



QUARTERLY STATEMENT

AS OF MARCH 31, 2022
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 45401-8738 | | | |
| | (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 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 |
| Jai P. Pillai | Chief Operating Officer | Erhardt H. Preitauer | President and Chief Executive Officer |

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

| | | | |
|-------------------|--------------------|-------------------------|--|
| Stephen L. Ringel | Scott R. Markovich | Stephanie A. Williams # | |
|-------------------|--------------------|-------------------------|--|

State of OHIO ss
County of Montgomery

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

| | | |
|---|--|--|
| Stephen L. Ringel President, Ohio Market | Lawrence R. Smart Chief Financial Officer | Jai P. Pillai Chief Operating 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 | 1,014,716,600 | | 1,014,716,600 | 1,036,682,836 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | 0 | 0 |
| 2.2 Common stocks | 160,218,589 | | 160,218,589 | 169,945,764 |
| 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 (\$828,759,940), cash equivalents (\$306,779,597) and short-term investments (\$149,723,235) | 1,285,262,773 | | 1,285,262,773 | 835,812,820 |
| 6. Contract loans (including \$ premium notes) | | | 0 | 0 |
| 7. Derivatives | 0 | | 0 | 0 |
| 8. Other invested assets | 12,413,250 | | 12,413,250 | 11,867,171 |
| 9. Receivables for securities | | | 0 | 259,939 |
| 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) | 2,472,611,212 | 0 | 2,472,611,212 | 2,054,568,529 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | 0 | 0 |
| 14. Investment income due and accrued | 5,379,776 | | 5,379,776 | 6,191,299 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 266,897,756 | 348,749 | 266,549,007 | 361,887,068 |
| 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 (\$44,690,122) | 44,690,122 | | 44,690,122 | 41,108,137 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 7,245,134 | | 7,245,134 | 6,739,220 |
| 16.2 Funds held by or deposited with reinsured companies | | | 0 | 0 |
| 16.3 Other amounts receivable under reinsurance contracts | | | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | 41,491,776 | | 41,491,776 | 64,960,976 |
| 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 | 86,526 | 86,526 | 0 | 0 |
| 24. Health care (\$117,930,061) and other amounts receivable | 124,670,997 | 6,740,936 | 117,930,061 | 101,083,926 |
| 25. Aggregate write-ins for other-than-invested assets | 2,613,466 | 2,613,466 | 0 | 0 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 2,965,686,765 | 9,789,677 | 2,955,897,088 | 2,636,539,155 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | 0 |
| 28. Total (Lines 26 and 27) | 2,965,686,765 | 9,789,677 | 2,955,897,088 | 2,636,539,155 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | 0 | 0 |
| 1102. | | | 0 | 0 |
| 1103. | | | 0 | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Prepaid Assets | 2,613,466 | 2,613,466 | 0 | 0 |
| 2502. | | | 0 | 0 |
| 2503. | | | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 2,613,466 | 2,613,466 | 0 | 0 |

LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|---|----------------|----------------|---------------|---------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$27,135,190 reinsurance ceded)..... | 1,004,562,113 | | 1,004,562,113 | 864,594,090 |
| 2. Accrued medical incentive pool and bonus amounts | 108,230,198 | | 108,230,198 | 23,904,702 |
| 3. Unpaid claims adjustment expenses | 9,597,119 | | 9,597,119 | 9,113,751 |
| 4. Aggregate health policy reserves including the liability of \$ for medical loss ratio rebate per the Public Health Service Act..... | 240,353,034 | | 240,353,034 | 251,707,899 |
| 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 | 32,977,241 | | 32,977,241 | 33,182,176 |
| 9. General expenses due or accrued | 329,023,742 | | 329,023,742 | 294,179,703 |
| 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 | 13,456,238 | | 13,456,238 | 14,911,574 |
| 16. Derivatives..... | | | 0 | 0 |
| 17. Payable for securities | 564,549 | | 564,549 | 1,003,929 |
| 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 | 1,817,661 | | 1,817,661 | 1,823,215 |
| 23. Aggregate write-ins for other liabilities (including \$ current) | 0 | 0 | 0 | 0 |
| 24. Total liabilities (Lines 1 to 23)..... | 1,740,581,895 | 0 | 1,740,581,895 | 1,494,421,039 |
| 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 | 1,198,115,193 | 1,124,918,116 |
| 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 | 1,215,315,193 | 1,142,118,116 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 2,955,897,088 | 2,636,539,155 |
| DETAILS OF WRITE-INS | | | | |
| 2301. | | | 0 | 0 |
| 2302. | | | 0 | 0 |
| 2303. | | | 0 | 0 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | 0 | 0 | 0 | 0 |
| 2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above) | 0 | 0 | 0 | 0 |
| 2501. | XXX | XXX | | 0 |
| 2502. | XXX | XXX | | 0 |
| 2503. | XXX | XXX | | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | XXX | XXX | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | XXX | XXX | 0 | 0 |
| 3001. | XXX | XXX | | 0 |
| 3002. | XXX | XXX | | 0 |
| 3003. | XXX | XXX | | 0 |
| 3098. Summary of remaining write-ins for Line 30 from overflow page | XXX | XXX | 0 | 0 |
| 3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above) | XXX | XXX | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES

| | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|---|----------------------|---------------|--------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 1. Member Months..... | XXX | 4,554,915 | 4,299,849 | 17,534,686 |
| 2. Net premium income (including \$ non-health premium income)..... | XXX | 2,883,990,885 | 2,397,794,662 | 10,148,641,335 |
| 3. Change in unearned premium reserves and reserve for rate credits | XXX | 5,261,648 | 2,117,932 | 7,237,454 |
| 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 | .0 | 46,258,885 | 283,067,534 |
| 7. Aggregate write-ins for other non-health revenues | XXX | .0 | .0 | .0 |
| 8. Total revenues (Lines 2 to 7) | XXX | 2,889,252,533 | 2,446,171,479 | 10,438,946,323 |
| Hospital and Medical: | | | | |
| 9. Hospital/medical benefits | | 1,731,354,544 | 924,727,274 | 6,646,337,594 |
| 10. Other professional services | | 51,089,275 | 725,284,435 | 192,039,686 |
| 11. Outside referrals | | | .0 | .0 |
| 12. Emergency room and out-of-area | | | .0 | .0 |
| 13. Prescription drugs | | 552,998,386 | 509,783,286 | 2,111,417,865 |
| 14. Aggregate write-ins for other hospital and medical..... | .0 | .0 | .0 | .0 |
| 15. Incentive pool, withhold adjustments and bonus amounts..... | | 75,424,637 | 12,422,437 | 17,258,902 |
| 16. Subtotal (Lines 9 to 15) | .0 | 2,410,866,842 | 2,172,217,433 | 8,967,054,047 |
| Less: | | | | |
| 17. Net reinsurance recoveries | | 13,515,821 | 12,653,398 | 43,277,216 |
| 18. Total hospital and medical (Lines 16 minus 17) | .0 | 2,397,351,021 | 2,159,564,035 | 8,923,776,831 |
| 19. Non-health claims (net)..... | | | .0 | .0 |
| 20. Claims adjustment expenses, including \$ 39,340,026 cost containment expenses..... | | 43,779,004 | 40,675,412 | 156,590,753 |
| 21. General administrative expenses..... | | 368,648,931 | 302,649,666 | 1,318,600,444 |
| 22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)..... | | 6,507,244 | .0 | 18,926,329 |
| 23. Total underwriting deductions (Lines 18 through 22) | .0 | 2,816,286,200 | 2,502,889,113 | 10,417,894,357 |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) | XXX | 72,966,333 | (56,717,634) | 21,051,966 |
| 25. Net investment income earned | | 7,102,338 | 4,103,586 | 27,425,738 |
| 26. Net realized capital gains (losses) less capital gains tax of \$ | | 2,083,306 | .0 | 2,791,641 |
| 27. Net investment gains (losses) (Lines 25 plus 26) | .0 | 9,185,644 | 4,103,586 | 30,217,379 |
| 28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)] | | | .0 | .0 |
| 29. Aggregate write-ins for other income or expenses | .0 | .0 | .0 | (7,410,908) |
| 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 | 82,151,977 | (52,614,048) | 43,858,437 |
| 31. Federal and foreign income taxes incurred | XXX | | .0 | .0 |
| 32. Net income (loss) (Lines 30 minus 31) | XXX | 82,151,977 | (52,614,048) | 43,858,437 |
| DETAILS OF WRITE-INS | | | | |
| 0601. Quality Withhold..... | XXX | | 46,258,885 | 283,067,534 |
| 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 | 0 | 46,258,885 | 283,067,534 |
| 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. | | | .0 | .0 |
| 2902. Provider Advance writeoff..... | | | .0 | (7,410,908) |
| 2903. | | | .0 | .0 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | .0 | .0 | .0 | .0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above) | 0 | 0 | 0 | (7,410,908) |

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..... | 1,142,118,108 | 1,059,827,639 | 1,059,827,639 |
| 34. Net income or (loss) from Line 32 | 82,151,977 | (52,614,048) | 43,858,437 |
| 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 \$ | (12,164,997) | 7,145,111 | 16,684,671 |
| 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 | 3,210,100 | 230,320 | 21,747,361 |
| 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 | | 0 | 0 |
| 46. Dividends to stockholders | | 0 | 0 |
| 47. Aggregate write-ins for gains or (losses) in surplus | 5 | 0 | 0 |
| 48. Net change in capital and surplus (Lines 34 to 47) | 73,197,085 | (45,238,617) | 82,290,469 |
| 49. Capital and surplus end of reporting period (Line 33 plus 48) | 1,215,315,193 | 1,014,589,023 | 1,142,118,108 |
| DETAILS OF WRITE-INS | | | |
| 4701. Rounding..... | 5 | 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) | 5 | 0 | 0 |

CASH FLOW

| | 1 | 2 | 3 |
|--|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance..... | 2,872,752,992 | 2,488,521,111 | 10,286,339,241 |
| 2. Net investment income | 9,231,847 | 3,523,105 | 30,909,532 |
| 3. Miscellaneous income | 96,757,326 | (8,824,411) | 287,736,722 |
| 4. Total (Lines 1 to 3) | 2,978,742,165 | 2,483,219,805 | 10,604,985,495 |
| 5. Benefit and loss related payments | 2,193,245,641 | 2,181,706,614 | 8,878,583,503 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 355,092,218 | 307,069,985 | 1,513,825,384 |
| 8. Dividends paid to policyholders | | 0 | 0 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)..... | 0 | 0 | 0 |
| 10. Total (Lines 5 through 9) | 2,548,337,859 | 2,488,776,599 | 10,392,408,887 |
| 11. Net cash from operations (Line 4 minus Line 10) | 430,404,306 | (5,556,794) | 212,576,608 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 47,646,392 | 20,836,423 | 218,169,584 |
| 12.2 Stocks | 8,971,225 | 0 | 2,873,607 |
| 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 | 15 | 0 | 0 |
| 12.7 Miscellaneous proceeds | 0 | 38,742,827 | 697,833 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 56,617,632 | 59,579,250 | 221,741,024 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 27,173,919 | 214,490,686 | 759,690,793 |
| 13.2 Stocks | 9,149,974 | 11,385,638 | 37,062,628 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 546,079 | 2,500,000 | 11,462,144 |
| 13.6 Miscellaneous applications | 179,452 | 0 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 37,049,424 | 228,376,324 | 808,215,566 |
| 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) | 19,568,208 | (168,797,074) | (586,474,542) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock..... | 0 | 0 | 0 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 0 | 0 | 0 |
| 16.5 Dividends to stockholders | 0 | 0 | 0 |
| 16.6 Other cash provided (applied)..... | (522,559) | (296,537) | (433,288) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)..... | (522,559) | (296,537) | (433,288) |
| 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) | 449,449,955 | (174,650,406) | (374,331,222) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year..... | 835,812,820 | 1,210,144,041 | 1,210,144,041 |
| 19.2 End of period (Line 18 plus Line 19.1) | 1,285,262,774 | 1,035,493,636 | 835,812,820 |

