



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

CareSource Ohio Inc.

| | | | | | | |
|---------------------------------------|------------------------------------|----------------|---|------------------------------------|---|------------|
| NAIC Group Code | 03683 | 03683 | NAIC Company Code | 95201 | Employer's ID Number | 31-1143265 |
| | (Current Period) | (Prior Period) | | | | |
| 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 | | Dayton, OH, US 45402 | | | |
| | (Street and Number) | | (City or Town, State, Country and Zip Code) | | | |
| Main Administrative Office | 230 North Main Street | | Dayton, OH, US 45402 | | 937-224-3300 | |
| | (Street and Number) | | (City or Town, State, Country and Zip Code) | | (Area Code) (Telephone Number) | |
| Mail Address | PO Box 2208 | | Dayton, OH, US 45401-2208 | | | |
| | (Street and Number or P.O. Box) | | (City or Town, State, Country and Zip Code) | | | |
| Primary Location of Books and Records | 230 North Main Street | | Dayton, OH, US 45402 | | 937-531-3614 | |
| | (Street and Number) | | (City or Town, State, Country and Zip Code) | | (Area Code) (Telephone Number) | |
| Internet Web Site Address | www.caresource.com | | | | | |
| Statutory Statement Contact | Demetri B Inempolidis | | 937-531-3614 | | | |
| | (Name) | | (Area Code) (Telephone Number) (Extension) | | | |
| | demetri.inempolidis@caresource.com | | 937-487-1744 | | | |
| | (E-Mail Address) | | (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 ofOhio.....
County ofMontgomery.....
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 President, Ohio Market | Lawrence R. Smart Chief Financial Officer | Daniel J. McCabe Chief of Staff and Chief Administrative Officer |
|---|--|---|

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

b. If no:

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

Subscribed and sworn to before me this _____ day of _____,

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-----------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 1,052,693,184 | | 1,052,693,184 | 501,310,990 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | 0 | 0 |
| 2.2 Common stocks | 159,202,699 | | 159,202,699 | 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 (\$467,625,930), cash equivalents (\$66,604,593) and short-term investments (\$1,649,758) | 535,880,281 | | 535,880,281 | 1,210,144,043 |
| 6. Contract loans (including \$ premium notes) | | | 0 | 0 |
| 7. Derivatives | 0 | | 0 | 0 |
| 8. Other invested assets | 6,905,027 | | 6,905,027 | 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) | 1,754,681,191 | 0 | 1,754,681,191 | 1,828,058,524 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | 0 | 0 |
| 14. Investment income due and accrued | 5,693,777 | | 5,693,777 | 3,607,690 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 552,893,788 | 388,656 | 552,505,132 | 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 (\$22,413,789) | 22,413,789 | | 22,413,789 | 18,520,391 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 6,695,960 | | 6,695,960 | 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 | 49,296,597 | | 49,296,597 | 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 (\$82,979,339) and other amounts receivable | 102,952,890 | 19,973,551 | 82,979,339 | 163,838,995 |
| 25. Aggregate write-ins for other-than-invested assets | 968,436 | 968,436 | 0 | 0 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 2,495,596,428 | 21,330,643 | 2,474,265,785 | 2,440,022,329 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | 0 |
| 28. Total (Lines 26 and 27) | 2,495,596,428 | 21,330,643 | 2,474,265,785 | 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 | 968,436 | 968,436 | 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) | 968,436 | 968,436 | 0 | 0 |

LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|---|----------------|----------------|---------------|---------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$43,413,265 reinsurance ceded)..... | 820,094,116 | | 820,094,116 | 867,031,912 |
| 2. Accrued medical incentive pool and bonus amounts | 40,835,477 | | 40,835,477 | 35,679,931 |
| 3. Unpaid claims adjustment expenses | 8,871,991 | | 8,871,991 | 19,389,053 |
| 4. Aggregate health policy reserves including the liability of \$ for medical loss ratio rebate per the Public Health Service Act..... | 235,748,687 | | 235,748,687 | 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 | 27,182,237 | | 27,182,237 | 51,278,063 |
| 9. General expenses due or accrued | 229,959,042 | | 229,959,042 | 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 | 10,489,030 | | 10,489,030 | 18,588,984 |
| 16. Derivatives..... | | | 0 | 0 |
| 17. Payable for securities | | | 0 | 46,157 |
| 18. Payable for securities lending | | | 0 | 0 |
| 19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers) | | | 0 | 0 |
| 20. Reinsurance in unauthorized and certified (\$) companies | | | 0 | 0 |
| 21. Net adjustments in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 22. Liability for amounts held under uninsured plans | 3,015,710 | | 3,015,710 | 2,600,684 |
| 23. Aggregate write-ins for other liabilities (including \$ current) | 0 | 0 | 0 | 0 |
| 24. Total liabilities (Lines 1 to 23)..... | 1,376,196,290 | 0 | 1,376,196,290 | 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 | 1,080,869,497 | 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 | 1,098,069,497 | 1,059,827,643 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 2,474,265,787 | 2,440,022,329 |
| DETAILS OF WRITE-INS | | | | |
| 2301. | | | 0 | 0 |
| 2302. | | | 0 | 0 |
| 2303. | | | 0 | 0 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | 0 | 0 | 0 | 0 |
| 2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above) | 0 | 0 | 0 | 0 |
| 2501. | XXX | XXX | | 0 |
| 2502. | XXX | XXX | | 0 |
| 2503. | XXX | XXX | | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | XXX | XXX | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | XXX | XXX | 0 | 0 |
| 3001. | XXX | XXX | | 0 |
| 3002. | XXX | XXX | | 0 |
| 3003. | XXX | XXX | | 0 |
| 3098. Summary of remaining write-ins for Line 30 from overflow page | XXX | XXX | 0 | 0 |
| 3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above) | XXX | XXX | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES

| | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|---|----------------------|---------------|--------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 1. Member Months..... | XXX | 13,068,112 | 11,952,531 | 16,171,802 |
| 2. Net premium income (including \$ non-health premium income)..... | XXX | 7,509,792,773 | 7,171,735,375 | 9,656,162,717 |
| 3. Change in unearned premium reserves and reserve for rate credits | XXX | 6,205,661 | 6,596,461 | 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 | 188,746,263 | 191,052,426 | 276,552,981 |
| 7. Aggregate write-ins for other non-health revenues | XXX | 0 | 0 | 0 |
| 8. Total revenues (Lines 2 to 7) | XXX | 7,704,744,697 | 7,369,384,262 | 9,938,236,701 |
| Hospital and Medical: | | | | |
| 9. Hospital/medical benefits | | 2,837,302,820 | 3,026,245,275 | 4,256,611,704 |
| 10. Other professional services | | 2,215,863,810 | 1,697,314,307 | 2,307,029,961 |
| 11. Outside referrals | | | 0 | 0 |
| 12. Emergency room and out-of-area | | | 0 | 0 |
| 13. Prescription drugs | | 1,580,864,693 | 1,382,528,990 | 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..... | | 30,385,123 | 22,086,358 | 22,929,481 |
| 16. Subtotal (Lines 9 to 15) | 0 | 6,664,416,446 | 6,128,174,929 | 8,446,308,840 |
| Less: | | | | |
| 17. Net reinsurance recoveries | | 37,657,395 | 57,053,391 | 72,585,276 |
| 18. Total hospital and medical (Lines 16 minus 17) | 0 | 6,626,759,051 | 6,071,121,539 | 8,373,723,564 |
| 19. Non-health claims (net)..... | | | 0 | 0 |
| 20. Claims adjustment expenses, including \$ 109,447,464 cost containment expenses..... | | 128,486,620 | 146,958,272 | 169,027,598 |
| 21. General administrative expenses..... | | 956,018,157 | 914,655,990 | 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 | 7,711,263,828 | 7,132,735,801 | 9,801,037,210 |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) | XXX | (6,519,131) | 236,648,462 | 137,199,491 |
| 25. Net investment income earned | | 16,940,973 | 17,233,012 | 23,164,142 |
| 26. Net realized capital gains (losses) less capital gains tax of \$ | | (386,866) | 474,321 | 1,404,245 |
| 27. Net investment gains (losses) (Lines 25 plus 26) | 0 | 16,554,107 | 17,707,333 | 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 | 5,114,177 | 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 | 10,034,976 | 259,469,972 | 166,882,055 |
| 31. Federal and foreign income taxes incurred | XXX | | 0 | 0 |
| 32. Net income (loss) (Lines 30 minus 31) | XXX | 10,034,976 | 259,469,972 | 166,882,055 |
| DETAILS OF WRITE-INS | | | | |
| 0601. Quality Withhold..... | XXX | 188,746,263 | 191,052,426 | 276,552,981 |
| 0602. | XXX | | 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 | 188,746,263 | 191,052,426 | 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..... | | | 5,114,177 | 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 | 5,114,177 | 5,114,177 |

