	(257)	0	(257)	0	8,499	0	0	0	150	09/20/2048	1.A FE
42771L-AC-6	HERO 172A A2 - ABS	C	06/20/2021	Paydown	XXX	21,360	21,360	22,268	22,260	0	(901)	0	(901)	0	21,360	0	0	0	467	09/20/2048	1.A FE
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS		06/28/2021	Redemption @ 100.00	XXX	2,105	2,105	2,140	0	0	0	0	0	0	2,140	0	(35)	(35)	4	11/27/2051	1.A FE
46616V-AA-8	HENDR 2012-1 A - RMBS		06/15/2021	Paydown	XXX	4,390	4,390	4,636	4,628	0	(238)	0	(238)	0	4,390	0	0	0	67	02/16/2065	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		06/15/2021	Paydown	XXX	1,236	1,236	1,254	1,253	0	(17)	0	(17)	0	1,236	0	0	0	18	01/17/2073	1.A FE
46619R-AA-4	HENDR 2015-2 A - RMBS		06/15/2021	Paydown	XXX	2,397	2,397	2,476	2,474	0	(77)	0	(77)	0	2,397	0	0	0	39	03/15/2058	1.A FE
46620V-AA-2	HENDR 172 A - RMBS		06/15/2021	Paydown	XXX	2,395	2,395	2,640	2,639	0	(245)	0	(245)	0	2,395	0	0	0	37	09/15/2072	1.A FE
466330-AA-5	J.P. MORGAN CHASE COMMERCIAL MORTGAGE		06/15/2021	Paydown	XXX	19,837	19,837	19,837	0	0	0	0	0	0	19,837	0	0	0	28	04/15/2038	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 11	12	13	14	15	16	17	18	19	20	21	22
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
46650H-AC-2	JPMMT 2019-1 A3 - CMO/RMBS		06/01/2021	Paydown	XXX	34,035	34,035	34,589	0	0	(553)	0	(553)	0	34,035	0	0	0	154	05/25/2049	1.A FE
46650P-AC-4	JPMMT 2019-LTV1 A3 - CMO/RMBS		06/01/2021	Paydown	XXX	70,343	70,343	70,893	0	0	(550)	0	(550)	0	70,343	0	0	0	300	06/25/2049	1.A FE
55283F-AA-6	MFRA 21NQM1 A1 - RMBS		06/25/2021	Paydown	XXX	112,447	112,447	112,447	0	0	0	0	0	0	112,447	0	0	0	222	04/25/2065	1.A FE
55389T-AA-9	MVWOT 211W A - RMBS		06/21/2021	Paydown	XXX	10,040	10,040	10,037	0	0	3	0	3	0	10,040	0	0	0	10	01/22/2041	1.A FE
55820T-AA-6	MDPK XXIII A - CDO	C	06/15/2021	Paydown	XXX	2,500,000	2,500,000	2,500,750	0	0	(750)	0	(750)	0	2,500,000	0	0	0	13,628	07/29/2030	1.A FE
58013M-EL-4	MCDONALD'S CORP		05/20/2021	Maturity @ 100.00	XXX	7,000,000	7,000,000	7,186,427	7,022,243	0	(22,243)	0	(22,243)	0	7,000,000	0	0	0	126,875	05/20/2021	2.A FE
61946N-AA-6	MSAIC 2020-1 A - ABS		05/20/2021	Paydown	XXX	42,019	42,019	42,017	42,017	0	1	0	1	0	42,019	0	0	0	328	04/20/2046	1.D FE
61946N-AA-6	MSAIC 2020-1 A - ABS		06/20/2021	Paydown	XXX	19,191	19,191	19,190	19,190	0	1	0	1	0	19,191	0	0	0	202	04/20/2046	1.D FE
64830U-AA-3	NRZT 20NQM2 A1 - CMO/RMBS		06/25/2021	Paydown	XXX	269,280	269,280	269,280	269,278	0	2	0	2	0	269,280	0	0	0	1,782	05/25/2060	1.A FE
67103H-AB-3	O'REILLY AUTOMOTIVE INC		06/15/2021	Call @ 100.00	XXX	2,015,000	2,015,000	2,102,146	2,028,037	0	(13,037)	0	(13,037)	0	2,015,000	0	0	0	69,895	09/15/2021	2.B FE
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		06/20/2021	Paydown	XXX	4,900	4,900	4,899	0	0	1	0	1	0	4,900	0	0	0	30	01/20/2051	1.A FE
67571A-AA-3	OCTL 211 A - ABS		06/21/2021	Paydown	XXX	35,421	35,421	35,418	0	0	3	0	3	0	35,421	0	0	0	41	03/22/2027	1.C FE
78448W-AC-9	SMB 2017-A A2B - ABS		06/15/2021	Paydown	XXX	71,493	71,493	71,990	0	0	(497)	0	(497)	0	71,493	0	0	0	91	09/15/2034	1.A FE
78449D-AA-4	SMB 20PTB A1 - ABS		06/25/2021	Paydown	XXX	150,789	150,789	150,777	0	0	12	0	12	0	150,789	0	0	0	100	09/15/2054	1.A FE
822582-CA-8	SHELL INTERNATIONAL FINANCE BV	C	06/25/2021	RBC CAPITAL MARKETS	XXX	1,750,885	1,740,000	1,752,137	0	0	(749)	0	(749)	0	1,751,388	0	(502)	(502)	3,741	11/13/2023	1.D FE
83192C-AC-1	SMB 2019-B A2B - ABS		06/15/2021	Paydown	XXX	74,617	74,617	75,386	0	0	(769)	0	(769)	0	74,617	0	0	0	106	06/15/2037	1.A FE