STATEMENT AS OF MARCH 31, 2022 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 | 1,497,859 | 44,028 | .0 | .0 | .0 | .0 | .0 | 24,600 | 1,429,231 | .0 |
| 2. First Quarter | 1,521,202 | 52,496 | .0 | .0 | .0 | .0 | .0 | 23,924 | 1,444,782 | .0 |
| 3. Second Quarter | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 4. Third Quarter | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 5. Current Year | 0 | | | | | | | | | |
| 6. Current Year Member Months | 4,554,915 | 156,272 | | | | | | 71,741 | 4,326,902 | |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician | 2,031,778 | 54,434 | | | | | | 109,302 | 1,868,042 | |
| 8. Non-Physician | 3,807,278 | 49,294 | | | | | | 284,500 | 3,473,484 | |
| 9. Total | 5,839,056 | 103,728 | 0 | 0 | 0 | 0 | 0 | 393,802 | 5,341,526 | 0 |
| 10. Hospital Patient Days Incurred | 204,681 | 3,887 | | | | | | 19,109 | 181,685 | |
| 11. Number of Inpatient Admissions | 43,670 | 883 | | | | | | 3,047 | 39,740 | |
| 12. Health Premiums Written (a)..... | 2,900,584,111 | 84,974,256 | | | | | | 99,942,409 | 2,715,667,446 | |
| 13. Life Premiums Direct..... | .0 | | | | | | | | | |
| 14. Property/Casualty Premiums Written | .0 | | | | | | | | | |
| 15. Health Premiums Earned | 2,905,845,759 | 84,974,256 | | | | | | 105,204,057 | 2,715,667,446 | |
| 16. Property/Casualty Premiums Earned | .0 | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services | 2,210,564,305 | 59,769,733 | | | | | | 113,230,594 | 2,037,563,978 | |
| 18. Amount Incurred for Provision of Health Care Services | 2,410,866,842 | 56,398,593 | | | | | | 109,781,873 | 2,244,686,376 | |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 99,942,409

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

| 1 Account | 2 1 - 30 Days | 3 31 - 60 Days | 4 61 - 90 Days | 5 91 - 120 Days | 6 Over 120 Days | 7 Total |
|---|------------------|-------------------|-------------------|--------------------|--------------------|---------------|
| Claims unpaid (Reported) | | | | | | |
| Express Scripts..... | 48,282,979 | | | | | 48,282,979 |
| | | | | | | |
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| | | | | | | |
| 0199999 Individually listed claims unpaid..... | 48,282,979 | 0 | 0 | 0 | 0 | 48,282,979 |
| 0299999 Aggregate accounts not individually listed-uncovered..... | | | | | | 0 |
| 0399999 Aggregate accounts not individually listed-covered | 270,038,124 | 7,828,193 | 798,449 | 4,688,622 | 17,531 | 283,370,919 |
| 0499999 Subtotals | 318,321,102 | 7,828,193 | 798,449 | 4,688,622 | 17,531 | 331,653,897 |
| 0599999 Unreported claims and other claim reserves | XXX | XXX | XXX | XXX | XXX | 700,043,406 |
| 0699999 Total amounts withheld | XXX | XXX | XXX | XXX | XXX | |
| 0799999 Total claims unpaid | XXX | XXX | XXX | XXX | XXX | 1,031,697,303 |
| 0899999 Accrued medical incentive pool and bonus amounts | XXX | XXX | XXX | XXX | XXX | 108,230,198 |

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) | 18,078,391 | 41,402,851 | 2,250,372 | 24,189,146 | 20,328,763 | 31,133,329 |
| 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 | 37,794,129 | 73,883,864 | 7,744,863 | 48,495,362 | 45,538,992 | 55,447,000 |
| 7. Title XIX - Medicaid | 579,196,430 | 1,455,829,924 | 172,450,554 | 749,431,816 | 751,646,984 | 778,013,761 |
| 8. Other health | | | | | .0 | .0 |
| 9. Health subtotal (Lines 1 to 8)..... | 635,068,950 | 1,571,116,639 | 182,445,789 | 822,116,324 | 817,514,739 | 864,594,091 |
| 10. Health care receivables (a) | 18,520,651 | 300,100 | .0 | 18,120,926 | 18,520,651 | 12,714,449 |
| 11. Other non-health | | | | | .0 | .0 |
| 12. Medical incentive pools and bonus amounts | (10,003,788) | 1,102,928 | 58,819,548 | 49,410,650 | 48,815,760 | 23,904,702 |
| 13. Totals (Lines 9-10+11+12) | 606,544,511 | 1,571,919,467 | 241,265,337 | 853,406,048 | 847,809,848 | 875,784,344 |

(a) Excludes \$6,740,936 loans or advances to providers not yet expensed.

STATEMENT AS OF MARCH 31, 2022 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 \$7,975,805 in net income and \$26,617,881 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 # | 2022 | 2021 |
|---|--------|-------------|---------------|------------------|------------------|
| NET INCOME | | | | | |
| (1) Company state basis (Page 4, Line 32, Columns 2 & 4) | XXX | XXX | XXX | \$ 82,151,977 | \$ 43,858,437 |
| (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 | \$ 82,151,977 | \$ 43,858,437 |
| SURPLUS | | | | | |
| (5) Company state basis (Page 3, Line 33, Columns 3 & 4) | XXX | XXX | XXX | \$ 1,215,315,193 | \$ 1,142,118,116 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| Housing Fund Investments Admitted | A-001 | 2 | 8 | \$ 12,413,250 | \$ 11,867,171 |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | \$ 1,202,901,943 | \$ 1,130,250,945 |

- 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 | \$ | 11,931,743 |
| 2. | 12 Months or Longer | \$ | 4,084,951 |

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

| | | | |
|----|---------------------|----|-------------|
| 1. | Less than 12 Months | \$ | 254,764,807 |
| 2. | 12 Months or Longer | \$ | 57,955,082 |

- (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 March 31, 2022 CSOH holds \$219.6 million of mortgage or other loan backed securities.

CSOH does not hold any investments as of March 31, 2022 that are subject to redemption restrictions or penalties therefore all holdings can be liquidated immediately upon request, without penalty.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

STATEMENT AS OF MARCH 31, 2022 OF THE CareSource Ohio Inc.

- I.

Reverse Repurchase Agreements Transactions Accounted for as a Sale
- J.

Real Estate
- K.

Low-Income Housing Tax Credits (LIHTC)
- L.

Restricted Assets

(1) Restricted Assets (Including Pledged)

| Restricted Asset Category | 1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year | 2 Total Gross (Admitted & Nonadmitted) Restricted From Prior Year | 3 Increase/ (Decrease) (1 minus 2) | 4 Total Current Year Nonadmitted Restricted | 5 Total Current Year Admitted Restricted (1 minus 4) | 6 Gross (Admitted & Nonadmitted) Restricted to Total Assets (a) | 7 Admitted Restricted to Total Admitted Assets (b) |
|--|--|--|---|---|--|---|---|
| a. Subject to contractual obligation for which liability is not shown | \$ | \$ 0 | \$ 0 | \$ | \$ 0 | 0.0 % | 0.0 % |
| b. Collateral held under security lending agreements | | 0 | 0 | | 0 | 0.0 | 0.0 |
| c. Subject to repurchase agreements | | 0 | 0 | | 0 | 0.0 | 0.0 |
| d. Subject to reverse repurchase agreements | | 0 | 0 | | 0 | 0.0 | 0.0 |
| e. Subject to dollar repurchase agreements | | 0 | 0 | | 0 | 0.0 | 0.0 |
| f. Subject to dollar reverse repurchase agreements | | 0 | 0 | | 0 | 0.0 | 0.0 |
| g. Placed under option contracts | | 0 | 0 | | 0 | 0.0 | 0.0 |
| h. Letter stock or securities restricted as to sale – excluding FHLB capital stock | | 0 | 0 | | 0 | 0.0 | 0.0 |
| i. FHLB capital stock | 2,440,100 | 2,440,100 | 0 | | 2,440,100 | 0.1 | 0.1 |
| j. On deposit with states | 3,500,000 | 3,490,628 | 9,372 | | 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 | \$ 5,940,100 | \$ 5,930,728 | \$ 9,372 | \$ 0 | \$ 5,940,100 | 0.2 % | 0.2 % |

(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
- N.

Offsetting and Netting of Assets and Liabilities
- O.

5GI Securities
- P.

Short Sales
- Q.

Prepayment Penalty and Acceleration Fees
- (1)

Number of CUSIPs
- (2)

Aggregate Amount of Investment Income
- R.

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

General Account
1
352,700

6.

Joint Ventures, Partnerships and Limited Liability Companies
7.

Investment Income
8.

Derivative Instruments
9.

Income Taxes
10.

Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A.

CSOH's corporate parent is CareSource.
- B.

For the periods ended March 31, 2022 and March 31, 2021, CSOH incurred management fees of \$219.7 and 197.1 million to CareSource Management Services (CSMS), respectively.
- C.

Transactions with related party who are not reported on Schedule Y

Effective March 1, 2022, 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 | 03/31/2022 | PartnerRe | Reinsurance | Other | YES | 03/31/2022 | 7,245,134 |

- 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 March 31, 2022 and March 31, 2021 CSOH owed related parties \$13.5 million and 3.5 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 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

STATEMENT AS OF MARCH 31, 2022 OF THE CareSource Ohio Inc.

- L.

Not Applicable
- M.

All SCA Investments
- N.

Not Applicable
- N.

Investment in Insurance SCAs
- O.

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 \$

(12,164,986)

K.

Not Applicable

L.

Not Applicable

M.

Not Applicable
14.

Liabilities, Contingencies and Assessments

No change.
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

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.

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 | | | | | |
| | Bonds | \$ 0 | \$ 991,538 | \$ | \$ | \$ 991,538 |
| | Common Stock | \$ 157,778,489 | \$ | \$ | \$ 2,440,100 | \$ 160,218,589 |
| | Cash Equivalent | \$ 156,863,556 | \$ | \$ | \$ | \$ 156,863,556 |
| | Total assets at fair value/NAV | \$ 314,642,045 | \$ 991,538 | \$ 0 | \$ 2,440,100 | \$ 318,073,683 |

CSOH did not have any significant assets or liabilities measured at fair value on a nonrecurring basis as of March 31, 2022 or March 31, 2021. There were no transfers between Level 1 and Level 2 securities for the period ended December 31, 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

STATEMENT AS OF MARCH 31, 2022 OF THE CareSource Ohio Inc.

| | 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) |
| 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 | \$ 15,763,447 | \$ 0 | \$ 0 | \$ 0 | \$ 15,763,447 | \$ 0 | \$ 353,691 | \$ 0 | | \$ 16,117,138 | \$ 0 |

Explanations of Adjustments

A Adjustment to the 2021 High Cost Risk Pool.