STATEMENT OF REVENUE AND EXPENSES (Continued)

| | 1 | 2 | 3 |
|--|-------------------------|-----------------------|------------------------------------|
| | Current Year To Date | Prior Year To Date | 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 | 10,034,976 | 259,469,972 | 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 \$ | 14,790,382 | (3,192,729) | 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 | 13,416,495 | 25,956,688 | 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 | | (2,392,941) | (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) | 38,241,853 | 279,840,990 | 217,821,773 |
| 49. Capital and surplus end of reporting period (Line 33 plus 48) | 1,098,069,492 | 1,121,846,856 | 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..... | 7,621,058,788 | 7,377,426,481 | 9,929,536,553 |
| 2. Net investment income | 19,076,136 | 21,598,293 | 28,689,822 |
| 3. Miscellaneous income | 24,954,284 | 4,887,450 | 152,558,969 |
| 4. Total (Lines 1 to 3) | 7,665,089,208 | 7,403,912,224 | 10,110,785,344 |
| 5. Benefit and loss related payments | 6,581,535,681 | 6,026,558,057 | 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 | 1,167,756,147 | 978,006,290 | 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) | 7,749,291,828 | 7,004,564,347 | 9,579,818,840 |
| 11. Net cash from operations (Line 4 minus Line 10) | (84,202,620) | 399,347,877 | 530,966,504 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 160,263,403 | 220,810,654 | 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 | 0 | 32,019 | 78,177 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 160,263,403 | 220,842,673 | 331,210,078 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 716,253,717 | 73,423,429 | 154,358,475 |
| 13.2 Stocks | 28,213,853 | 497,800 | 22,022,696 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 6,500,000 | 405,027 | 405,027 |
| 13.6 Miscellaneous applications | 46,157 | 0 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 751,013,727 | 74,326,256 | 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) | (590,750,324) | 146,516,417 | 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)..... | 689,179 | 2,594,685 | 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)..... | 689,179 | 594,685 | 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) | (674,263,765) | 546,458,979 | 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) | 535,880,276 | 1,070,993,956 | 1,210,144,041 |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

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 | 1,478,405 | 45,538 | | | | | | 24,483 | 1,408,384 | .0 |
| 5. Current Year | 0 | | | | | | | | | |
| 6. Current Year Member Months | 13,068,112 | 398,668 | | | | | | 208,306 | 12,461,138 | |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician | 5,360,595 | 120,114 | | | | | | 255,998 | 4,984,483 | |
| 8. Non-Physician | 9,021,085 | 109,083 | | | | | | 759,003 | 8,152,999 | |
| 9. Total | 14,381,680 | 229,197 | 0 | 0 | 0 | 0 | 0 | 1,015,001 | 13,137,482 | 0 |
| 10. Hospital Patient Days Incurred | 603,694 | 8,849 | | | | | | 51,895 | 542,950 | |
| 11. Number of Inpatient Admissions | 121,267 | 1,913 | | | | | | 8,373 | 110,981 | |
| 12. Health Premiums Written (a)..... | 7,555,015,903 | 200,683,760 | | | | | | 312,442,432 | 7,041,889,711 | |
| 13. Life Premiums Direct..... | .0 | | | | | | | | | |
| 14. Property/Casualty Premiums Written | .0 | | | | | | | | | |
| 15. Health Premiums Earned | 7,561,221,564 | 200,683,760 | | | | | | 318,648,093 | 7,041,889,711 | |
| 16. Property/Casualty Premiums Earned | .0 | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services | 6,755,044,543 | 206,091,995 | | | | | | 333,872,607 | 6,215,079,941 | |
| 18. Amount Incurred for Provision of Health Care Services | 6,664,416,445 | 193,966,898 | | | | | | 314,347,848 | 6,156,101,699 | |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 312,442,432

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

[illegible]

UNDERWRITING AND INVESTMENT EXHIBIT
ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

| Line of Business | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 Claims Incurred in Prior Years (Columns 1 + 3) | 6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year |
|---|---|---|--|---|---|--|
| | 1 On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | 3 On Claims Unpaid Dec. 31 of Prior Year | 4 On Claims Incurred During the Year | | |
| 1. Comprehensive (hospital and medical) | 12,329,496 | 173,405,840 | 2,628,035 | 28,094,521 | 14,957,531 | 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 | 36,750,338 | 291,290,285 | 1,558,927 | 49,939,201 | 38,309,265 | 46,615,906 |
| 7. Title XIX - Medicaid | 518,503,894 | 5,650,077,234 | 9,764,295 | 728,109,135 | 528,268,189 | 800,874,354 |
| 8. Other health | | | | | 0 | 0 |
| 9. Health subtotal (Lines 1 to 8)..... | 567,583,728 | 6,114,773,359 | 13,951,257 | 806,142,857 | 581,534,985 | 867,031,914 |
| 10. Health care receivables (a) | 23,956,144 | 23,025,662 | 0 | 13,063,203 | 23,956,144 | 20,999,649 |
| 11. Other non-health | | | | | 0 | 0 |
| 12. Medical incentive pools and bonus amounts | 22,761,163 | 2,468,413 | 6,339,479 | 34,495,999 | 29,100,642 | 35,679,931 |
| 13. Totals (Lines 9-10+11+12) | 566,388,747 | 6,094,216,110 | 20,290,736 | 827,575,653 | 586,679,483 | 881,712,195 |

(a) Excludes \$19,156,551 loans or advances to providers not yet expensed.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

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
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 effects of the foregoing variances from GAAP on the accompanying statutory-basis financial statements total (\$14,591,103) in net income and \$994,256 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.

| | SSAP # | F/S Page | F/S Line # | 2021 | 2020 |
|---|--------|-------------|---------------|------------------|------------------|
| <u>NET INCOME</u> | | | | | |
| (1) Company state basis (Page 4, Line 32, Columns 2 & 4) | XXX | XXX | XXX | \$ 10,034,976 | \$ 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 | \$ 10,034,976 | \$ 166,882,055 |
| <u>SURPLUS</u> | | | | | |
| (5) Company state basis (Page 3, Line 33, Columns 3 & 4) | XXX | XXX | XXX | \$ 1,098,069,497 | \$ 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 | \$ 1,098,069,497 | \$ 1,059,827,643 |

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

No change.

- C. 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.

- D. Going Concern

Management has determined that there is no doubt about the entity’s ability to continue as a going concern.

- (1) Not Applicable
(2) Not Applicable
(3) Not Applicable
(4) Not Applicable

2. Accounting Changes and Corrections of Errors

Not Applicable

3. Business Combinations and Goodwill

Not Applicable

4. Discontinued Operations

Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable

- B. Debt Restructuring

Not Applicable

- C. Reverse Mortgages

Not Applicable

- 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) Not Applicable

- (3) Not Applicable

- (4)

- a. The aggregate amount of unrealized losses:

| | | | |
|----|---------------------|----|-----------|
| 1. | Less than 12 Months | \$ | 1,504,969 |
| 2. | 12 Months or Longer | \$ | 0 |

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

| | | | |
|----|---------------------|----|-------------|
| 1. | Less than 12 Months | \$ | 184,745,747 |
| 2. | 12 Months or Longer | \$ | 0 |

- (5) 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 September 30, 2021 CSOH holds \$240.6 million of mortgage or other loan backed securities.

CSOH does not hold any investments as of September 30, 2021 that are subject to redemption restrictions or penalties therefore all holdings can be liquidated immediately upon request, without penalty.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable
- J. Real Estate
Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC)
Not Applicable
- L. Restricted Assets

(1) Restricted Assets (Including Pledged)

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|--|---|---|----------------------------------|---|--|---|--|
| Restricted Asset Category | 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 Admitted 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 | 0.0 % | 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

- M. Working Capital Finance Investments
Not Applicable
- N. Offsetting and Netting of Assets and Liabilities
Not Applicable
- O. 5GI Securities
Not Applicable
- P. Short Sales
Not Applicable
- Q. Prepayment Penalty and Acceleration Fees
- R. Reporting Entity's Share of Cash Pool by Asset type.
Not Applicable

General Account
1
4,400

6. Joint Ventures, Partnerships and Limited Liability Companies
Not Applicable
7. Investment Income
No change.
8. Derivative Instruments
Not Applicable
9. Income Taxes
Not Applicable

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

- A. CSOH's corporate parent is CareSource.
- B. For the periods ended September 30, 2021 and September 30, 2020, CSOH incurred management fees of \$614.0 and 588.1 million to CareSource Management Services, respectively.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

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

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.