83405T-AA-1	SCLP 2019-3 A - ABS		06/25/2021	Paydown	XXX	61,292	61,292	59,655	60,182	0	1,110	0	1,110	0	61,292	0	0	0	739	05/25/2028	1.A FE
872480-AF-5	TIF 2021-1 B - RMBS		06/20/2021	Paydown	XXX	13,562	13,562	13,559	0	0	3	0	3	0	13,562	0	0	0	104	02/20/2046	2.B FE
88315L-AN-8	TMCL 211 B - RMBS	C	06/20/2021	Paydown	XXX	10,000	10,000	9,996	0	0	4	0	4	0	10,000	0	0	0	70	02/20/2046	2.B FE
89680H-AF-9	TCF 211 B - RMBS		06/20/2021	Paydown	XXX	14,875	14,875	14,868	0	0	7	0	7	0	14,875	0	0	0	67	03/20/2046	2.B FE
92347Y-AA-2	VZOT 2019-A A1A - RMBS		06/20/2021	Paydown	XXX	196,285	196,285	189,231	192,831	0	3,454	0	3,454	0	196,285	0	0	0	2,350	09/20/2023	1.A FE
92512B-AA-1	VEROS 211 A - ABS		06/15/2021	Paydown	XXX	33,545	33,545	33,545	0	0	0	0	0	0	33,545	0	0	0	17	10/15/2026	1.E FE
92537F-AA-3	VERUS 2019-INV1 A1 - CMO/RMBS		05/25/2021	Paydown	XXX	457,419	457,419	453,988	455,267	0	2,152	0	2,152	0	457,419	0	0	0	6,425	12/26/2058	1.A FE
92538F-AA-2	VERUS 212 A1 - CMO/RMBS		06/26/2021	Paydown	XXX	59,585	59,585	59,584	0	0	1	0	1	0	59,585	0	0	0	71	02/25/2066	1.A FE
92916M-AA-9	VOYA 2017-1 A1 - CDO	C	05/18/2021	Various	XXX	1,000,000	1,000,000	1,000,700	0	0	(700)	0	(700)	0	1,000,000	0	0	0	4,843	04/17/2030	1.A FE
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		06/01/2021	Paydown	XXX	54,274	54,274	57,412	56,912	0	(2,637)	0	(2,637)	0	54,274	0	0	0	1,623	09/17/2046	1.A FE
95058X-AH-1	WEN 2019-1 A22 - RMBS		06/15/2021	Paydown	XXX	2,775	2,775	2,947	2,946	0	(171)	0	(171)	0	2,775	0	0	0	57	06/15/2049	2.B FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						74,414,501	72,473,230	73,714,415	58,297,357	0	(104,679)	0	(104,679)	0	72,966,177	0	(452,457)	(452,457)	3,133,302	XXX	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						91,758,597	89,817,326	91,717,483	72,071,014	0	(677,086)	0	(677,086)	0	90,310,273	0	(452,457)	(452,457)	3,263,090	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						91,758,597	89,817,326	91,717,483	72,071,014	0	(677,086)	0	(677,086)	0	90,310,273	0	(452,457)	(452,457)	3,263,090	XXX	XXX
9999999 Totals						91,758,597	XXX	91,717,483	72,071,014	0	(677,086)	0	(677,086)	0	90,310,273	0	(452,457)	(452,457)	3,263,090	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	150,490	0	599,098,467	474,681,307	397,631,517	XXX
Hutington Bank Dayton, OH		0.000	0	0	12,520,032	10,628,152	11,797,285	XXX
Wells Fargo Bank Dayton, OH		0.000	0	0	8,184	0	0	XXX
The Federal Home Loan Bank Cincinnati, OH		0.000	191	0	4,706,709	6,530,941	6,874,762	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	150,681	0	616,333,392	491,840,400	416,303,563	XXX
0399999 Total Cash on Deposit	XXX	XXX	150,681	0	616,333,392	491,840,400	416,303,563	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	150,681	0	616,333,392	491,840,400	416,303,563	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		06/30/2021	0.010	XXX	51,513,297	228	432
94975H-29-6	WELLSFARGO:TRS+ MM I		06/29/2021	0.010	XXX	2,560,674	19	24
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						54,073,971	247	456
All Other Money Market Mutual Funds								
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		06/30/2021	0.000	XXX	1,450,010	0	0
60934N-10-4	FEDERATED HRMS GV O INST		06/30/2021	0.030	XXX	42,164,788	1,361	1,593
8699999 - All Other Money Market Mutual Funds						43,614,798	1,361	1,593
9999999 Total Cash Equivalents						97,688,769	1,608	2,049