B

C

D

E

F

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, 2021 were \$875.8 million. As of March 31, 2022, \$606.5 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$241.3 million, therefore, there has been a \$28.0 million favorable prior-year development since December 31, 2021 to March 31, 2022. 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 \$46.6 million of favorable prior year claim development, offset by \$18.6 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

Premium deficiency reserve represents CSOH's estimate of the amount that the expected incurred claims, claims adjustment expenses and certain general administrative costs exceed the expected premiums earned for the remainder of the contract period of CSOH's in-force policies. For purposes of calculating the premium deficiency reserve, contracts are deemed to be short duration and are grouped in a manner consistent with CSOH's method of marketing, servicing and measuring the profitability of such contracts. Once established, the premium deficiency reserve is released commensurate with actual claims experience over the remainder of the contract period. The most recent evaluation date of this reserve was at December 31, 2021 and CSOH recorded a premium deficiency reserve of \$25.4 million.

1. Liability carried for premium deficiency reserves

\$ 25,433,573
2. Date of the most recent evaluation of this liability

12/31/2021
3. Was anticipated investment income utilized in the calculation?

Yes [] No [X]

31. Anticipated Salvage and Subrogation

No change

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 a new company CareSource Iowa Co
- 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 ☒
- 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 |
| | | | | | |

- 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 ☒ 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 ☒
- 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 ☒
- 9.31

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

GENERAL INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....
- Yes ☐ No ☒
- 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 ☒
- 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 ☒
- 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 ☒
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
- Yes ☐ No ☐ NA ☒
- 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

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 ☒ No ☐

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

| 1 | 2 |
|---|---|
| Name of Custodian(s) | Custodian Address |
| Fifth Third Bank..... | 38 Fountain Square, Cincinnati, Ohio 45263..... |
| Huntington Bank..... | 41 S. High Street, Columbus, Ohio 43215..... |
| Principal Bank IRT - Iowa..... | 510 N Valley Mills Drive, Suite 400, Waco, TX 76710..... |
| 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 | 2 | 3 |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | 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 ☐
- 17.4 If yes, give full and complete information relating thereto:

| 1 | 2 | 3 | 4 |
|---|--------------------------------|----------------|---|
| Old Custodian | New Custodian | Date of Change | Reason |
| Wells Fargo Institutional Retirement and Trust..... | Principal Financial Group..... | 02/28/2022.... | The transition, transfer, and integration of IRT business operations, employees, and clients occurred in February 2022..... |

- 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 | 2 |
|------------------------------------|-------------|
| Name of Firm or Individual | Affiliation |
| Caresource Internally Managed..... | I..... |
| Blackrock..... | U..... |
| JP Morgan..... | U..... |
| Allspring Global Investments..... | U..... |
| | |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity
- Yes ☒ No ☐

GENERAL INTERROGATORIES

(i.e., designated with a “U”) manage more than 10% of the reporting entity’s invested assets?

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

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 PL security is not available.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - 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 shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- The shares were purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - 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.
 - 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..... | 84.6 | % |
| | 1.2 A&H cost containment percent | 1.4 | % |
| | 1.3 A&H expense percent excluding cost containment expenses..... | 12.8 | % |
| 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 MARCH 31, 2022 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

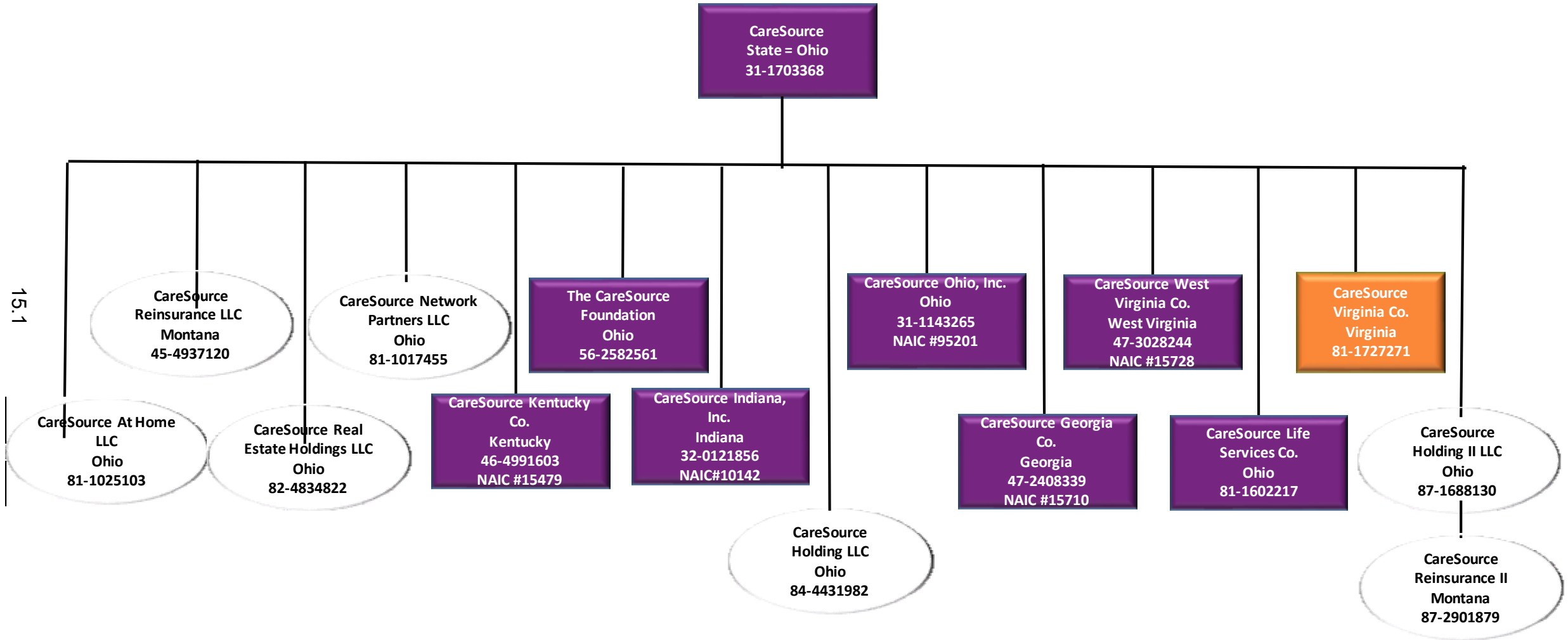
| Current Year to Date - Allocated by States and Territories | | | | | | | | | | | |
|---|------|----------------------------|-------------------------------------|-------------------------------|-----------------------------|-------------------------|---|---|-------------------------------------|------------------------------------|----------------------------------|
| 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 | 84,974,256 | 99,942,409 | 2,622,775,108 | 92,892,338 | | | 2,900,584,111 | | |
| 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 | | 84,974,256 | 99,942,409 | 2,622,775,108 | 92,892,338 | .0 | .0 | 2,900,584,111 | .0 | |
| 60. Reporting entity contributions for Employee Benefit Plans | .XXX | | | | | | | | | .0 | |
| 61. Total (Direct Business) | XXX | | 84,974,256 | 99,942,409 | 2,622,775,108 | 92,892,338 | 0 | 0 | 2,900,584,111 | 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

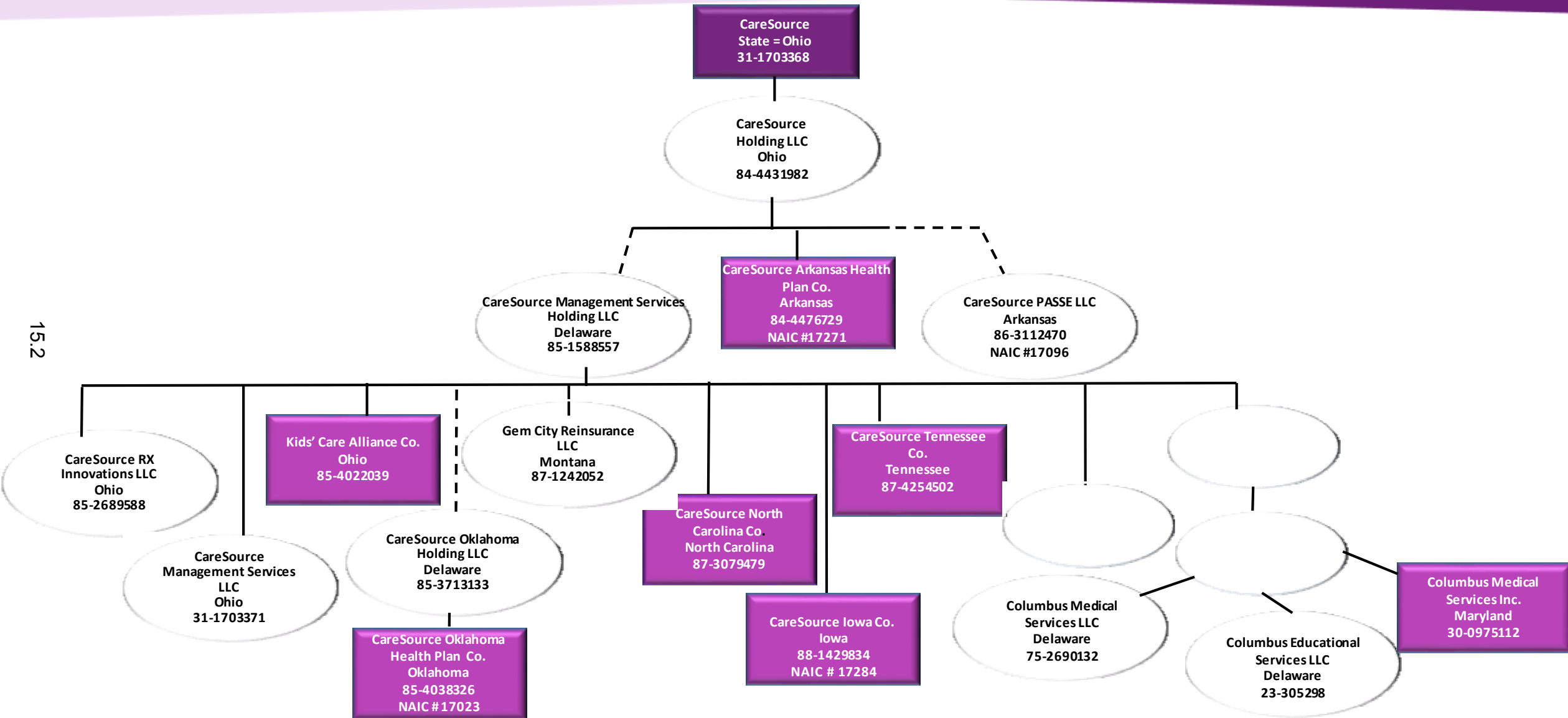
STATEMENT AS OF MARCH 31, 2022 OF THE CareSource Ohio Inc.
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL
CHART