(1) Detail of Material Related Party Transactions

| Ref # | Date of Transaction | Name of Related Party | Nature of Relationship | Type of Transaction | Written Agreement (Yes/No) | Due Date | Reporting Period Date Amount Due From (To) |
|-------|---------------------|-----------------------|------------------------|---------------------|----------------------------|------------|--|
| 00001 | 09/30/2021 | PartnerRe | Reinsurance | Other | YES | 09/30/2021 | 6,695,960 |

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

- D. As of September 30, 2021 and September 30, 2020 CSOH owed CSMS \$10.5 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. Not Applicable
- G. Not Applicable
- H. Not Applicable
- I. Not Applicable
- J. Not Applicable
- K. Not Applicable
- L. Not Applicable
- M. All SCA Investments

Not Applicable

- N. Investment in Insurance SCAs

Not Applicable

- O. SCA or SSAP No. 48 Entity Loss Tracking

Not Applicable

11. **Debt**
Not Applicable

12. **Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**
Not Applicable

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

- A. Not Applicable
- B. Not Applicable
- C. Not Applicable
- D. Not Applicable
- E. Not Applicable
- F. Not Applicable
- G. Not Applicable
- H. Not Applicable
- I. Not Applicable
- J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$ 14,790,382
- K. Not Applicable
- L. Not Applicable
- M. Not Applicable

14. **Liabilities, Contingencies and Assessments**
Not Applicable

15. **Leases**
Not Applicable

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
Not Applicable
- B. Transfer and Servicing of Financial Assets
Not Applicable

- C. Wash Sales
Not Applicable

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.
- (1) Fair Value Measurements at Reporting Date
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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

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.

| Description for each class of asset or liability | | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|--|--------------------------------|----------------|-----------|-----------|-----------------------|----------------|
| a. | Assets at fair value | | | | | |
| | Other Long Term Assets | \$ 6,905,027 | \$ | \$ | \$ | \$ 6,905,027 |
| | Common Stock | \$ 159,202,699 | \$ | \$ | \$ | \$ 159,202,699 |
| | Cash Equivalent | \$ 66,604,593 | \$ | \$ | \$ | \$ 66,604,593 |
| | Total assets at fair value/NAV | \$ 232,712,319 | \$ 0 | \$ 0 | \$ 0 | \$ 232,712,319 |

CSOH did not have any significant assets or liabilities measured at fair value on a nonrecurring basis as of September 30, 2021 or December 31, 2020. There were no transfers between Level 1 and Level 2 securities for the period ended September 30, 2021

- (2) Not Applicable
- (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) Not Applicable
- B. Not Applicable

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|----------------------|------------------|------------------|-----------|-----------|-----------------------|----------------------------------|
| | | | | | | | |
| Bonds | \$ 1,069,113,301 | \$ 1,052,693,184 | \$ 1,069,113,301 | \$ | \$ | \$ | \$ |
| Common Stock | \$ 159,202,699 | \$ 159,202,699 | \$ 159,202,699 | \$ | \$ | \$ | \$ |
| Cash, Cash Equivalents and ST Investments | \$ 535,880,281 | \$ 535,880,281 | \$ 535,880,281 | \$ | \$ | \$ | \$ |

- D. Not Practicable to Estimate Fair Value
- Not Applicable
- E. Not Applicable

21. Other Items
Not Applicable

22. Events Subsequent

Subsequent events have been considered through November 15, 2021 for the statutory statements issued on that date.

| | | 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
Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Not Applicable
- B. Not Applicable
- C. Not Applicable
- D. Not Applicable
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

- (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) | \$ 1,441,997 |
| Liabilities | | |
| 2. | Risk adjustment user fees payable for ACA Risk Adjustment | \$ 47,840 |
| 3. | Premium adjustments payable due to ACA Risk Adjustment (including high-risk pool premium) | \$ 0 |
| Operations (Revenue & Expense) | | |
| 4. | Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment | \$ 3,337,692 |
| 5. | Reported in expenses as ACA risk adjustment user fees (incurred/paid) | \$ 86,783 |
| 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) | \$ | \$ (4,435,150) | \$ 0 | \$ (1,842,710) | \$ | \$ 4,596,559 | B | \$ 0 | \$ 2,753,849 |
| | 3. Subtotal ACA Permanent Risk Adjustment Program | | | | | | | | | | |
| | \$ 0 | \$ (6,277,860) | \$ 0 | \$ (4,435,150) | \$ 0 | \$ (1,842,710) | \$ 0 | \$ 4,596,559 | | \$ 0 | \$ 2,753,849 |
| 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 |
| | 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 | \$ (4,435,150) | \$ 0 | \$ (1,842,710) | \$ 0 | \$ 4,596,559 | | \$ 0 | \$ 2,753,849 |

- Explanations of Adjustments
- A
- B

Current year adjustment to the 2020 high cost risk pool and Risk Adjustment payable
- C
- D
- E
- F

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

G
H
I
J

(4) Not Applicable
(5) Not Applicable

25. Changes in Incurred Claims and Claim Adjustment Expenses

- A.

Reserves as of December 31, 2020 were \$881.7 million. As of September 30, 2021, \$566.4 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 \$20.3 million, therefore, there has been a \$295.0 million favorable prior-year development since December 31, 2020 to September 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 \$284.0 million of favorable prior year claim development, offset by \$11.0 million in unfavorable experience of recoveries and healthcare receivables.
- B.

Not Applicable

26. Intercompany Pooling Arrangements
Not Applicable

27. Structured Settlements
Health Entities should not complete this Note.

28. Health Care Receivables
No change.

29. Participating Policies
Not Applicable

30. Premium Deficiency Reserves

1.

Liability carried for premium deficiency reserves

\$

0
2.

Date of the most recent evaluation of this liability

09/30/2021
3.

Was anticipated investment income utilized in the calculation?

Yes [] No [X]

31. Anticipated Salvage and Subrogation
Not Applicable

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 ☒
- 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 ☒
- 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 ☒ 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 ☒ 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, CareSource Reinsurance II, LLC and Caresource North Carolina Co., and added to the organization.
- 3.4

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

Yes ☐ No ☒
- 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 ☒

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

5.

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

Yes ☐ No ☒ 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 ☒ No ☐ NA ☐
- 6.6

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

Yes ☒ 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 ☒
- 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 ☒
- 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 ☒
- 8.4

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

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

GENERAL INTERROGATORIES

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

| | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | 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..... | 54930033JJHPUBLHG91..... | Securities Exchange Commission..... | DS..... |
| 126292..... | Wells Fargo Bank..... | 0T19FZZ6Z7A27CCLDY33..... | 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:
Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or
a. 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.
The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is
c. 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..... | 89.6 % |
| 1.2 | A&H cost containment percent | 1.5 % |
| 1.3 | A&H expense percent excluding cost containment expenses..... | 12.7 % |
| 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] |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

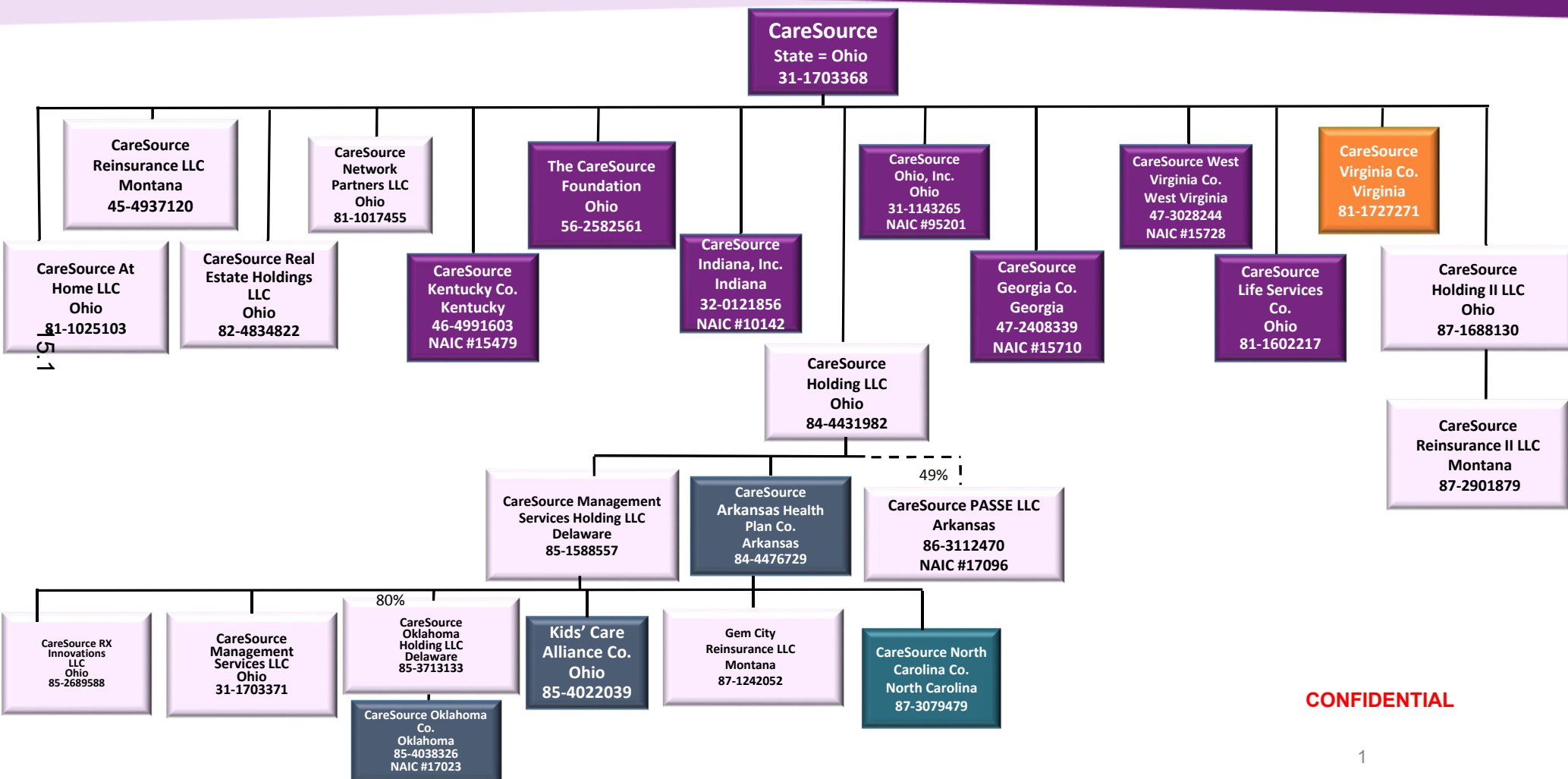
| Current Year to Date - Allocated by States and Territories | | | | | | | | | | | |
|---|------|----------------------------|-------------------------------------|-------------------------------|-----------------------------|-------------------------|---|---|--------------------------------------|------------------------------------|----------------------------------|
| States, Etc. | | 1 Active Status (a) | Direct Business Only | | | | | | | | |
| | | | 2 Accident & Health Premiums | 3 Medicare Title XVIII | 4 Medicaid Title XIX | 5 CHIP Title XXI | 6 Federal Employees Health Benefits Program Premiums | 7 Life & Annuity Premiums & Other Considerations | 8 Property/ Casualty Premiums | 9 Total Columns 2 Through 8 | 10 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 | 200,683,760 | 312,442,432 | 7,041,889,711 | | | | 7,555,015,903 | | |
| 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 | | 200,683,760 | 312,442,432 | 7,041,889,711 | .0 | .0 | .0 | 7,555,015,903 | .0 | |
| 60. Reporting entity contributions for Employee Benefit Plans | .XXX | | | | | | | | | .0 | |
| 61. Total (Direct Business) | XXX | | 200,683,760 | 312,442,432 | 7,041,889,711 | 0 | 0 | 0 | 7,555,015,903 | 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 RRG1 R – Registered – Non-domiciled RRGs0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state0 Q – Qualified – Qualified or accredited reinsurer0
N – None of the above – Not allowed to write business in the state56

STATEMENT AS OF SEPTEMBER 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 Structure



CONFIDENTIAL

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|-----------------|-------------------|-----------------|--------------|-----|--|---|----------------------|----------------------------------|---|--|--|--|----------------------------------|--------|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | * |
| 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..... | CareSource..... | 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..... |
| 00000..... | CareSource..... | 00000..... | 81-1025103..... | | | | CareSource at Home LLC..... | OH..... | NIA..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | N..... | 0..... |
| 00000..... | 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..... | 17096..... | 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..... |
| 00000..... | CareSource..... | 00000..... | 85-4022039..... | | | | Kids' CareAlliance Co..... | OH..... | NIA..... | 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..... |
| 00000..... | CareSource..... | 00000..... | 87-2901879..... | | | | CareSource Reinsurance II, LLC..... | MT..... | NIA..... | CareSource Holding II LLC..... | Ownership..... | 100.0..... | CareSource..... | N..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 87-3079479..... | | | | CareSource North Carolina Co..... | NC..... | NIA..... | CareSource Management Services Holding LLC..... | Ownership..... | 100.0..... | CareSource..... | N..... | 0..... |

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

| Asterisk | Explanation |
|----------|-------------|
| | |

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.

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

Response

.....NO.....

Explanation:

Bar Code:

1.



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

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

SCHEDULE B – VERIFICATION

Mortgage Loans

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year To Date | 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 | 6,500,000 | 405,027 |
| 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 depreciation | | .0 |
| 9. Total foreign exchange change in book/adjusted carrying value | | .0 |
| 10. Deduct current year's other-than-temporary impairment recognized | | .0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 6,905,027 | 405,027 |
| 12. Deduct total nonadmitted amounts | .0 | .0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 6,905,027 | 405,027 |

SCHEDULE D – VERIFICATION

Bonds and Stocks

| | 1 | 2 |
|---|---------------|---------------------------------|
| | Year To Date | 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 | 744,467,570 | 176,381,172 |
| 3. Accrual of discount | 363,326 | 415,368 |
| 4. Unrealized valuation increase (decrease) | 14,790,382 | 9,750,852 |
| 5. Total gain (loss) on disposals | (386,866) | 1,404,245 |
| 6. Deduct consideration for bonds and stocks disposed of | 162,168,584 | 331,812,153 |
| 7. Deduct amortization of premium | 4,584,576 | 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 | 1,905,181 | 680,252 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 1,211,895,887 | 617,509,454 |
| 12. Deduct total nonadmitted amounts | .0 | .0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 1,211,895,887 | 617,509,454 |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

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)..... | 704,871,544 | 17,109,055 | 36,277,756 | (1,645,156) | 393,039,807 | 704,871,544 | 684,057,687 | 353,695,821 |
| 2. NAIC 2 (a)..... | 364,618,278 | 11,312,149 | 5,479,816 | (165,353) | 286,251,534 | 364,618,278 | 370,285,258 | 131,701,096 |
| 3. NAIC 3 (a)..... | 8,126,539 | | 7,746,000 | (380,539) | 16,942,801 | 8,126,539 | 0 | 15,914,073 |
| 4. NAIC 4 (a)..... | 0 | | | | 0 | 0 | 0 | 0 |
| 5. NAIC 5 (a)..... | 0 | | | | 0 | 0 | 0 | 0 |
| 6. NAIC 6 (a)..... | 0 | | | | 0 | 0 | 0 | 0 |
| 7. Total Bonds | 1,077,616,361 | 28,421,204 | 49,503,572 | (2,191,048) | 696,234,142 | 1,077,616,361 | 1,054,342,945 | 501,310,990 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | | | | 0 | 0 | 0 | 0 |
| 9. NAIC 2 | 0 | | | | 0 | 0 | 0 | 0 |
| 10. NAIC 3 | 0 | | | | 0 | 0 | 0 | 0 |
| 11. NAIC 4 | 0 | | | | 0 | 0 | 0 | 0 |
| 12. NAIC 5 | 0 | | | | 0 | 0 | 0 | 0 |
| 13. NAIC 6 | 0 | | | | 0 | 0 | 0 | 0 |
| 14. Total Preferred Stock..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds & Preferred Stock | 1,077,616,361 | 28,421,204 | 49,503,572 | (2,191,048) | 696,234,142 | 1,077,616,361 | 1,054,342,945 | 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 \$1,649,757 ; NAIC 2 \$;

NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1
Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---------|---------------------------------|-----------|-------------|------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year To Date | Paid for Accrued Interest Year To Date |
| 9199999 | 1,649,757 | XXX | 1,649,420 | 4,257 | 322 |

SCHEDULE DA - VERIFICATION
Short-Term Investments

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year To Date | 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 | 338 | 15,938 |
| 4. Unrealized valuation increase (decrease)..... | | 0 |
| 5. Total gain (loss) on disposals | | 0 |
| 6. Deduct consideration received on disposals | | 1,100,000 |
| 7. Deduct amortization of premium..... | | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized..... | | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 1,649,758 | 0 |
| 11. Deduct total nonadmitted amounts..... | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,649,758 | 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 | 1,090,951,074 | 719,005,059 |
| 3. Accrual of discount | | 64,667 |
| 4. Unrealized valuation increase (decrease) | | 0 |
| 5. Total gain (loss) on disposals..... | | 0 |
| 6. Deduct consideration received on disposals | 1,557,301,004 | 337,948,176 |
| 7. Deduct amortization of premium | | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 66,604,593 | 532,954,524 |
| 11. Deduct total nonadmitted amounts | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 66,604,593 | 532,954,524 |