CareSource Structure



CareSource Structure

15.2



STATEMENT AS OF MARCH 31, 2022 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? (Yes/No) | * |
| 00000..... | CareSource..... | 00000..... | 84-4431982..... | | | | CareSource Holding LLC..... | OH..... | NIA..... | CareSource..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 17271..... | 84-4476729..... | | | | CareSource Arkansas Health Plan Co..... | AR..... | IA..... | CareSource Holding LLC..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 81-1727271..... | | | | CareSource Virginia Co..... | VA..... | NIA..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 56-2582561..... | | | | The CareSource Foundation..... | OH..... | NIA..... | CareSource..... | Board of Trustees..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 10142..... | 32-0121856..... | | | | CareSource Indiana, Inc..... | IN..... | IA..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 31-1703371..... | | | | CareSource Management Services LLC..... | OH..... | NIA..... | CareSource Management Services Holding LLC..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 31-1703368..... | | | | CareSource..... | OH..... | UDP..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 95201..... | 31-1143265..... | | | | CareSource Ohio Inc..... | OH..... | RE..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 15479..... | 46-4991603..... | | | | CareSource Kentucky Co..... | KY..... | IA..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 15710..... | 47-2408339..... | | | | CareSource Georgia Co..... | GA..... | IA..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 15728..... | 47-3028244..... | | | | CareSource West Virginia Co..... | WV..... | IA..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 00000..... | 45-4937120..... | | | | CareSource Reinsurance, LLC..... | MT..... | IA..... | CareSource..... | Board of Managing Directors..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 81-1025103..... | | | | CareSource at Home LLC..... | OH..... | NIA..... | CareSource..... | Board of Directors..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 81-1017455..... | | | | CareSource Network Partners LLC..... | OH..... | NIA..... | CareSource..... | Board of Directors..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 81-1602217..... | | | | CareSource Life Services Co..... | OH..... | NIA..... | CareSource..... | Board of Directors..... | 0.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 17096..... | 86-3112470..... | | | | CareSource PASSE LLC..... | AR..... | IA..... | CareSource Holding LLC..... | Ownership..... | 49.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 82-4834822..... | | | | CareSource Real Estate Holdings LLC..... | OH..... | NIA..... | CareSource..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 85-1588557..... | | | | CareSource Management Services Holding LLC..... | DE..... | NIA..... | CareSource Holding LLC..... | Ownership..... | 87.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 85-2689588..... | | | | CareSource Rx Innovations LLC..... | OH..... | NIA..... | CareSource Management Services Holding LLC..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 85-4022039..... | | | | Kids' CareAlliance Co..... | OH..... | NIA..... | CareSource Management Services Holding LLC..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 85-3713133..... | | | | CareSource Oklahoma Holding LLC..... | DE..... | NIA..... | CareSource Management Services Holding LLC..... | Ownership..... | 80.0..... | CareSource..... | NO..... | 0..... |
| 03683..... | CareSource..... | 17023..... | 85-4038326..... | | | | CareSource Oklahoma Health Plan Co..... | OK..... | IA..... | CareSource Oklahoma Holding LLC..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 87-1242052..... | | | | Gem City Reinsurance LLC..... | MT..... | IA..... | CareSource Management Services Holding LLC..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 87-1688130..... | | | | CareSource Holding II LLC..... | OH..... | NIA..... | CareSource..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |
| 00000..... | CareSource..... | 00000..... | 87-2901879..... | | | | CareSource Reinsurance II, LLC..... | MT..... | NIA..... | CareSource Holding II LLC..... | Ownership..... | 100.0..... | CareSource..... | NO..... | 0..... |

16.1

[illegible]

| 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.

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

Explanation:

1. No Business not written

Bar Code:

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 | 11,867,171 | 405,027 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 546,079 | 11,462,144 |
| 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) | 12,413,250 | 11,867,171 |
| 12. Deduct total nonadmitted amounts | .0 | .0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 12,413,250 | 11,867,171 |

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 | 1,206,628,593 | 617,509,454 |
| 2. Cost of bonds and stocks acquired | 36,323,892 | 796,753,421 |
| 3. Accrual of discount | 131,495 | 490,935 |
| 4. Unrealized valuation increase (decrease) | (12,164,997) | 16,684,671 |
| 5. Total gain (loss) on disposals | 2,083,302 | 2,791,641 |
| 6. Deduct consideration for bonds and stocks disposed of | 56,970,317 | 223,194,666 |
| 7. Deduct amortization of premium | 1,449,481 | 6,558,339 |
| 8. Total foreign exchange change in book/adjusted carrying value | | .0 |
| 9. Deduct current year's other-than-temporary impairment recognized | | .0 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 352,700 | 2,151,476 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 1,174,935,188 | 1,206,628,593 |
| 12. Deduct total nonadmitted amounts | .0 | .0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 1,174,935,188 | 1,206,628,593 |

STATEMENT AS OF MARCH 31, 2022 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)..... | 624,903,377 | 317,718,397 | 32,357,991 | (2,234,792) | 908,028,990 | 0 | 0 | 624,903,377 |
| 2. NAIC 2 (a)..... | 410,027,712 | 9,081,907 | 15,421,283 | 933,065 | 404,621,401 | 0 | 0 | 410,027,712 |
| 3. NAIC 3 (a)..... | 1,037,793 | | | (46,255) | 991,538 | 0 | 0 | 1,037,793 |
| 4. NAIC 4 (a)..... | 0 | | | | 0 | 0 | 0 | 0 |
| 5. NAIC 5 (a)..... | 0 | | | | 0 | 0 | 0 | 0 |
| 6. NAIC 6 (a)..... | 713,954 | | | | 713,954 | 0 | 0 | 713,954 |
| 7. Total Bonds | 1,036,682,836 | 326,800,304 | 47,779,275 | (1,347,983) | 1,314,355,882 | 0 | 0 | 1,036,682,836 |
| 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 | 1,036,682,836 | 326,800,304 | 47,779,275 | (1,347,983) | 1,314,355,882 | 0 | 0 | 1,036,682,836 |

(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 \$299,639,276 ; 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 |
| 7709999999 Totals | 149,723,235 | XXX | 149,714,406 | | |

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 | 149,714,406 | 0 |
| 3. Accrual of discount | 8,829 | 0 |
| 4. Unrealized valuation increase (decrease)..... | | 0 |
| 5. Total gain (loss) on disposals | | 0 |
| 6. Deduct consideration received on disposals | | 0 |
| 7. Deduct amortization of premium..... | | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized..... | | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 149,723,235 | 0 |
| 11. Deduct total nonadmitted amounts..... | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 149,723,235 | 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..... | 82,098,958 | 532,954,524 |
| 2. Cost of cash equivalents acquired | 300,329,288 | 1,147,696,839 |
| 3. Accrual of discount | 4,063 | 0 |
| 4. Unrealized valuation increase (decrease) | 11 | 0 |
| 5. Total gain (loss) on disposals..... | 4 | 0 |
| 6. Deduct consideration received on disposals | 75,652,726 | 1,598,552,405 |
| 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) | 306,779,597 | 82,098,958 |
| 11. Deduct total nonadmitted amounts | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 306,779,597 | 82,098,958 |

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

STATEMENT AS OF MARCH 31, 2022 OF THE CareSource Ohio Inc.

SCHEDULE BA - PART 2

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

[illegible]

SCHEDULE BA - PART 3

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

[illegible]

E03

STATEMENT AS OF MARCH 31, 2022 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. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | |
| 3133AY-2E-9 | FH QD2573 - RMBS | | 03/08/2022 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 1,931,048 | 1,913,706 | 2,073 | 1.A |
| 3140LE-TA-5 | FN BS4144 - CMBS/RMBS | | 03/07/2022 | PNC CAPITAL MARKETS LLC | XXX | 626,040 | 642,787 | 321 | 1.A |
| 3140QM-VK-7 | FN CB2417 - RMBS | | 02/17/2022 | WELLS FARGO SECURITIES, LLC | XXX | 1,699,045 | 1,678,328 | 1,818 | 1.A |
| 0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 4,256,133 | 4,234,820 | 4,213 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 00182E-BP-3 | ANZ NEW ZEALAND INTL LTD (LONDON BRANCH) | C | 02/09/2022 | TORONTO DOMINION SECURITIES | XXX | 285,000 | 285,000 | | 1.E FE |
| 025816-CQ-0 | AMERICAN EXPRESS CO. | | 03/01/2022 | BARCLAYS CAPITAL INC FIXED INC. | XXX | 529,465 | 530,000 | | 1.F FE |
| 03066P-AC-3 | AMCAR 2020-3 A3 - ABS | | 03/09/2022 | WELLS FARGO SECURITIES, LLC | XXX | 872,438 | 880,000 | 298 | 1.A FE |
| 031162-DD-9 | AMGEN INC. | | 02/17/2022 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 1,400,602 | 1,405,000 | | 2.A FE |
| 042855-AC-0 | ARRW 221 A3 - CMO/RMBS | | 02/09/2022 | CREDIT SUISSE SECURITIES (USA) | XXX | 690,533 | 700,000 | 2,839 | 1.F FE |
| 05565E-BZ-7 | BMW US CAPITAL LLC | | 03/28/2022 | MORGAN STANLEY AND CO INC. | XXX | 334,685 | 335,000 | | Z |
| 06539V-AJ-7 | BANK 2022-BNK39 A4 - CMBS | | 01/26/2022 | BANK OF AMERICA MERRILL LYNCH | XXX | 1,029,957 | 1,000,000 | 732 | 1.A FE |
| 08163N-BJ-3 | BMARK 2022-B32 A5 - CMBS | | 02/01/2022 | CHASE SECURITIES | XXX | 1,132,992 | 1,100,000 | 1,376 | 1.A FE |
| 084664-CZ-2 | BERKSHIRE HATHAWAY FINANCE CORP. | | 03/07/2022 | MLPFS INC FIXED INCOME | XXX | 514,902 | 515,000 | | 1.E FE |
| 084664-DA-6 | BERKSHIRE HATHAWAY FINANCE CORP. | | 03/07/2022 | MLPFS INC FIXED INCOME | XXX | 2,024,291 | 2,025,000 | | 1.E FE |
| 110122-CP-1 | BRISTOL-MYERS SQUIBB CO. | | 02/18/2022 | GOLDMAN SACHS AND CO. | XXX | 682,038 | 655,000 | 1,670 | 1.F FE |
| 117043-AU-3 | BRUNSWICK CORP. | | 03/22/2022 | WELLS FARGO SECURITIES, LLC | XXX | 838,757 | 840,000 | | 2.B FE |
| 20826F-AT-3 | CONOCOPHILLIPS CO. | | 02/22/2022 | CITIGROUP GLOBAL MARKETS, INC. | XXX | 1,199,628 | 1,200,000 | | 1.G FE |
| 36264F-AA-9 | GSK CONSUMER HEALTHCARE CAPITAL US LLC | | 03/21/2022 | MLPFS INC FIXED INCOME | XXX | 1,130,000 | 1,130,000 | | 2.A FE |
| 38141G-WZ-3 | GOLDMAN SACHS GROUP INC. | | 02/10/2022 | MLPFS INC FIXED INCOME | XXX | 324,236 | 305,000 | 3,685 | 2.A FE |
| 49446R-AZ-2 | KIMCO REALTY CORP. | | 02/15/2022 | Various | XXX | 1,904,621 | 1,920,000 | | 2.A FE |
| 58933Y-AZ-8 | MERCK & CO INC. | | 02/23/2022 | BNP PARIBAS SECURITIES BOND | XXX | 2,456,559 | 2,715,000 | 6,671 | 1.E FE |
| 60687Y-CA-5 | MIZUHO FINANCIAL GROUP INC. | C | 02/16/2022 | Mizuho Securities | XXX | 345,000 | 345,000 | | 1.E FE |
| 63906Y-AG-3 | NATWEST MARKETS PLC | C | 03/17/2022 | RBS SECURITIES INC. | XXX | 335,000 | 335,000 | | 1.F FE |
| 65339K-CD-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC. | | 03/17/2022 | MLPFS INC FIXED INCOME | XXX | 1,679,899 | 1,680,000 | | 2.A FE |
| 694308-KA-4 | PACIFIC GAS AND ELECTRIC CO. | | 02/16/2022 | MLPFS INC FIXED INCOME | XXX | 684,753 | 685,000 | | 2.C FE |
| 75458J-AB-3 | RAYCSC 2022 A2 - ABS | | 02/04/2022 | JEFFERTIES | XXX | 405,000 | 405,000 | | 1.A FE |
| 775109-CA-7 | ROGERS COMMUNICATIONS INC. | C | 03/07/2022 | CHASE SECURITIES INC. | XXX | 344,772 | 345,000 | | 2.A FE |
| 78409V-BA-1 | S&P GLOBAL INC. | | 03/04/2022 | GOLDMAN SACHS AND CO | XXX | 154,191 | 155,000 | | 1.G FE |
| 80282K-BC-9 | SANTANDER HOLDINGS USA INC. | | 01/03/2022 | SANTANDER INVESTMENT SECURITIES, INC. | XXX | 360,000 | 360,000 | | 2.C FE |
| 808513-BY-0 | CHARLES SCHWAB CORP. | | 03/01/2022 | CREDIT SUISSE | XXX | 614,336 | 615,000 | | 1.F FE |
| 816851-BN-8 | SEMPRA ENERGY | | 03/21/2022 | MORGAN STANLEY AND CO INC. | XXX | 414,265 | 415,000 | | 2.A FE |
| 98138H-AG-6 | WORKDAY INC. | | 03/30/2022 | MORGAN STANLEY AND CO INC. | XXX | 229,864 | 230,000 | | Z |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 22,917,786 | 23,110,000 | 17,271 | XXX |
| 2509999997 - Bonds - Subtotals - Bonds - Part 3 | | | | | | 27,173,919 | 27,344,820 | 21,484 | XXX |
| 2509999999 - Bonds - Subtotals - Bonds | | | | | | 27,173,919 | 27,344,820 | 21,484 | XXX |
| Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | | | | |
| 00900W-62-1 | INVESCO OPPEN ITL GRO R6 | | 03/25/2022 | NO BROKER | 19,502,750 | 729,208 | XXX | 0 | |
| 015566-76-3 | ALGER II:SPECTRA Z | | 03/25/2022 | NO BROKER | 44,929,890 | 983,965 | XXX | 0 | |
| 09253F-40-8 | BLACKROCK:IS EAFE INST | | 01/03/2022 | NO BROKER | 680,950 | 10,807 | XXX | 0 | |
| 09253F-40-8 | BLACKROCK:IS EAFE INST | | 03/25/2022 | NO BROKER | 20,247,000 | 299,251 | XXX | 0 | |
| 24610C-85-7 | DELAWARE VALUE INST. | | 03/25/2022 | NO BROKER | 72,747,800 | 1,555,115 | XXX | 0 | |
| 316071-10-9 | FIDELITY CONTRAFUND. | | 02/07/2022 | NO BROKER | 3,745,370 | 62,585 | XXX | 0 | |
| 316071-10-9 | FIDELITY CONTRAFUND. | | 03/25/2022 | NO BROKER | 15,636,350 | 262,847 | XXX | 0 | |
| 416648-85-5 | HARTFD:EQUITY INC Y | | 03/30/2022 | NO BROKER | 1,501,740 | 35,261 | XXX | 0 | |
| 47803W-40-6 | J HANCOCK III:DVNC I | | 01/01/2022 | NO BROKER | 13,222,890 | 351,068 | XXX | 0 | |
| 52469H-25-5 | CB LARGE CAP GR IS | | 03/25/2022 | NO BROKER | 6,122,520 | 402,127 | XXX | 0 | |
| 55273E-82-2 | MFS INTL INTR VAL I | | 03/25/2022 | NO BROKER | 22,256,990 | 1,081,913 | XXX | 0 | |
| 63868B-65-8 | NATIONWIDE:GENEVA SCG IS | | 03/25/2022 | NO BROKER | 4,339,290 | 329,699 | XXX | 0 | |
| 779556-40-6 | T ROWE PRICE MC GR I | | 03/25/2022 | NO BROKER | 8,381,030 | 870,119 | XXX | 0 | |
| 779562-20-6 | T ROWE PRICE NH I | | 03/25/2022 | NO BROKER | 10,067,530 | 615,831 | XXX | 0 | |
| 831681-81-2 | AMERICAN FUNDS SMCPR6 | | 03/25/2022 | NO BROKER | 5,117,320 | 356,217 | XXX | 0 | |
| 92206C-65-6 | VANGUARD RUS 2000 ID INS | | 03/24/2022 | NO BROKER | 28,240 | 8,873 | XXX | 0 | |
| 92206C-72-2 | VANGUARD RUS 1000 ID INS | | 03/24/2022 | NO BROKER | 120,600 | 47,556 | XXX | 0 | |
| 5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 8,002,440 | XXX | 0 | XXX |
| Common Stocks - Exchange Traded Funds | | | | | | | | | |
| 46138E-35-4 | INVESCO S&P500 LOWVL | | 03/25/2022 | GOLDMAN SACHS AND CO | 1,626,000 | 107,405 | XXX | | |