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

E03

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

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 |
| Bonds - U.S. Governments | | | | | | | | | |
| 91282C-CG-4 | UNITED STATES TREASURY | | 07/08/2021 | Fifth Third Bank Sec | XXX | 3,488,789 | 3,500,000 | 645 | 1 A |
| 0599999 - Bonds - U.S. Governments | | | | | | 3,488,789 | 3,500,000 | 645 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | |
| 31400K-Y9-3 | FN CB0735 - RMBS | | 06/30/2021 | MLPFS INC FIXED INCOME | XXX | 992,866 | 930,971 | 1,009 | 1 A |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 992,866 | 930,971 | 1,009 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 03765W-BE-7 | APCF 4R A2R - CDO | | 07/09/2021 | NOMURA SECURITIES INTL., FIXED I | XXX | 1,000,200 | 1,000,000 | 4,410 | 1 C FE |
| 04009A-AL-4 | ARES L11 A1R - CDO | | 07/15/2021 | SG AMERICAS SECURITIES, LLC | XXX | 1,000,000 | 1,000,000 | | 1 A FE |
| 04016D-AU-9 | ARES 41RR BR - CDO | C | 06/29/2021 | RBC CAPITAL MARKETS | XXX | (326) | | 326 | 1 C FE |
| 05369A-AL-5 | AVIATION CAPITAL GROUP LLC | | 09/15/2021 | CHASE SECURITIES INC | XXX | 1,266,812 | 1,270,000 | | 2 C FE |
| 05875J-AJ-8 | BALLY 2019-1 A1R - CDO | C | 06/09/2021 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 1,925,000 | 1,925,000 | | 1 A FE |
| 0778FP-AG-4 | BELL TELEPHONE COMPANY OF CANADA OR BELL | C | 08/09/2021 | TORONTO DOMINION SECURITIES | XXX | 995,610 | 1,000,000 | | 2 A FE |
| 08862B-AB-1 | BHG 21B B - ABS | | 09/10/2021 | CREDIT SUISSE | XXX | 589,931 | 590,000 | | Z |
| 09261B-AD-2 | BLACKSTONE INC | | 07/29/2021 | GOLDMAN SACHS AND CO | XXX | 991,010 | 1,000,000 | | 1 E FE |
| 09261X-AC-6 | BLACKSTONE SECURED LENDING FUND | | 07/20/2021 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 706,399 | 715,000 | | 2 C FE |
| 09659W-2R-4 | BNP PARIBAS SA | C | 09/08/2021 | BNP PARIBAS SECURITIES BOND | XXX | 505,000 | 505,000 | | 1 G FE |
| 12434C-AA-2 | BX 21SDMF A - CMBS | | 09/17/2021 | MORGAN STANLEY AND CO INC | XXX | 648,041 | 650,000 | | 1 A FE |
| 12510H-AN-0 | CAUTO 211 A4 - ABS | | 07/27/2021 | CREDIT SUISSE SECURITIES (USA) | XXX | 999,739 | 1,000,000 | | 1 E FE |
| 12575A-AB-3 | C1MNL 211 A2 - ABS | | 07/22/2021 | CREDIT SUISSE SECURITIES (USA) | XXX | 499,783 | 500,000 | | 1 A FE |
| 14040H-CG-8 | CAPITAL ONE FINANCIAL CORP | | 07/27/2021 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 1,000,000 | 1,000,000 | | 2 B FE |
| 142339-AK-6 | CARLISLE COMPANIES INC | | 09/14/2021 | CHASE SECURITIES INC | XXX | 574,684 | 575,000 | | 2 B FE |
| 23636A-BB-6 | DANSKE BANK A/S | C | 09/07/2021 | CHASE SECURITIES INC | XXX | 695,000 | 695,000 | | 1 F FE |
| 26209X-AD-3 | HONK 2021-1 A2 - RMBS | | 09/23/2021 | BARCLAYS CAPITAL INC FIXED INC | XXX | 150,000 | 150,000 | | 2 C FE |
| 26884A-BN-2 | ERP OPERATING LP | | 08/03/2021 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 601,939 | 605,000 | | 1 G FE |
| 446150-AW-4 | HUNTINGTON BANCSHARES INC | | 08/09/2021 | CREDIT SUISSE | XXX | 825,000 | 825,000 | | 2 A FE |
| 44891A-BY-2 | HYUNDAI CAPITAL AMERICA | | 09/14/2021 | SG AMERICAS SECURITIES, LLC | XXX | 1,781,787 | 1,785,000 | | 2 A FE |
| 46188B-AA-0 | INVITATION HOMES OPERATING PARTNERSHIP L | | 08/03/2021 | CHASE SECURITIES INC | XXX | 280,429 | 285,000 | | 2 C FE |
| 50201M-AQ-6 | LCM 29R AR - CDO | C | 06/22/2021 | BK OF NY MELLON NATIXIS SEC NA | XXX | 1,000,000 | 1,000,000 | | 1 A FE |
| 529537-AA-0 | LEXINGTON REALTY TRUST | | 08/16/2021 | CHASE SECURITIES INC | XXX | 887,846 | 890,000 | | 2 B FE |
| 61946T-AB-1 | MSAIC 213 B - ABS | | 09/17/2021 | DEUTSCHE BANK SECURITIES, INC | XXX | 347,621 | 350,000 | | Z |
| 69702B-AA-9 | PSTAT 2021-3 A1 - CDO | C | 07/29/2021 | CITIGROUP GLOBAL MARKETS, INC | XXX | 690,000 | 690,000 | | 1 A FE |
| 773903-AL-3 | ROCKWELL AUTOMATION INC | | 08/03/2021 | MLPFS INC FIXED INCOME | XXX | 244,463 | 245,000 | | 1 F FE |
| 81761T-AG-0 | SERV 211 A22 - RMBS | | 07/26/2021 | BARCLAYS CAPITAL INC FIXED INC | XXX | 700,000 | 700,000 | | 2 C FE |
| 91682N-AB-9 | UPST 214 B - ABS | | 09/17/2021 | GOLDMAN | XXX | 699,890 | 700,000 | | 2 C FE |
| 928563-AH-8 | VMWARE INC | | 07/20/2021 | CHASE SECURITIES INC | XXX | 919,558 | 920,000 | | 2 C FE |
| 960413-AY-8 | WESTLAKE CHEMICAL CORP | | 08/05/2021 | DEUTSCHE BANK SECURITIES INC | XXX | 524,134 | 535,000 | | 2 B FE |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 23,049,549 | 23,105,000 | 4,736 | XXX |
| Bonds - Hybrid Securities | | | | | | | | | |
| 654579-AK-7 | NIPPON LIFE INSURANCE CO | C | 09/09/2021 | CHASE SECURITIES INC | XXX | 890,000 | 890,000 | | 1 G FE |
| 4899999 - Bonds - Hybrid Securities | | | | | | 890,000 | 890,000 | 0 | XXX |
| 8399997 - Bonds - Subtotals - Bonds - Part 3 | | | | | | 28,421,204 | 28,425,971 | 6,390 | XXX |
| 8399999 - Bonds - Subtotals - Bonds | | | | | | 28,421,204 | 28,425,971 | 6,390 | XXX |
| Common Stocks - Mutual Funds | | | | | | | | | |
| 091936-29-4 | BLACKROCK:IS RUS MC INST | | 07/15/2021 | NO BROKER | 1,406,530 | 20,535 | XXX | | |
| 09253F-40-8 | BLACKROCK:IS EAFE INST | | 07/15/2021 | NO BROKER | 888,749 | 14,202 | XXX | | |
| 24610C-85-7 | DELAWARE VALUE INST | | 09/22/2021 | NO BROKER | 1,081,783 | 26,028 | XXX | | |
| 316389-77-4 | FIDELITY ADV SC VAL I | | 09/07/2021 | NO BROKER | 14,904,642 | 318,661 | XXX | | |
| 416648-85-5 | HARTFD:EQUITY INC Y | | 09/29/2021 | NO BROKER | 1,655,419 | 38,306 | XXX | | |
| 46138E-19-8 | INVESCO S&P MIDCP LV | | 06/30/2021 | COWEN EXECUTION SERVICES | 1,216,000 | 65,129 | XXX | | |
| 46138E-35-4 | INVESCO S&P500 LOWLV | | 06/30/2021 | HILLTOP SECURITIES INC | 1,709,000 | 104,217 | XXX | | |
| 46138G-10-2 | INVESCO S&P SMCP LV | | 06/30/2021 | COWEN EXECUTION SERVICES | 834,000 | 39,123 | XXX | | |
| 46429B-68-9 | ISHARES:MSCI MV EAFE MYF | | 06/30/2021 | COWEN EXECUTION SERVICES | 685,000 | 51,855 | XXX | | |
| 92206C-65-6 | VANGUARD RUS 2000 ID INS | | 09/29/2021 | NO BROKER | 46,279 | 15,822 | XXX | | |
| 92206C-72-2 | VANGUARD RUS 1000 ID INS | | 09/29/2021 | NO BROKER | 131,444 | 51,445 | XXX | | |
| 9499999 - Common Stocks - Mutual Funds | | | | | | 745,323 | XXX | 0 | XXX |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 3

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

[illegible]