STATEMENT AS OF MARCH 31, 2022 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 MARCH 31, 2022 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 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|----------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|--|---|--------------------------------------|--|--|--|----------------------------------|-------------------------------|-------------------------------------|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 36179W-DR-6. | G2 MA7312 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 567,852 | 567,852 | 589,768 | 587,841 | | (19,989) | | (19,989) | | 567,852 | | .0 | .0 | 2,061 | 04/20/2051. | 1 A |
| 36179W-G3-6. | G2 MA7418 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 149,951 | 149,951 | 155,100 | 154,715 | | (4,764) | | (4,764) | | 149,951 | | .0 | .0 | 687 | 06/20/2051. | 1 A |
| 36202F-C6-1. | G2 004593 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 581 | 581 | 603 | 598 | | (16) | | (16) | | 581 | | .0 | .0 | 5 | 12/20/2039. | 1 A |
| 38380J-ZH-4. | GNR 2018-057 A - CMBS..... | | 03/01/2022. | Paydown..... | XXX. | 25,402 | 25,402 | 26,719 | 26,859 | | (1,457) | | (1,457) | | 25,402 | | .0 | .0 | 145 | 03/16/2057. | 1 A |
| 0109999999 - Bonds - U.S. Governments | | | | | | 743,787 | 743,787 | 772,190 | 770,013 | 0 | (26,226) | 0 | (26,226) | 0 | 743,787 | 0 | 0 | 0 | 2,896 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | | |
| 3128KU-G5-0. | FH A63820 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 114 | 114 | 114 | 114 | | .0 | | .0 | | 114 | | .0 | .0 | 1 | 08/01/2037. | 1 A |
| 3128MJ-2C-3. | FH G08770 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 107,988 | 107,988 | 111,963 | 112,410 | | (4,423) | | (4,423) | | 107,988 | | .0 | .0 | 593 | 07/01/2047. | 1 A |
| 3128MJ-2G-4. | FH G08774 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 230,734 | 230,734 | 239,228 | 240,015 | | (9,281) | | (9,281) | | 230,734 | | .0 | .0 | 1,268 | 08/01/2047. | 1 A |
| 3128MJ-2M-1. | FH G08779 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 339,300 | 339,300 | 351,868 | 352,689 | | (13,389) | | (13,389) | | 339,300 | | .0 | .0 | 1,918 | 09/01/2047. | 1 A |
| 3128MJ-2S-8. | FH G08784 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 540,719 | 540,719 | 560,573 | 561,903 | | (21,184) | | (21,184) | | 540,719 | | .0 | .0 | 2,936 | 10/01/2047. | 1 A |
| 3128MJ-2W-9. | FH G08788 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 26,694 | 26,694 | 27,495 | 27,580 | | (885) | | (885) | | 26,694 | | .0 | .0 | 147 | 11/01/2047. | 1 A |
| 3131YO-SH-6. | FH ZM5920 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 354,601 | 354,601 | 378,038 | 381,318 | | (26,717) | | (26,717) | | 354,601 | | .0 | .0 | 1,861 | 03/01/2048. | 1 A |
| 3132A5-H8-1. | FH ZS4755 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 225,574 | 225,575 | 240,484 | 243,759 | | (18,185) | | (18,185) | | 225,575 | | .0 | .0 | 1,224 | 02/01/2048. | 1 A |
| 3132A5-HL-2. | FH ZS4735 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 19,389 | 19,389 | 20,670 | 20,937 | | (1,548) | | (1,548) | | 19,389 | | .0 | .0 | 110 | 09/01/2047. | 1 A |
| 3132A5-JG-1. | FH ZS4763 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 16,245 | 16,245 | 17,318 | 17,509 | | (1,265) | | (1,265) | | 16,245 | | .0 | .0 | 92 | 04/01/2048. | 1 A |
| 3132A5-JM-8. | FH ZS4768 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 314,511 | 314,511 | 335,299 | 339,794 | | (25,283) | | (25,283) | | 314,511 | | .0 | .0 | 1,573 | 05/01/2048. | 1 A |
| 3132A5-JQ-9. | FH ZS4771 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 1,341 | 1,341 | 1,429 | 1,452 | | (111) | | (111) | | 1,341 | | .0 | .0 | 7 | 06/01/2048. | 1 A |
| 3132AD-5L-8. | FH ZT1751 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 31 | 31 | 33 | 33 | | (2) | | (2) | | 31 | | .0 | .0 | 0 | 01/01/2048. | 1 A |
| 3132D5-6V-9. | FH SB8084 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 1,408,000 | 1,408,000 | 1,473,120 | 1,466,165 | | (58,166) | | (58,166) | | 1,408,000 | | .0 | .0 | 4,300 | 01/01/2036. | 1 A |
| 3132DM-P9-0. | FH SD0448 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 9,398 | 9,398 | 9,673 | 9,678 | | (280) | | (280) | | 9,398 | | .0 | .0 | 39 | 10/01/2050. | 1 A |
| 3132DM-UB-9. | FH SD0578 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 71,703 | 71,703 | 74,403 | 74,281 | | (2,578) | | (2,578) | | 71,703 | | .0 | .0 | 226 | 03/01/2051. | 1 A |
| 3132DV-5K-7. | FH SD8050 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 22,692 | 22,693 | 23,347 | 23,821 | | (1,129) | | (1,129) | | 22,693 | | .0 | .0 | 105 | 03/01/2050. | 1 A |
| 3132VN-Z6-3. | FH 062564 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 613,139 | 613,139 | 654,143 | 664,331 | | (51,192) | | (51,192) | | 613,139 | | .0 | .0 | 3,568 | 12/01/2048. | 1 A |
| 31335H-UN-1. | FH C90589 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 1,498 | 1,498 | 1,520 | 1,497 | | 1 | | 1 | | 1,498 | | .0 | .0 | 14 | 11/01/2022. | 1 A |
| 31339S-6F-7. | FH QA3570 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 118,978 | 118,978 | 122,733 | 122,907 | | (3,929) | | (3,929) | | 118,978 | | .0 | .0 | 403 | 10/01/2049. | 1 A |
| 3133AM-AE-6. | FH QC2705 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 419,530 | 419,530 | 444,898 | 442,981 | | (23,452) | | (23,452) | | 419,530 | | .0 | .0 | 2,736 | 06/01/2051. | 1 A |
| 3133AX-WR-9. | FH QD1556 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 7,981 | 7,982 | 8,222 | 8,222 | | (240) | | (240) | | 7,982 | | .0 | .0 | 34 | 11/01/2051. | 1 A |
| 3133D3-2T-1. | FH QK0786 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 113,304 | 113,304 | 117,854 | 117,490 | | (4,186) | | (4,186) | | 113,304 | | .0 | .0 | 274 | 05/01/2041. | 1 A |
| 3133KL-J5-7. | FH RA4784 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 70,292 | 70,292 | 73,181 | 73,116 | | (2,824) | | (2,824) | | 70,292 | | .0 | .0 | 273 | 03/01/2051. | 1 A |
| 31371K-KE-0. | FN 254193 - RMBS..... | | 01/25/2022. | Paydown..... | XXX. | 58 | 58 | 59 | 58 | | .0 | | .0 | | 58 | | .0 | .0 | 0 | 02/01/2022. | 1 A |
| 31371N-H2-4. | FN 256849 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 644 | 644 | 647 | 646 | | (2) | | (2) | | 644 | | .0 | .0 | 8 | 08/01/2037. | 1 A |
| 3138ET-YB-6. | FN AL8805 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 152,321 | 152,321 | 164,412 | 164,443 | | (12,122) | | (12,122) | | 152,321 | | .0 | .0 | 884 | 06/01/2045. | 1 A |
| 3140GS-RX-2. | FN BH4101 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 49,384 | 49,384 | 52,648 | 53,230 | | (3,846) | | (3,846) | | 49,384 | | .0 | .0 | 275 | 10/01/2047. | 1 A |
| 3140H1-K2-5. | FN BJ0312 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 41,626 | 41,626 | 42,718 | 42,620 | | (994) | | (994) | | 41,626 | | .0 | .0 | 356 | 10/01/2047. | 1 A |
| 3140H6-B2-4. | FN BJ4556 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 219,872 | 219,872 | 234,405 | 236,497 | | (16,624) | | (16,624) | | 219,872 | | .0 | .0 | 1,057 | 01/01/2048. | 1 A |
| 3140HF-NL-9. | FN BK2194 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 55,277 | 55,277 | 55,622 | 55,834 | | (557) | | (557) | | 55,277 | | .0 | .0 | 301 | 03/01/2050. | 1 A |
| 3140J9-GW-7. | FN BM4703 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 1,337 | 1,337 | 1,425 | 1,446 | | (109) | | (109) | | 1,337 | | .0 | .0 | 7 | 02/01/2048. | 1 A |
| 3140JA-NZ-7. | FN BM5807 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 36,216 | 36,216 | 38,610 | 39,096 | | (2,880) | | (2,880) | | 36,216 | | .0 | .0 | 193 | 04/01/2048. | 1 A |
| 3140JA-PG-7. | FN BM5822 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 392,110 | 392,110 | 414,228 | 414,149 | | (22,039) | | (22,039) | | 392,110 | | .0 | .0 | 1,821 | 11/01/2048. | 1 A |
| 3140K3-K7-6. | FN B07517 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 49,117 | 49,117 | 51,787 | 51,791 | | (2,674) | | (2,674) | | 49,117 | | .0 | .0 | 354 | 01/01/2050. | 1 A |
| 3140K5-FK-8. | FN B09169 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 36,248 | 36,248 | 38,197 | 38,733 | | (2,485) | | (2,485) | | 36,248 | | .0 | .0 | 190 | 12/01/2049. | 1 A |
| 3140KA-DP-8. | FN BP2809 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 58,551 | 58,551 | 60,609 | 60,756 | | (2,205) | | (2,205) | | 58,551 | | .0 | .0 | 234 | 05/01/2050. | 1 A |
| 3140KD-NW-6. | FN BP5804 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 37,820 | 37,820 | 39,179 | 39,453 | | (1,633) | | (1,633) | | 37,820 | | .0 | .0 | 148 | 05/01/2050. | 1 A |
| 3140KL-HZ-8. | FN B01147 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 100,099 | 100,099 | 103,665 | 103,694 | | (3,595) | | (3,595) | | 100,099 | | .0 | .0 | 370 | 10/01/2050. | 1 A |
| 3140KN-JC-3. | FN B02958 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 283,620 | 283,620 | 293,813 | 293,792 | | (10,172) | | (10,172) | | 283,620 | | .0 | .0 | 1,123 | 09/01/2050. | 1 A |
| 3140L6-R7-1. | FN BR7709 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 51,383 | 51,383 | 54,161 | 54,001 | | (2,619) | | (2,619) | | 51,383 | | .0 | .0 | 361 | 04/01/2051. | 1 A |
| 3140Q8-E3-5. | FN CA1053 - RMBS..... | | 03/01/2022. | Paydown..... | XXX. | 9,187 | 9,187 | 9,794 | 9,891 | | | | | | | | | | | | |