E04.1

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 F o r e i g n | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
|--|--------------------------------|--------------------------------------|------------------|-------------------------|---------------------------------|---------------|-----------|-------------|---|--|--|---|---|---|--|---|--|-------------------------------------|--|---|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identi- fication | Description | | 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 Dividends Received During Year | Stated Contractual Maturity Date | |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 36179W-DR-6 | G2 MA7312 - RMBS | | 09/01/2021 | Paydown | XXX | 192,958 | 192,958 | 200,405 | | | (7,447) | | (7,447) | | 192,958 | | 0 | 0 | 1,671 | 04/20/2051 | 1 A |
| 36179W-G3-6 | G2 MA7418 - RMBS | | 09/01/2021 | Paydown | XXX | 39,044 | 39,044 | 40,385 | | | (1,341) | | (1,341) | | 39,044 | | 0 | 0 | 176 | 06/20/2051 | 1 A |
| 36202F-C6-1 | G2 004593 - RMBS | | 09/01/2021 | Paydown | XXX | 566 | 566 | 587 | 583 | | (16) | | (16) | | 566 | | 0 | 0 | 19 | 12/20/2039 | 1 A |
| 38380J-ZH-4 | GNR 2018-057 A - CMBS | | 09/01/2021 | Paydown | XXX | 12,371 | 12,371 | 13,012 | 13,077 | | (706) | | (706) | | 12,371 | | 0 | 0 | 243 | 03/16/2057 | 1 A |
| 0599999 - Bonds - U.S. Governments | | | | | | 244,940 | 244,940 | 254,390 | 13,659 | 0 | (9,510) | 0 | (9,510) | 0 | 244,940 | 0 | 0 | 0 | 2,109 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 70914P-W7-3 | PENNSYLVANIA (COMMONWEALTH OF) | | 08/27/2021 | Davenport & Company LLC | XXX | 1,014,910 | 1,000,000 | 1,000,000 | | | | | 0 | | 1,000,000 | | 14,910 | 14,910 | 4,559 | 08/01/2028 | 1 D FE |
| 1799999 - Bonds - U.S. States, Territories and Possessions | | | | | | 1,014,910 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 14,910 | 14,910 | 4,559 | 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 | | 09/01/2021 | Paydown | XXX | 1,145 | 1,145 | 1,146 | 1,146 | | (1) | | (1) | | 1,145 | | 0 | 0 | 50 | 08/01/2037 | 1 A |
| 3128MJ-ZC-3 | FH G08770 - RMBS | | 09/01/2021 | Paydown | XXX | 204,286 | 204,286 | 211,807 | 209,935 | | (5,650) | | (5,650) | | 204,286 | | 0 | 0 | 4,741 | 07/01/2047 | 1 A |
| 3128MJ-ZG-4 | FH G08774 - RMBS | | 09/01/2021 | Paydown | XXX | 501,221 | 501,221 | 519,672 | 514,798 | | (13,578) | | (13,578) | | 501,221 | 0 | 0 | 0 | 11,607 | 08/01/2047 | 1 A |
| 3128MJ-ZM-1 | FH G08779 - RMBS | | 09/01/2021 | Paydown | XXX | 700,354 | 700,354 | 726,297 | 719,085 | | (18,731) | | (18,731) | | 700,354 | 0 | 0 | 0 | 16,166 | 09/01/2047 | 1 A |
| 3128MJ-ZS-8 | FH G08784 - RMBS | | 09/01/2021 | Paydown | XXX | 1,213,227 | 1,213,227 | 1,257,775 | 1,245,410 | | (32,183) | | (32,183) | | 1,213,227 | | 0 | 0 | 28,023 | 10/01/2047 | 1 A |
| 3128MJ-ZW-9 | FH G08788 - RMBS | | 09/01/2021 | Paydown | XXX | 55,808 | 55,808 | 57,482 | 57,052 | | (1,244) | | (1,244) | | 55,808 | | 0 | 0 | 1,288 | 11/01/2047 | 1 A |
| 3131Y0-SH-6 | FH ZM5920 - RMBS | | 09/01/2021 | Paydown | XXX | 583,056 | 583,056 | 621,592 | | | (38,536) | | (38,536) | | 583,056 | 0 | 0 | 0 | 4,974 | 03/01/2048 | 1 A |
| 3132A5-H8-1 | FH ZS4755 - RMBS | | 09/01/2021 | Paydown | XXX | 462,980 | 462,980 | 493,580 | | | (30,600) | | (30,600) | | 462,980 | 0 | 0 | 0 | 4,044 | 02/01/2048 | 1 A |
| 3132A5-HL-2 | FH ZS4735 - RMBS | | 09/01/2021 | Paydown | XXX | 40,020 | 40,020 | 42,665 | | | (2,645) | | (2,645) | | 40,020 | | 0 | 0 | 340 | 09/01/2047 | 1 A |
| 3132A5-JG-1 | FH ZS4763 - RMBS | | 09/01/2021 | Paydown | XXX | 28,380 | 28,380 | 30,256 | | | (1,876) | | (1,876) | | 28,380 | | 0 | 0 | 233 | 04/01/2048 | 1 A |
| 3132A5-JM-8 | FH ZS4768 - RMBS | | 09/01/2021 | Paydown | XXX | 585,769 | 585,769 | 624,485 | | | (38,716) | | (38,716) | | 585,769 | 0 | 0 | 0 | 4,940 | 05/01/2048 | 1 A |
| 3132A5-JQ-9 | FH ZS4771 - RMBS | | 09/01/2021 | Paydown | XXX | 2,881 | 2,881 | 3,071 | | | (190) | | (190) | | 2,881 | | 0 | 0 | 24 | 06/01/2048 | 1 A |
| 3132AD-5L-8 | FH ZT1751 - RMBS | | 09/01/2021 | Paydown | XXX | 62 | 62 | 66 | | | (4) | | (4) | | 62 | | 0 | 0 | 1 | 01/01/2048 | 1 A |
| 3132D5-6V-9 | FH SB8084 - RMBS | | 09/01/2021 | Paydown | XXX | 2,190,497 | 2,190,497 | 2,291,807 | 2,288,671 | | (98,174) | | (98,174) | | 2,190,497 | 0 | 0 | 0 | 11,239 | 01/01/2036 | 1 A |
| 3132DM-P9-0 | FH SD0448 - RMBS | | 09/01/2021 | Paydown | XXX | 113,020 | 113,020 | 116,322 | | | (3,302) | | (3,302) | | 113,020 | | 0 | 0 | 1,001 | 10/01/2050 | 1 A |
| 3132DM-UB-9 | FH SD0578 - RMBS | | 09/01/2021 | Paydown | XXX | 75,027 | 75,027 | 77,853 | | | (2,825) | | (2,825) | | 75,027 | 0 | 0 | 0 | 416 | 03/01/2051 | 1 A |
| 3132DV-5K-7 | FH SD8050 - RMBS | | 09/01/2021 | Paydown | XXX | 45,427 | 45,427 | 46,737 | 46,820 | | (1,393) | | (1,393) | | 45,427 | | 0 | 0 | 907 | 03/01/2050 | 1 A |
| 3132VN-Z6-3 | FH Q62564 - RMBS | | 09/01/2021 | Paydown | XXX | 1,229,577 | 1,229,577 | 1,311,805 | | | (82,228) | | (82,228) | | 1,229,577 | | 0 | 0 | 11,081 | 12/01/2048 | 1 A |
| 31335H-UN-1 | FH C90589 - RMBS | | 09/01/2021 | Paydown | XXX | 2,224 | 2,224 | 2,258 | 2,227 | | (3) | | (3) | | 2,224 | | 0 | 0 | 88 | 11/01/2022 | 1 A |
| 31339S-6F-7 | FH QA3570 - RMBS | | 09/01/2021 | Paydown | XXX | 171,823 | 171,823 | 177,246 | | | (5,423) | | (5,423) | | 171,823 | | 0 | 0 | 1,372 | 10/01/2049 | 1 A |
| 3133AM-AE-6 | FH QC2705 - RMBS | | 09/01/2021 | Paydown | XXX | 174,276 | 174,276 | 184,814 | | | (10,538) | | (10,538) | | 174,276 | 0 | 0 | 0 | 1,271 | 06/01/2051 | 1 A |
| 3133D3-ZT-1 | FH QK0786 - RMBS | | 09/01/2021 | Paydown | XXX | 19,598 | 19,598 | 20,385 | | | (787) | | (787) | | 19,598 | | 0 | 0 | 76 | 05/01/2041 | 1 A |
| 3133KL-J5-7 | FH RA4784 - RMBS | | 09/01/2021 | Paydown | XXX | 44,724 | 44,724 | 46,562 | | | (1,838) | | (1,838) | | 44,724 | 0 | 0 | 0 | 219 | 03/01/2051 | 1 A |
| 31371K-KE-0 | FN Z54193 - RMBS | | 09/01/2021 | Paydown | XXX | 1,475 | 1,475 | 1,497 | 1,474 | | 2 | | 2 | | 1,475 | | 0 | 0 | 58 | 02/01/2022 | 1 A |
| 31371N-H2-4 | FN Z56849 - RMBS | | 09/01/2021 | Paydown | XXX | 278 | 278 | 279 | | | (1) | | (1) | | 278 | | 0 | 0 | 12 | 08/01/2037 | 1 A |
| 3138ET-YB-6 | FN AL8805 - RMBS | | 09/01/2021 | Paydown | XXX | 380,437 | 380,437 | 410,635 | | | (30,197) | | (30,197) | | 380,437 | | 0 | 0 | 2,282 | 06/01/2045 | 1 A |
| 3140GS-RX-2 | FN BH4101 - RMBS | | 09/01/2021 | Paydown | XXX | 100,237 | 100,237 | 106,863 | | | (6,625) | | (6,625) | | 100,237 | 0 | 0 | 0 | 856 | 10/01/2047 | 1 A |
| 3140H1-K2-5 | FN BJ0312 - RMBS | | 09/01/2021 | Paydown | XXX | 41,562 | 41,562 | 42,653 | 42,380 | | (818) | | (818) | | 41,562 | | 0 | 0 | 1,167 | 10/01/2047 | 1 A |
| 3140H6-B2-4 | FN BJ4556 - RMBS | | 09/01/2021 | Paydown | XXX | 641,203 | 641,203 | 683,582 | | | (42,379) | | (42,379) | | 641,203 | 0 | 0 | 0 | 6,058 | 01/01/2048 | 1 A |
| 3140HF-NL-9 | FN BK2194 - RMBS | | 09/01/2021 | Paydown | XXX | 103,707 | 103,707 | 104,355 | 104,317 | | (610) | | (610) | | 103,707 | | 0 | 0 | 2,072 | 03/01/2050 | 1 A |
| 3140J9-GM-7 | FN BM4703 - RMBS | | 09/01/2021 | Paydown | XXX | 2,046 | 2,046 | 2,181 | | | (135) | | (135) | | 2,046 | 0 | 0 | 0 | 18 | 02/01/2048 | 1 A |
| 3140JA-NZ-7 | FN BM5807 - RMBS | | 09/01/2021 | Paydown | XXX | 69,970 | 69,970 | 74,595 | | | (4,625) | | (4,625) | | 69,970 | | 0 | 0 | 596 | 04/01/2048 | 1 A |
| 3140JA-PG-7 | FN BM5822 - RMBS | | 09/01/2021 | Paydown | XXX | 785,568 | 785,568 | 829,879 | | | (44,311) | | (44,311) | | 785,568 | | 0 | 0 | 7,760 | 11/01/2048 | 1 A |
| 3140K3-K7-6 | FN B07517 - RMBS | | 09/01/2021 | Paydown | XXX | 34,104 | 34,104 | 35,958 | 35,815 | | (1,711) | | (1,711) | | 34,104 | | 0 | 0 | 682 | 01/01/2050 | 1 A |
| 3140K5-FK-8 | FN B09169 - RMBS | | 09/01/2021 | Paydown | XXX | 103,495 | 103,495 | 109,058 | 108,863 | | (5,368) | | (5,368) | | 103,495 | | 0 | 0 | 2,088 | 12/01/2049 | 1 A |
| 3140KA-DP-8 | FN BP2809 - RMBS | | 09/01/2021 | Paydown | XXX | 64,491 | 64,491 | 66,759 | | | (2,134) | | (2,134) | | 64,491 | | 0 | 0 | 1,086 | 05/01/2050 | 1 A |
| 3140KD-NW-6 | FN BP5804 - RMBS | | 09/01/2021 | Paydown | XXX | 59,209 | 59,209 | 61,337 | 61,208 | | (1,999) | | (1,999) | | 59,209 | | 0 | 0 | 1,038 | 05/01/2050 | 1 A |
| 3140KL-HZ-8 | FN B01147 - RMBS | | 09/01/2021 | Paydown | XXX | 65,735 | 65,735 | 68,077 | | | (2,342) | | (2,342) | | 65,735 | | 0 | 0 | 383 | 10/01/2050 | 1 A |
| 3140KN-JC-3 | FN B02958 - RMBS | | 09/01/2021 | Paydown | XXX | 72,768 | 72,768 | 75,383 | | | (2,615) | | (2,615) | | 72,768 | 0 | 0 | 0 | 321 | 09/01/2050 | 1 A |
| 3140L6-R7-1 | FN BR7709 - RMBS | | 09/01/2021 | Paydown | XXX | 9,781 | 9,781 | 10,310 | | | (529) | | (529) | | 9,781 | | 0 | 0 | 98 | 04/01/2051 | 1 A |
| 3140Q8-E3-5 | FN CA1053 - RMBS | | 09/01/2021 | Paydown | XXX | 13,466 | 13,466 | 14,356 | | | (890) | | (890) | | 13,466 | | 0 | 0 | 111 | 01/01/2048 | 1 A |