STATEMENT AS OF MARCH 31, 2022 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 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|--|---------|---------------|--------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
| 3140XA-JS-2. | FN FM6572 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 88,507 | 88,507 | 93,471 | 93,262 | | (4,755) | | (4,755) | | 88,507 | | .0 | .0 | 509 | 04/01/2051. | .1 A |
| 3140XD-I7-1. | FN FM9573 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 24,495 | 24,495 | 25,800 | 25,794 | | (1,300) | | (1,300) | | 24,495 | | .0 | .0 | 140 | 11/01/2051. | .1 A |
| 31411N-WW-3. | FN 912461 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 291 | | 291 | 290 | | .1 | | .1 | | 291 | | .0 | .3 | | 03/01/2037. | .1 A |
| 31418C-PE-8. | FN MA3120 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 343,078 | 343,078 | 355,447 | 356,364 | | (13,286) | | (13,286) | | 343,078 | | .0 | .0 | 1,809 | 09/01/2047. | .1 A |
| 31418C-R8-9. | FN MA3210 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 31,444 | 31,444 | 31,965 | 32,042 | | (598) | | (598) | | 31,444 | | .0 | .0 | 169 | 12/01/2047. | .1 A |
| 31418C-S4-7. | FN MA3238 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 514,545 | 514,545 | 549,197 | 555,869 | | (41,323) | | (41,323) | | 514,545 | | .0 | .0 | 2,866 | 01/01/2048. | .1 A |
| 31418C-U7-7. | FN MA3305 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 429 | 429 | 457 | 462 | | (34) | | (34) | | 429 | | .0 | .0 | .2 | 03/01/2048. | .1 A |
| 31418C-XM-1. | FN MA3383 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 2,064 | 2,064 | 2,201 | 2,226 | | (162) | | (162) | | 2,064 | | .0 | .0 | .11 | 06/01/2048. | .1 A |
| 31418D-GK-2. | FN MA3801 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 9,701 | 9,701 | 9,765 | 9,833 | | (131) | | (131) | | 9,701 | | .0 | .0 | .35 | 10/01/2049. | .1 A |
| 31418D-HK-1. | FN MA3833 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 33,012 | 33,012 | 34,334 | 35,479 | | (2,466) | | (2,466) | | 33,012 | | .0 | .0 | 124 | 11/01/2049. | .1 A |
| 31418D-KQ-4. | FN MA3902 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 3,747 | 3,747 | 3,772 | 3,793 | | (46) | | (46) | | 3,747 | | .0 | .0 | .14 | 01/01/2050. | .1 A |
| 31418D-P9-7. | FN MA4047 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 32,155 | 32,155 | 32,718 | 32,793 | | (638) | | (638) | | 32,155 | | .0 | .0 | .99 | 06/01/2050. | .1 A |
| 31418D-Q7-0. | FN MA4077 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 51,204 | 51,204 | 52,296 | 52,456 | | (1,253) | | (1,253) | | 51,204 | | .0 | .0 | 156 | 07/01/2050. | .1 A |
| 31418D-RW-4. | FN MA4100 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 38,838 | 38,838 | 39,997 | 40,118 | | (1,280) | | (1,280) | | 38,838 | | .0 | .0 | 122 | 08/01/2050. | .1 A |
| 31418D-VX-7. | FEDERAL NATIONAL MORTGAGE ASSOCIATION - MISSOURI HIGHER ED LN AUTH | | 03/01/2022. | Paydown..... | .XXX. | 1,305,348 | 1,305,348 | 1,365,720 | 1,359,380 | | (54,033) | | (54,033) | | 1,305,348 | | .0 | .0 | 4,120 | 01/01/2036. | .1 A |
| 606072-LG-9. | STUDENT LN RE..... | | 03/25/2022. | Various..... | .XXX. | 87,747 | | 87,751 | 87,751 | | | | .0 | | 87,751 | | (3) | (3) | 120 | 03/25/2061. | .1 B FE |
| 0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 10,449,309 | 10,449,313 | 10,985,494 | 11,018,231 | 0 | (568,918) | 0 | (568,918) | 0 | 10,449,313 | 0 | (3) | (3) | 48,606 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 00833L-AA-4. | AFFRM 20A A - ABS. | | 03/15/2022. | Paydown..... | .XXX. | 277,101 | 277,101 | 277,067 | 277,077 | | .24 | | .24 | | 277,101 | | .0 | .0 | 1,455 | 02/18/2025. | .1 F FE |
| 03067D-AD-7. | AMCAR 2020-1 A3 - ABS. | | 03/18/2022. | Paydown..... | .XXX. | 63,689 | 63,689 | 61,415 | 63,147 | | 542 | | 542 | | 63,689 | | .0 | .0 | 115 | 08/19/2024. | .1 A FE |
| 03237K-AB-0. | AXIS 211 A2 - ABS. | | 03/20/2022. | Paydown..... | .XXX. | 129,395 | 129,395 | 129,382 | 129,386 | | .9 | | .9 | | 129,395 | | .0 | .0 | 156 | 11/20/2026. | .1 A FE |
| 03463W-AA-1. | ACMT 2019-2 A1 - CMO/RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 10,741 | 10,741 | 10,446 | 10,741 | | .0 | | .0 | | 10,741 | | .0 | .0 | .56 | 03/25/2049. | .1 A FE |
| 03464R-AA-1. | ACMT 2020-1 A1 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 110,212 | 110,212 | 111,245 | 112,040 | | (1,828) | | (1,828) | | 110,212 | | .0 | .0 | 468 | 12/26/2059. | Z |
| 03464R-AB-9. | ACMT 2020-1 A2 - RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 108,669 | 108,669 | 108,652 | 108,862 | | (193) | | (193) | | 108,669 | | .0 | .0 | 500 | 12/26/2059. | Z |
| 03464V-AA-2. | ACMT 196 A1 - CMO/RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 91,311 | 91,311 | 92,039 | 91,311 | | .0 | | .0 | | 91,311 | | .0 | .0 | 370 | 11/25/2059. | .1 A FE |
| 03465L-AA-3. | ACMT 2020-3 A1 - CMO/RMBS. | | 03/01/2022. | Paydown..... | .XXX. | 107,917 | 107,917 | 107,941 | 107,938 | | (22) | | (22) | | 107,917 | | .0 | .0 | 308 | 04/27/2065. | .1 A FE |
| 035242-AP-1. | FINANCE INC. | | 02/09/2022. | Call @ 100.00. | .XXX. | 5,352,700 | 5,000,000 | 5,092,700 | 5,048,871 | | (1,263) | | (1,263) | | 5,047,608 | | (47,608) | (47,608) | 448,006 | 02/01/2026. | .2 B FE |
| 04033J-AB-7. | ARIFL 2019-A A2A - ABS. | | 03/15/2022. | Paydown..... | .XXX. | 29,435 | 29,435 | 28,299 | 29,057 | | .378 | | .378 | | 29,435 | | .0 | .0 | 117 | 11/15/2027. | .1 A FE |
| 05493C-AD-8. | BCFCF 201 C - ABS. | | 01/20/2022. | Paydown..... | .XXX. | 700,000 | 700,000 | 699,978 | 699,985 | | .15 | | .15 | | 700,000 | | .0 | .0 | 1,458 | 09/22/2025. | .1 E FE |
| 05607Q-AA-6. | BX 2020-BXLP A - CMBS. | | 01/15/2022. | Paydown..... | .XXX. | 19,351 | 19,351 | 19,363 | 19,360 | | (9) | | (9) | | 19,351 | | .0 | .0 | .15 | 12/15/2036. | .1 A FE |
| 05607Q-AA-6. | BX 2020-BXLP A - CMBS. | | 02/16/2022. | Paydown..... | .XXX. | 1,233,211 | 1,233,211 | 1,233,982 | 1,233,788 | | (577) | | (577) | | 1,233,211 | | .0 | .0 | 1,928 | 12/15/2036. | Z |
| 06051G-EM-7. | BANK OF AMERICA CORP. | | 01/24/2022. | Maturity @ 100.00. | .XXX. | 10,000,000 | 10,000,000 | 10,894,400 | 10,015,559 | | (15,559) | | (15,559) | | 10,000,000 | | .0 | .0 | 285,000 | 01/24/2022. | .1 G FE |
| 08861Y-AA-4. | BHG 2021-A A - ABS. | | 03/17/2022. | Paydown..... | .XXX. | 9,166 | 9,166 | 9,165 | 9,165 | | .0 | | .0 | | 9,166 | | .0 | .0 | 20 | 11/17/2033. | .1 C FE |
| 110122-CN-6. | BRISTOL-MYERS SQUIBB CO. | | 03/04/2022. | NO BROKER. | .XXX. | 1,041,833 | 1,036,000 | 1,130,949 | 1,116,923 | | (3,134) | | (3,134) | | 1,113,789 | | (71,956) | (71,956) | 7,275 | 06/15/2026. | .1 F FE |
| 110122-CP-1. | BRISTOL-MYERS SQUIBB CO. | | 03/04/2022. | NO BROKER. | .XXX. | 460,263 | 452,000 | 470,659 | | (59) | | (59) | | 470,600 | | (10,337) | (10,337) | 1,622 | 07/26/2029. | .1 F FE | |
| 12563L-AS-6. | CLIF 203 A - ABS. | | 03/18/2022. | Paydown..... | .XXX. | 21,583 | 21,583 | 21,579 | 21,579 | | .4 | | .4 | | 21,583 | | .0 | .0 | 69 | 10/18/2045. | .1 F FE |
| 12575A-AB-3. | CIMNL 211 A2 - ABS. | | 03/20/2022. | Paydown..... | .XXX. | 2,643 | 2,643 | 2,642 | 2,642 | | .1 | | .1 | | 2,643 | | .0 | .0 | .11 | 07/20/2051. | .1 A FE |
| 14369G-AA-8. | CNART 211 A - ABS. | | 03/17/2022. | Paydown..... | .XXX. | 327,159 | 327,159 | 327,275 | 327,253 | | (94) | | (94) | | 327,159 | | .0 | .0 | 505 | 10/17/2024. | .1 C FE |
| 14576A-AC-6. | CARM 201 A3 - RMBS. | | 03/15/2022. | Paydown..... | .XXX. | 875 | | 874 | 874 | | .1 | | .1 | | 875 | | .0 | .0 | .5 | 12/15/2050. | .1 F FE |
| 14687H-AA-1. | CRVNA 2021-N4 A1 - ABS. | | 03/10/2022. | Paydown..... | .XXX. | 390,958 | 390,958 | 390,926 | 390,928 | | .30 | | .30 | | 390,958 | | .0 | .0 | 486 | 09/11/2028. | .1 A FE |
| 19425A-AA-2. | CASL 21B A1 - ABS. | | 03/25/2022. | Paydown..... | .XXX. | 7,936 | 7,936 | 7,936 | 7,936 | | .0 | | .0 | | 7,936 | | .0 | .0 | 12 | 06/25/2052. | .1 A FE |
| 20267X-AD-5. | CSLT 2018-C-GS C - ABS. | | 03/25/2022. | Paydown..... | .XXX. | 8,664 | 8,664 | 8,725 | 8,763 | | (100) | | (100) | | 8,664 | | .0 | .0 | 58 | 02/26/2046. | .1 D FE |
| 21873L-AA-1. | CAFL 211 A - CMBS. | | 03/01/2022. | Paydown..... | .XXX. | 5,275 | 5,275 | 5,275 | 5,275 | | .1 | | .1 | | 5,275 | | .0 | .0 | 14 | 04/15/2053. | .1 A FE |
| 22767C-AB-6. | XROAD 2021-A A2 - ABS. | | 03/20/2022. | Paydown..... | .XXX. | 166,569 | 166,569 | 166,569 | 166,569 | | .0 | | .0 | | 166,569 | | .0 | .0 | 214 | 03/20/2024. | .1 A FE |
| 25273C-AA-8. | DROT 211 A - RMBS. | | 03/20/2022. | Paydown..... | .XXX. | 80,892 | 80,892 | 81,157 | 81,145 | | (253) | | (253) | | 80,892 | | .0 | .0 | 190 | 11/21/2033. | .1 A FE |
| 26209X-AA-9. | HONK 201 A2 - RMBS. | | 01/20/2022. | Paydown..... | .XXX. | 1,250 | 1,250 | 1,250 | 1,250 | | .0 | | .0 | | 1,250 | | .0 | .0 | 12 | 07/20/2050. | .2 C FE |
| 26209X-AD-3. | HONK 2021-1 A2 - RMBS. | | 01/20/2022. | Paydown..... | .XXX. | 375 | 375 | 375 | 375 | | .0 | | .0 | | 375 | | .0 | .0 | .3 | 10/20/2051. | .2 C FE |
| 29000 | | | | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF MARCH 31, 2022 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