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE CareSource Ohio Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 F o r e i g n | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
|--|---|--------------------------------------|------------------|---------------------------------|---------------------------------|---------------|------------|-------------|---|--|--|---|---------------------------------|---|--|---|--|-------------------------------------|--|---|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identi- fication | Description | | 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. | 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 | |
| 3140X6-UC-3. | FN FM3278 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 624 | 624 | 665 | | | (41) | | (41) | | 624 | | | 0 | 5 | 11/01/2048. | 1 A |
| 3140X7-VJ-5. | FN FM4216 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 6,162 | 6,162 | 6,569 | | | (407) | | (407) | | 6,162 | | | 0 | 53 | 06/01/2049. | 1 A |
| 3140X9-WD-3. | FN FM6043 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 910,743 | 910,743 | 970,937 | | (60,194) | | | (60,194) | | 910,743 | | 0 | 0 | 10,427 | 06/01/2049. | 1 A |
| 3140XA-JS-2. | FN FM6572 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 32,768 | 32,768 | 34,606 | | (1,838) | | | (1,838) | | 32,768 | | 0 | 0 | 328 | 04/01/2051. | 1 A |
| 31411N-WW-3. | FN 912461 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 6,826 | 6,826 | 6,819 | 6,794 | | 31 | | 31 | | 6,826 | | | 0 | 305 | 03/01/2037. | 1 A |
| 31418C-PE-8. | FN MA3120 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 752,208 | 752,208 | 779,329 | 771,798 | | (19,590) | | (19,590) | | 752,208 | | | 0 | 17,385 | 09/01/2047. | 1 A |
| 31418C-R8-9. | FN MA3210 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 60,886 | 60,886 | 61,895 | 61,645 | | (759) | | (759) | | 60,886 | | | 0 | 1,413 | 12/01/2047. | 1 A |
| 31418C-S4-7. | FN MA3238 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 968,931 | 968,931 | 1,034,183 | | (65,251) | | | (65,251) | | 968,931 | | 0 | 0 | 8,235 | 01/01/2048. | 1 A |
| 31418C-U7-7. | FN MA3305 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 764 | 764 | 814 | | (50) | | | (50) | | 764 | | | 0 | 6 | 03/01/2048. | 1 A |
| 31418C-XM-1. | FN MA3383 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 3,074 | 3,074 | 3,277 | | (203) | | | (203) | | 3,074 | | | 0 | 25 | 06/01/2048. | 1 A |
| 31418D-GK-2. | FN MA3801 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 21,231 | 21,231 | 21,370 | 21,416 | | (186) | | (186) | | 21,231 | | | 0 | 355 | 10/01/2049. | 1 A |
| 31418D-HK-1. | FN MA3833 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 78,876 | 78,876 | 82,034 | 82,800 | | (3,924) | | (3,924) | | 78,876 | | 0 | 0 | 1,315 | 11/01/2049. | 1 A |
| 31418D-KQ-4. | FN MA3902 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 7,676 | 7,676 | 7,727 | 7,738 | | (62) | | (62) | | 7,676 | | | 0 | 128 | 01/01/2050. | 1 A |
| 31418D-P9-7. | FN MA4047 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 63,594 | 63,594 | 64,707 | 64,644 | | (1,050) | | (1,050) | | 63,594 | | | 0 | 859 | 06/01/2050. | 1 A |
| 31418D-Q7-0. | FN MA4077 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 101,296 | 101,296 | 103,456 | 103,356 | | (2,060) | | (2,060) | | 101,296 | | | 0 | 1,371 | 07/01/2050. | 1 A |
| 31418D-RW-4. | FN MA4100 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 69,627 | 69,627 | 71,705 | 71,613 | | (1,986) | | (1,986) | | 69,627 | | | 0 | 947 | 08/01/2050. | 1 A |
| 31418D-VX-7. | ASSOCIATION - MISSOURI HIGHER ED LN AUTH | | 09/01/2021. | Paydown..... | XXX. | 2,221,759 | 2,221,759 | 2,324,515 | 2,321,512 | | (99,753) | | (99,753) | | 2,221,759 | | | 0 | 11,418 | 01/01/2036. | 1 A |
| 606072-LG-9 | STUDENT LN RE. | | 09/28/2021. | Redemption @ 100.00. | XXX. | 69,690 | 69,692 | 69,692 | | | | | 0 | | 69,692 | | (2) | (2) | 192 | 03/25/2061. | 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 | | | | | | 17,894,401 | 17,894,402 | 18,829,505 | 9,150,400 | 0 | (894,494) | 0 | (894,494) | 0 | 17,894,402 | 0 | (2) | (2) | 200,359 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 03066L-AD-0. | AMCAR 2018-2 A3 - ABS. | | 08/18/2021. | Paydown..... | XXX. | 28,123 | 28,123 | 27,403 | 27,765 | | 359 | | 359 | | 28,123 | | | 0 | 524 | 03/20/2023. | 1 A FE. |
| 03067D-AD-7. | AMCAR 2020-1 A3 - ABS. | | 09/18/2021. | Paydown..... | XXX. | 39,420 | 39,420 | 38,012 | 38,523 | | 896 | | 896 | | 39,420 | | | 0 | 316 | 08/19/2024. | 1 A FE. |
| 03463W-AA-1. | ACMT 2019-2 A1 - CMO/RMBS. | | 09/01/2021. | Paydown..... | XXX. | 18,274 | 18,274 | 17,772 | 17,778 | | 496 | | 496 | | 18,274 | | | 0 | 439 | 03/25/2049. | 1 A FE. |
| 03464R-AA-1. | ACMT 2020-1 A1 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 129,995 | 129,995 | 131,214 | | (1,219) | | | (1,219) | | 129,995 | | | 0 | 1,063 | 12/26/2059. | 1 A FE. |
| 03464R-AB-9. | ACMT 2020-1 A2 - RMBS. | | 09/01/2021. | Paydown..... | XXX. | 128,175 | 128,175 | 128,155 | 128,178 | | (3) | | (3) | | 128,175 | | 0 | 0 | 2,278 | 12/26/2059. | 1 C FE. |
| 03464V-AA-2. | ACMT 196 A1 - CMO/RMBS. | | 09/01/2021. | Paydown..... | XXX. | 200,795 | 200,795 | 202,395 | | (1,600) | | | (1,600) | | 200,795 | | | 0 | 2,113 | 11/25/2059. | 1 A FE. |