| CUSIP Identification | Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol |
|---|-----------------------------|--------------------------------------|------------------------|----------------------------|------------------------------------|------------------------|--------------------|----------------------|---|---|--|---|--|--|--|--|--|---|--|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 42771L-AC-6. | HERO 2017-2 A2 - ABS. | C. | 03/20/2022. | Paydown. | XXX. | 17,630 | 17,630 | 18,379 | 21,204 | | (3,575) | | (3,575) | | 17,630 | | .0 | .0 | | .09/21/2048. | 1.A FE. |
| 46592N-AC-0. | JPMIT 217 A3 - CMO/RMBS. | | 03/01/2022. | Paydown. | XXX. | 11,915 | 11,915 | 12,114 | 12,111 | | (196) | | (196) | | 11,915 | | .0 | .0 | .47 | .11/27/2051. | 1.A FE. |
| 46616V-AA-8. | HENDR 2012-1 A - RMBS. | | 03/15/2022. | Paydown. | XXX. | 5,400 | 5,400 | 5,701 | 5,676 | | (276) | | (276) | | 5,400 | | .32 | .02/16/2065. | .32 | .02/16/2065. | 1.A FE. |
| 46618A-AA-2. | HENDR 2014-2 A - RMBS. | | 03/15/2022. | Paydown. | XXX. | 1,340 | 1,340 | 1,359 | 1,358 | | (18) | | (18) | | 1,340 | | .7 | .01/17/2073. | .7 | .01/17/2073. | 1.A FE. |
| 46619R-AA-4. | HENDR 2015-2 A - RMBS. | | 03/15/2022. | Paydown. | XXX. | 3,087 | 3,087 | 3,189 | 3,183 | | (96) | | (96) | | 3,087 | | .0 | .03/15/2058. | .17 | .03/15/2058. | 1.A FE. |
| 46620V-AA-2. | HENDR 172 A - RMBS. | | 03/15/2022. | Paydown. | XXX. | 2,117 | 2,117 | 2,334 | 2,324 | | (207) | | (207) | | 2,117 | | .11 | .09/15/2072. | .11 | .09/15/2072. | 1.A FE. |
| 46650H-AC-2. | JPMIT 2019-1 A3 - CMO/RMBS. | | 03/01/2022. | Paydown. | XXX. | 19,089 | 19,090 | 19,400 | 19,557 | | (467) | | (467) | | 19,090 | | .0 | .0 | 119 | .05/25/2049. | 1.A FE. |
| | JPMIT 2019-LTV1 A3 - | | | | | | | | | | | | | | | | | | | | |
| 46650P-AC-4. | CMO/RMBS. | | 03/01/2022. | Paydown. | XXX. | 17,773 | 17,773 | 17,912 | 17,879 | | (106) | | (106) | | 17,773 | | .0 | .0 | 109 | .06/25/2049. | 1.A FE. |
| 47760Q-AB-9. | JIMMY 2017-1 211 - RMBS. | | 01/30/2022. | Paydown. | XXX. | 245,000 | 245,000 | 260,925 | 259,166 | | (14,166) | | (14,166) | | 245,000 | | .0 | .0 | 2,968 | .07/30/2047. | 2.B FE. |
| 55283F-AA-6. | MFR 21NQM1 A1 - RMBS. | | 03/01/2022. | Paydown. | XXX. | 99,857 | 99,857 | 99,857 | 99,856 | | .1 | | .1 | | 99,857 | | .194 | .04/25/2065. | .194 | .04/25/2065. | 1.A FE. |
| 55389T-AA-9. | MVWOT 211W A - RMBS. | | 03/20/2022. | Paydown. | XXX. | 35,450 | 35,450 | 35,441 | 35,441 | | .9 | | .9 | | 35,450 | | .66 | .01/22/2041. | .66 | .01/22/2041. | 1.A FE. |
| 57108R-AC-5. | MFT 202 B - ABS. | | 03/15/2022. | Paydown. | XXX. | 227,733 | 227,733 | 227,704 | 227,708 | | .25 | | .25 | | 227,733 | | .683 | .09/16/2030. | .683 | .09/16/2030. | 1.C FE. |
| 61766N-BA-2. | MSBAM 2016-C30 A4 - CMBS. | | 02/01/2022. | Paydown. | XXX. | 9,815 | 9,815 | 9,898 | 9,872 | | (57) | | (57) | | 9,815 | | .50 | .09/17/2049. | .50 | .09/17/2049. | 1.A FE. |
| 61946N-AA-6. | MSAIC 2020-1 A - ABS. | | 03/20/2022. | Paydown. | XXX. | 25,363 | 25,363 | 25,362 | 25,362 | | .1 | | .1 | | 25,363 | | .82 | .04/20/2046. | .82 | .04/20/2046. | 1.D FE. |
| 61946T-AB-1. | MSAIC 213 B - ABS. | | 03/20/2022. | Paydown. | XXX. | 14,127 | 14,127 | 14,031 | 14,031 | | .95 | | .95 | | 14,127 | | .52 | .06/20/2052. | .52 | .06/20/2052. | 1.G FE. |
| 63875B-AA-3. | NCMS 1776 A - CMBS. | | 01/19/2022. | Paydown. | XXX. | 900,000 | 900,000 | 871,453 | 881,565 | | 18,435 | | 18,435 | | 900,000 | | 1,880 | .10/15/2036. | 1,880 | .10/15/2036. | 1.A FE. |
| 63941F-AC-0. | NAVSL 2020-A A2B - ABS. | | 03/15/2022. | Paydown. | XXX. | 103,579 | 103,579 | 104,485 | 104,346 | | (767) | | (767) | | 103,579 | | .180 | .11/15/2068. | .180 | .11/15/2068. | 1.A FE. |
| 63942C-AA-0. | NAVSL 2021-D A - ABS. | | 03/15/2022. | Paydown. | XXX. | 73,410 | 73,410 | 73,410 | 73,410 | | .0 | | .0 | | 73,410 | | .159 | .04/15/2060. | .159 | .04/15/2060. | 1.A FE. |
| 64034Q-AA-6. | NSLT 2021-B AFL - ABS. | | 03/21/2022. | Paydown. | XXX. | 111,676 | 111,676 | 111,676 | 111,676 | | .0 | | .0 | | 111,676 | | .168 | .04/20/2062. | .168 | .04/20/2062. | 1.A FE. |
| 64035D-AA-4. | NSLT 21A A1 - ABS. | | 03/20/2022. | Paydown. | XXX. | 71,126 | 71,126 | 71,056 | 71,552 | | (426) | | (426) | | 71,126 | | .75 | .04/20/2062. | .75 | .04/20/2062. | 1.A FE. |
| 64830U-AA-3. | NRZT 20NQM2 A1 - CMO/RMBS. | | 03/25/2022. | Paydown. | XXX. | 198,856 | 198,856 | 198,856 | 198,851 | | .5 | | .5 | | 198,856 | | .524 | .05/25/2060. | .524 | .05/25/2060. | 1.A FE. |
| 67190A-AB-2. | OAKIG 2021-1 A2 - RMBS. | | 03/20/2022. | Paydown. | XXX. | 4,900 | 4,900 | 4,899 | 4,899 | | .1 | | .1 | | 4,900 | | .16 | .01/20/2051. | .16 | .01/20/2051. | 1.A FE. |
| 67571A-AA-3. | OCTL 211 A - ABS. | | 03/21/2022. | Paydown. | XXX. | 78,052 | 78,052 | 78,045 | 78,045 | | .6 | | .6 | | 78,052 | | .117 | .03/22/2027. | .117 | .03/22/2027. | 1.C FE. |
| 69547P-AA-7. | PAID 2021-HG1 A - ABS. | | 03/15/2022. | Paydown. | XXX. | 77,100 | 77,100 | 76,811 | 76,814 | | 286 | | 286 | | 77,100 | | .0 | .0 | 150 | .01/16/2029. | 1.G FE. |
| 69702B-AA-9. | PSTAT 2021-3 A1 - CDO. | C. | 01/20/2022. | Paydown. | XXX. | 85,049 | 85,049 | 85,049 | 85,049 | | .0 | | .0 | | 85,049 | | .384 | .07/20/2029. | .384 | .07/20/2029. | 1.A FE. |
| 746245-AA-7. | PUREW 211 A1 - ABS. | | 03/20/2022. | Paydown. | XXX. | 56,965 | 56,965 | 56,965 | 56,965 | | .0 | | .0 | | 56,965 | | .584 | .12/22/2036. | .584 | .12/22/2036. | 2.A FE. |
| 78448W-AC-9. | SMB 2017-A A2B - ABS. | | 03/15/2022. | Paydown. | XXX. | 108,979 | 108,979 | 109,737 | 110,269 | | (1,290) | | (1,290) | | 108,979 | | .192 | .09/15/2034. | .192 | .09/15/2034. | 1.A FE. |
| 78450M-AB-8. | SMB 2021-E A1B - ABS. | | 03/15/2022. | Paydown. | XXX. | 146,396 | 146,396 | 146,396 | 146,396 | | .0 | | .0 | | 146,396 | | .257 | .02/15/2051. | .257 | .02/15/2051. | 1.A FE. |
| 80287A-AE-3. | SDART 2020-1 B - ABS. | | 03/15/2022. | Paydown. | XXX. | 150,423 | 150,423 | 150,397 | 150,417 | | .5 | | .5 | | 150,423 | | .752 | .11/15/2024. | .752 | .11/15/2024. | 1.A FE. |
| 81761T-AG-0. | SERV 211 A22 - RMBS. | | 02/01/2022. | Paydown. | XXX. | 1,750 | 1,750 | 1,750 | 1,750 | | .0 | | .0 | | 1,750 | | .14 | .07/30/2051. | .14 | .07/30/2051. | 2.C FE. |
| 827551-AL-6. | SLVER 1407R AR - CDO. | | 01/20/2022. | Paydown. | XXX. | 36,176 | 36,176 | 36,203 | 36,207 | | (31) | | (31) | | 36,176 | | .127 | .07/22/2030. | .127 | .07/22/2030. | 1.A FE. |
| 83192C-AC-1. | SMB 2019-B A2B - ABS. | | 03/15/2022. | Paydown. | XXX. | 88,882 | 88,882 | 89,799 | 89,748 | | (866) | | (866) | | 88,882 | | .170 | .06/15/2037. | .170 | .06/15/2037. | 1.A FE. |
| 872480-AF-5. | TIF 2021-1 B - RMBS. | | 03/20/2022. | Paydown. | XXX. | 13,562 | 13,562 | 13,559 | 13,559 | | .3 | | .3 | | 13,562 | | .57 | .02/20/2046. | .57 | .02/20/2046. | 2.B FE. |
| 87303T-AA-5. | TTN 21MCH A - CMBS. | | 01/17/2022. | Paydown. | XXX. | 204 | 204 | 204 | 204 | | .0 | | .0 | | 204 | | .0 | .03/15/2038. | .0 | .03/15/2038. | 1.A FE. |
| 88315L-AN-8. | TMCL 211 B - RMBS. | C. | 03/20/2022. | Paydown. | XXX. | 39,343 | 39,343 | 39,326 | 39,326 | | .16 | | .16 | | 39,343 | | .0 | .0 | 148 | .02/20/2046. | 2.B FE. |
| 89680H-AF-9. | TCF 211 B - RMBS. | | 03/20/2022. | Paydown. | XXX. | 14,875 | 14,875 | 14,868 | 14,868 | | .7 | | .7 | | 14,875 | | .64 | .03/20/2046. | .64 | .03/20/2046. | 2.B FE. |
| 92347Y-AA-2. | VZOT 2019-A A1A - RMBS. | | 03/20/2022. | Paydown. | XXX. | 85,715 | 85,715 | 82,634 | 85,159 | | .556 | | .556 | | 85,715 | | .0 | .0 | .397 | .09/20/2023. | 1.A FE. |
| 92512B-AA-1. | VEROS 211 A - ABS. | | 03/15/2022. | Paydown. | XXX. | 87,658 | 87,658 | 87,658 | 87,654 | | .4 | | .4 | | 87,658 | | .134 | .10/15/2026. | .134 | .10/15/2026. | 1.F FE. |
| 92538F-AA-2. | VERUS 212 A1 - CMO/RMBS. | | 03/26/2022. | Paydown. | XXX. | 91,902 | 91,902 | 91,900 | 91,918 | | (16) | | (16) | | 91,902 | | .143 | .02/25/2066. | .143 | .02/25/2066. | 1.A FE. |
| 92916M-AF-8. | VOYA 171R A1R - CDO. | C. | 02/07/2022. | GOLDMAN SACHS AND CO. | XXX. | 650,169 | 650,000 | 650,000 | 650,000 | | .0 | | .0 | | 650,000 | | .169 | .04/17/2030. | 2,254 | .04/17/2030. | 1.A FE. |
| 92938E-AW-5. | WFRBS 2013-C16 A4 - CMBS. | | 02/01/2022. | Paydown. | XXX. | 40,263 | 40,263 | 42,590 | 41,696 | | (1,433) | | (1,433) | | 40,263 | | .0 | .0 | .478 | .09/17/2046. | 1.A FE. |
| 95058X-AH-1. | WEN 2019-1 A22 - ABS. | | 03/15/2022. | Paydown. | XXX. | 555 | 555 | 589 | 588 | | (33) | | (33) | | 555 | | .6 | .06/15/2049. | .6 | .06/15/2049. | 2.B FE. |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 36,805,995 | 36,728,223 | 38,169,082 | 36,157,478 | 0 | (41,961) | 0 | (41,961) | 0 | 36,586,175 | 0 | (132,880) | (132,880) | 1,054,760 | XXX | XXX |
| 2509999997 - Bonds - Subtotals - Bonds - Part 4 | | | | | | 47,999,092 | 47,921,324 | 49,926,766 | 47,945,721 | 0 | (637,105) | 0 | (637,105) | 0 | 47,779,275 | 0 | (132,883) | (132,883) | 1,106,262 | XXX | XXX |
| 2509999999 - Bonds - Subtotals - Bonds | | | | | | 47,999,092 | 47,921,324 | 49,926,766 | 47,945,721 | 0 | (637,105) | 0 | (637,105) | 0 | 47,779,275 | 0 | (132,883) | (132,883) | 1,106,262 | XXX | XXX |
| Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | | | | | | | | | | | | | | | | |
| 091936-29-4. | BLACKROCK IS RUS MC INST. | | 03/25/2022. | NO BROKER. | | | | | | | | | | | | | | | | | |

E05.3

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E05.3

E05.3

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 DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

STATEMENT AS OF MARCH 31, 2022 OF THE CareSource Ohio Inc.

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

E14