| 03465L-AA-3. | ACMT 2020-3 A1 - CMO/RMBS. | | 09/01/2021. | Paydown..... | XXX. | 171,314 | 171,314 | 171,353 | 171,352 | | (38) | | (38) | | 171,314 | | | 0 | 1,939 | 04/27/2065. | 1 A FE. |
| 04033J-AB-7. | ARIFL 2019-A A2A - ABS. | | 09/15/2021. | Paydown..... | XXX. | 35,167 | 35,167 | 33,809 | 34,119 | | 1,047 | | 1,047 | | 35,167 | | | 0 | 559 | 11/15/2027. | 1 A FE. |
| 05607Q-AA-6. | BX 2020-BXLP A - CMBS. | | 09/15/2021. | Paydown..... | XXX. | 73,339 | 73,339 | 73,385 | | (46) | | | (46) | | 73,339 | | | 0 | 279 | 12/15/2036. | 1 A FE. |
| 08861Y-AA-4. | BHG 2021-A A - ABS. | | 09/17/2021. | Paydown..... | XXX. | 10,918 | 10,918 | 10,918 | 0 | | | | 0 | | 10,918 | | | 0 | 43 | 11/17/2033. | 1 C FE. |
| 12530M-AD-7. | SORT 2020-1 B2 - ABS. | | 08/15/2021. | Paydown..... | XXX. | 3,914 | 3,914 | 3,913 | 3,913 | | 1 | | 1 | | 3,914 | | | 0 | 59 | 07/15/2060. | 1 G FE. |
| 12530M-AE-5. | SORT 2021-1 A1 - ABS. | | 08/15/2021. | Paydown..... | XXX. | 5,858 | 5,858 | 5,863 | | (5) | | | (5) | | 5,858 | | | 0 | 33 | 03/15/2061. | 1 D FE. |
| 12563L-AS-6. | CLIF 203 A - ABS. | | 09/18/2021. | Paydown..... | XXX. | 21,583 | 21,583 | 21,579 | 21,579 | | 4 | | 4 | | 21,583 | | 0 | 0 | 296 | 10/18/2045. | 1 F FE. |
| 12575A-AB-3. | CIMNL 211 A2 - ABS. | | 09/20/2021. | Paydown..... | XXX. | 1,762 | 1,762 | 1,762 | | 1 | | | 1 | | 1,762 | | | 0 | 5 | 07/20/2051. | 1 A FE. |
| 14369G-AA-8. | CNART 211 A - ABS. | | 09/17/2021. | Paydown..... | XXX. | 399,025 | 399,025 | 399,167 | | (142) | | | (142) | | 399,025 | | | 0 | 1,240 | 10/17/2024. | 1 C FE. |
| 14576A-AC-6. | CARM 201 A3 - RMBS. | | 09/15/2021. | Paydown..... | XXX. | 875 | 875 | 874 | 874 | | 1 | | 1 | | 875 | | | 0 | 17 | 12/15/2050. | 1 F FE. |
| 19425A-AA-2. | CASL 21B A1 - ABS. | | 09/25/2021. | Paydown..... | XXX. | 4,680 | 4,598 | 4,598 | | 0 | | | 0 | | 4,598 | | 82 | 82 | 7 | 06/25/2052. | 1 A FE. |
| 20267X-AD-5. | GBSLT 2018-C-GS C - ABS. | | 09/25/2021. | Paydown..... | XXX. | 10,735 | 10,735 | 10,812 | 10,822 | | (86) | | (86) | | 10,735 | | 0 | 0 | 309 | 02/26/2046. | 1 D FE. |
| 21873L-AA-1. | CAFL 211 A - CMBS. | | 09/01/2021. | Paydown..... | XXX. | 4,763 | 4,763 | 4,763 | | 0 | | | 0 | | 4,763 | | 0 | 0 | 27 | 04/15/2053. | 1 A FE. |
| 25273C-AA-8. | DROT 211 A - RMBS. | | 09/20/2021. | Paydown..... | XXX. | 120,324 | 120,324 | 120,718 | | (394) | | | (394) | | 120,324 | | | 0 | 609 | 11/21/2033. | 1 A FE. |
| 26209X-AA-9. | HONK 201 A2 - RMBS. | | 07/20/2021. | Paydown..... | XXX. | 1,250 | 1,250 | 1,250 | 1,250 | | 0 | | 0 | | 1,250 | | | 0 | 35 | 07/20/2050. | 2 C FE. |
| 33843W-AA-9. | FCAT 2021-1 A - ABS. | | 09/15/2021. | Paydown..... | XXX. | 261,420 | 261,420 | 261,165 | | 255 | | | 255 | | 261,420 | | 0 | 0 | 334 | 06/16/2025. | 1 A FE. |
| 35041K-AA-0. | FFIN 2020-1 A - ABS. | | 09/15/2021. | Paydown..... | XXX. | 48,167 | 48,167 | 48,162 | 48,162 | | 5 | | 5 | | 48,167 | | | 0 | 1,138 | 07/16/2040. | 1 D FE. |
| 35635C-AA-0. | FREED 212 A - ABS. | | 09/18/2021. | Paydown..... | XXX. | 159,207 | 159,207 | 159,200 | | 7 | | | 7 | | 159,207 | | 0 | 0 | 285 | 06/19/2028. | 1 B FE. |
| 361886-BW-3. | GFORT 184 C - ABS. | | 09/15/2021. | Paydown..... | XXX. | 900,000 | 900,000 | 907,594 | 904,462 | | (4,462) | | (4,462) | | 900,000 | | | 0 | 26,190 | 09/15/2023. | 1 F FE. |
| 363576-AA-7. | ARTHUR J GALLAGHER & CO. | | 08/13/2021. | Call @ 100.00. | XXX. | 444,400 | 440,000 | 437,298 | | 55 | | | 55 | | 437,354 | | 2,646 | 2,646 | 6,936 | 05/20/2031. | 2 B FE. |
| 36416U-AJ-4. | GFMT 2017-1 A22 - CMO/RMBS. | | 09/01/2021. | Paydown..... | XXX. | 28,228 | 28,228 | 28,660 | | (432) | | | (432) | | 28,228 | | | 0 | 279 | 07/25/2056. | 1 A FE. |
| 369550-BN-7. | GENERAL DYNAMICS CORP. | | 08/02/2021. | BARCLAYS CAPITAL INC FIXED INC. | XXX. | 446,736 | 440,000 | 439,309 | | 32 | | | 32 | | 439,341 | | 7,396 | 7,396 | 1,181 | 06/01/2026. | 1 G FE. |
| 375558-AU-7. | GILEAD SCIENCES INC. | | 09/01/2021. | Call @ 100.00. | XXX. | 5,000,000 | 5,000,000 | 5,183,500 | 5,050,752 | | (50,752) | | (50,752) | | 5,000,000 | | | 0 | 165,000 | 12/01/2021. | 2 A FE. |
| 42771L-AB-8. | HERO 172A A1 - ABS. | C. | 09/20/2021. | Paydown..... | XXX. | 15,827 | 15,827 | 16,315 | 16,307 | | (479) | | (479) | | 15,827 | | 0 | 0 | 454 | 09/20/2048. | 1 A FE. |
| 42771L-AC-6. | HERO 172A A2 - ABS. | | 09/20/2021. | Paydown..... | XXX. | 39,780 | 39,780 | 41,471 | 41,457 | | (1,678) | | (1,678) | | 39,780 | | | 0 | 1,417 | 09/20/2048. | 1 A FE. |
| 46592N-AC-0. | JPMIT 217 A3 - CMO/RMBS. | | 09/01/2021. | Various..... | XXX. | 12,705 | 12,705 | 12,917 | | (248) | | | (248) | | 12,669 | | 35 | 35 | 77 | 11/27/2051. | 1 A FE. |
| 46616V-AA-8. | HENDR 2012-1 A - RMBS. | | 09/15/2021. | Paydown..... | XXX. | 4,535 | 4,535 | 4,789 | 4,781 | | (246) | | (246) | | 4,535 | | 0 | 0 | 122 | 02/16/2065. | 1 A FE. |
| 46618A-AA-2. | HENDR 2014-2 A - RMBS. | | 09/15/2021. | Paydown..... | XXX. | 1,629 | 1,629 | 1,652 | 1,652 | | (22) | | (22) | | 1,629 | | | 0 | 40 | 01/17/2073. | 1 A FE. |
| 46619R-AA-4. | HENDR 2015-2 A - RMBS. | | 09/15/2021. | Paydown..... | XXX. | 2,909 | 2,909 | 3,005 | 3,002 | | (94) | | (94) | | 2,909 | | | 0 | 76 | 03/15/2058. | 1 A FE. |
| 46620V-AA-2. | HENDR 172 A - RMBS. | | 09/15/2021. | Paydown..... | XXX. | 2,067 | 2,067 | 2,279 | 2,278 | | (211) | | (211) | | 2,067 | | | 0 | 48 | 09/15/2072. | 1 A FE. |

E05.2

E05.2

E05.2

E05.2

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 2 - CASH EQUIVALENTS

[illegible]